LAW OF THE ITERATED LOGARITHM FOR SUBSEQUENCES OF PARTIAL SUMS WHICH ARE IN THE DOMAIN OF PARTIAL ATTRACTION OF A SEMISTABLE LAW

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Abstract: Let $(X_n, n \geq 1)$ be a sequence of independent identically distributed random variables with a common distribution function F and let $S_n = \sum_{j=1}^{n} , n \geq 1$. When F belongs to the domain of partial attraction of a semistable law with index α, $0 < \alpha < 2$, Chover's form of the law of the iterated logarithm has been obtained for subsequences of (S_n), along with some boundary crossing problems.

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