ASYMPTOTIC REPRESENTATIONS OF SELF-NORMALIZED SUMS

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Abstract: For sequences of i.i.d. rv with the probability distributions belonging to the domain of attraction of a stable law with index \( \alpha \in (0, 2) \), the asymptotical behaviour of partial sums divided by the \( 1/p \)-th power of partial sums of the \( p \)-th absolute powers with \( \alpha/p \in (0, 2) \) is considered.

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