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LARGE DEVIATIONS AND LAW OF THE ITERATED LOGARITHM FOR GENERALIZED DOMAINS OF ATTRACTION

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Abstract: Suppose X, X_1, X_2, \ldots are i.i.d. random vectors, $S_n = \sum_{i=1}^n X_i$ and A_n are linear operators such that $A_n S_n$ converges in law to some full random vector Y. Then we say that X belongs to the *strict generalized domain of attraction* of Y. We show that if Y has no normal component, then $(A_n S_n)$ satisfies a large deviation principle. This large deviation result is used to show that a law of the iterated logarithm for $(A_n S_n)$ holds, which gives the precise growth behavior of the sample paths of the random walk (S_n) .

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