THE UNIVERSITY OF CHICAGO

Department of Statistics

FIRST YEAR PHD MINI SEMINARS

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A Moderate Deviation for Stationary Causal Processes

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ABSTRACT

Abstract: Moderate deviations are refinements of the Central Limit Theorem. We investigated into the asymptotic probability ofmoderate deviation for stationary causal processes under suitable moment and dependence conditions. In particular, we calculated the range where the normal convergence holds. In doing this, we exploit an existing moderate deviation result and a strong invariance principle for independent random variables.

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