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

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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 $\alpha$ with the same norming sequence.

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