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论文

THE STRUCTURE AND PRECISE MODERATE DEVIATIONS OF RANDOM VARIABLES WITH DOMINATEDLY VARYING TAILS

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摘要 This paper shows the structure of the random variables with dominatedly varying

tails and that of the associated random variables, and obtains some results on these

r.v.s' precise moderate deviations with random centralizing constants, which extend

the boundary $\gamma\lambda(t)$ of large deviations to

$\gamma(\lambda(t))^{\frac{1}{s}}$, where $\gamma>0,~ 1
expectation of the random index $N(t),~t>0$.

关键词 Structure, precise moderate deviations,
分类号

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Abstract This paper shows the structure of the random variables with dominatedly varying tails and that of the associated random variables, and obtains some results on these r.v.s' precise moderate deviations with random centralizing constants, which extend the boundary $\gamma\lambda(t)$ of large deviations to $\gamma(\lambda(t))^{\frac{1}{s}}$, where $\gamma>0,~ 10$.

Key words Structure precise moderate deviations dominatedly varying tails

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