TAIL ASYMPTOTICS OF LIGHT-TAILED WEIBULL-LIKE SUMS

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Abstract: We consider sums of n i.i.d. random variables with tails close to $\exp\{-x^\beta\}$ for some $\beta > 1$. Asymptotics developed by Rootzén (1987) and Balkema, Klüppelberg, and Resnick (1993) are discussed from the point of view of tails rather than of densities, using a somewhat different angle, and supplemented with bounds, results on a random number N of terms, and simulation algorithms.

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