Chow, Y. S.

On the rate of moment convergence of sample sums and extremes. (English) Zbl 0655.60028

Bull. Inst. Math., Acad. Sin. 16, No. 3, 177-201 (1988).

Let X_1, X_2,... be independent, identically distributed random variables, let S_n be their partial sums, $S_n^* = \max_{j \le n} |S_j|$ and $X_n^* = \max_{j \le n} |X_j|$. The author investigates rates of convergence for the moments of S_n^* and X_n^* and for moments of these quantities when they are randomly indexed. Applications, for example, to renewal theory are given.

Reviewer: A.Gut

MSC:

60F25 L^p-limit theorems
60F10 Large deviations
60G50 Sums of independent random variables; random walks
60K15 Markov renewal processes, semi-Markov processes

Keywords:

rates of convergence; moments; renewal theory