

A GENERALIZED LAW OF THE ITERATED LOGARITHM FOR THE
LARGEST OBSERVATION OF A TRIANGULAR ARRAY

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Abstract: Consider independent and identically distributed random variables $\{X, X_{kj}, 1 \leq j \leq k, k \geq 1\}$ from a particular distribution with $EX = \infty$. We show that there exists an unusual generalized Law of the Iterated Logarithm involving $\max_{1 \leq j \leq k} X_{kj}$.

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