

SOME INEQUALITIES FOR THE DISTRIBUTION OF SUMS OF
INDEPENDENT RANDOM VARIABLES

S. V. NAGAEV AND I. F. PINELIS

(Translated by Ludmila Baranik)

1. Introduction. Formulation and Discussion of the Results

Let $X_1, X_2, \dots, X_n$ be independent random variables, $S_n = X_1 + \dots + X_n$. The subject of the present paper are mainly the upper estimates of the probabilities $\mathbf{P}(S_n \geq x)$ and $\mathbf{P}(|S_n| \geq x)$, $x > 0$.

The simplest estimate for the probability $\mathbf{P}(|S_n| \geq x)$ under the condition $\mathbf{E}X_i = 0$, $i = 1, \dots, n$, is given by the Chebyshev inequality

$$(1) \quad \mathbf{P}(|S_n| \geq x) \leq \frac{B_n^2}{x^2}, \quad \text{and } B_n^2 = \sum_{i=1}^n \sigma_i^2, \quad \sigma_i^2 = \mathbf{D}X_i.$$

There are many refinements and generalizations of inequality (1) (see, for example, the survey paper [1]). The paper by D. Kh. Fuk and S. V. Nagaev [2] is also devoted to the same range of questions.

We shall give one of the results obtained in [2] (page 645, Theorem 4). Let

$$F_i(x) = \mathbf{P}(X_i < x), \quad Y = \{y_1, y_2, \dots, y_n\}, \quad y_i > 0,$$

$$\mu(-\infty, Y) = \sum_{i=1}^n \int_{u < y_i} u dF_i(u), \quad B^2(-\infty; Y) = \sum_{i=1}^n \int_{u < y_i} u^2 dF_i(u).$$

In this notation with $y = \max_{1 \leq i \leq n} y_i$

$$(2) \quad \mathbf{P}(S_n \geq x) \leq \sum_{i=1}^n \mathbf{P}(X_i \geq y_i) + \exp \left\{ \frac{x}{y} - \left(\frac{x - \mu(-\infty, Y)}{y} + \frac{B^2(-\infty, Y)}{y^2} \right) \log \left(\frac{xy}{B^2(-\infty, Y)} + 1 \right) \right\}.$$

Inequality (2) is rather cumbersome and absolutely lacks clarity from the probabilistic point of view. In this sense it obviously is inferior to inequality (1). The generality and much larger precision in comparison to (1) is the virtue of inequality (2). From (2) one can obtain as corollaries estimates which are already sufficiently simple and obvious.

Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables

Judd E. Hollander



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