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Generalized Davis-Gut law for weighted sums of random variables. (Chinese. English summary)

Summary: By the nonuniform estimates of the remainder term in the central limit theorem, the authors obtain the generalized Davis-Gut law for the weighted sums of independent and identically distributed random variables, which extends the well-known result.

MSC:
60F05 Central limit and other weak theorems

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weighted sum; law of iterated logarithm; Davis-Gut law