A NOTE ON DOMAINS OF ATTRACTION FOR q-TRANSFORMED RANDOM VARIABLES

Daniel Neuenschwander
René Schott

Abstract: We show that a random variable X lies in the strict domain of attraction of a non-degenerate strictly stable random variable Z with exponent $\alpha \in]0, 2[$ iff the q-transform of X lies in the strict domain of attraction of mZ for some constant m depending on q and α with the same norming sequence.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -