

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 t -statistic as well as to the Erdős–Rényi–Shepp law of large numbers are also discussed.

1. Introduction. Throughout this paper, let (Ω, Σ, 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

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Table of Contents Chapter 3 Self Normalized Large Deviations

1. Understanding the eBook Chapter 3 Self Normalized Large Deviations
 - The Rise of Digital Reading Chapter 3 Self Normalized Large Deviations
 - Advantages of eBooks Over Traditional Books
2. Identifying Chapter 3 Self Normalized Large Deviations
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Chapter 3 Self Normalized Large Deviations
 - User-Friendly Interface
4. Exploring eBook Recommendations from Chapter 3 Self Normalized Large Deviations
 - Personalized Recommendations
 - Chapter 3 Self Normalized Large Deviations User Reviews and Ratings
 - Chapter 3 Self Normalized Large Deviations and Bestseller Lists

5. Accessing Chapter 3 Self Normalized Large Deviations Free and Paid eBooks
 - Chapter 3 Self Normalized Large Deviations Public Domain eBooks
 - Chapter 3 Self Normalized Large Deviations eBook Subscription Services
 - Chapter 3 Self Normalized Large Deviations Budget-Friendly Options
6. Navigating Chapter 3 Self Normalized Large Deviations eBook Formats
 - ePub, PDF, MOBI, and More
 - Chapter 3 Self Normalized Large Deviations Compatibility with Devices
 - Chapter 3 Self Normalized Large Deviations Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Chapter 3 Self Normalized Large Deviations
 - Highlighting and Note-Taking Chapter 3 Self Normalized Large Deviations
 - Interactive Elements Chapter 3 Self Normalized Large Deviations
8. Staying Engaged with Chapter 3 Self Normalized Large Deviations
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Chapter 3 Self Normalized Large Deviations
9. Balancing eBooks and Physical Books Chapter 3 Self Normalized Large Deviations
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Chapter 3 Self Normalized Large Deviations
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Chapter 3 Self Normalized Large Deviations
 - Setting Reading Goals Chapter 3 Self Normalized Large Deviations
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Chapter 3 Self Normalized Large Deviations
 - Fact-Checking eBook Content of Chapter 3 Self Normalized Large Deviations
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

-
- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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