ASYMPTOTIC REPRESENTATIONS OF SELF-NORMALIZED SUMS

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Abstract: For sequences of i.i.d. rv with the probability distributions belonging to the domain of attraction of a stable law with index $\alpha \in (0, 2)$, the asymptotical behaviour of partial sums divided by the $1/p$-th power of partial sums of the p-th absolute powers with $\alpha/p \in (0, 2)$ is considered.

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