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A NOTE ON THE RATE OF CONVERGENCE FOR p-CONVOLUTIONS ON R^d

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Abstract: This paper focuses on p-convolutions, a class of generalized convolutions of random vectors. It establishes the rate of convergence in uniform (Kolmogorov) metric for normalized n-fold p-convolution of random vectors to a generalized stable law. The method of proof relies on the application of probability metrics. Applications of generalized stable laws to financial data are also mentioned.

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