

## SELF-NORMALIZED LARGE DEVIATIONS

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Let  $\{X, X_n, n \geq 1\}$  be a sequence of independent and identically distributed random variables. The classical Cramér–Chernoff large deviation states that  $\lim_{n \rightarrow \infty} n^{-1} \ln P(\sum_{i=1}^n X_i/n \geq x) = \ln \rho(x)$  if and only if the moment generating function of  $X$  is finite in a right neighborhood of zero. This paper uses  $n^{(p-1)/p} V_{n,p} = n^{(p-1)/p} (\sum_{i=1}^n |X_i|^p)^{1/p}$  ( $p > 1$ ) as the normalizing constant to establish a self-normalized large deviation without any moment conditions. A self-normalized moderate deviation, that is, the asymptotic probability of  $P(S_n/V_{n,p} \geq x_n)$  for  $x_n = o(n^{1/(p-1)})$ , is also found for any  $X$  in the domain of attraction of a normal or stable law. As a consequence, a precise constant in the self-normalized law of the iterated logarithm of Griffin and Kuelbs is obtained. Applications to the limit distribution of self-normalized sums, the asymptotic probability of the  $r$ -statistic as well as to the Erdős–Rényi–Shepp law of large numbers are also discussed.

1. Introduction. Throughout this paper, let  $(\Omega, \Sigma, P)$  denote a probability space, and let  $\{X, X_n, n \geq 1\}$  be a sequence of independent and identically distributed (i.i.d.) nondegenerate real-valued random variables on the probability space. Put

$$S_n = \sum_{i=1}^n X_i, \quad V_n^2 = \sum_{i=1}^n X_i^2, \quad n = 1, 2, \dots$$

The classical Cramér–Chernoff large deviation [Chernoff (1952)] states that if

$$(A) \quad E e^{t_0 X} < \infty \text{ for some } t_0 > 0,$$

then for every  $x > EX$ ,

$$\lim_{n \rightarrow \infty} n^{-1} \ln P\left(\frac{S_n}{n} \geq x\right) = \ln \rho(x),$$

or equivalently,

$$(1.1) \quad \lim_{n \rightarrow \infty} P\left(\frac{S_n}{n} \geq x\right)^{1/n} = \rho(x),$$

where  $\rho(x) = \inf_{t \geq 0} e^{-tx} E e^{tX}$ .

Roughly speaking, this type of large deviation shows that the convergence rate in the law of large numbers is exponential if the moment generating

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# Chapter 3 Self Normalized Large Deviations

**Katrin Zwirgmaier**



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In a period characterized by interconnectedness and an insatiable thirst for knowledge, the captivating potential of verbal expression has emerged as a formidable force. Its power to evoke sentiments, stimulate introspection, and incite profound transformations is genuinely awe-inspiring. Within the pages of "**Chapter 3 Self Normalized Large Deviations**," a mesmerizing literary creation penned with a celebrated wordsmith, readers embark on an enlightening odyssey, unraveling the intricate significance of language and its enduring impact on our lives. In this appraisal, we shall explore the book's central themes, evaluate its distinctive writing style, and gauge its pervasive influence on the hearts and minds of its readership.

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