

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

Huangqi Zhang



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Table of Contents Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables

1. Understanding the eBook Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 - The Rise of Digital Reading Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 - Advantages of eBooks Over Traditional Books
2. Identifying Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 - User-Friendly Interface
4. Exploring eBook Recommendations from Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables

- Personalized Recommendations
 - Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables User Reviews and Ratings
 - Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables and Bestseller Lists
5. Accessing Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables Free and Paid eBooks
 - Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables Public Domain eBooks
 - Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables eBook Subscription Services
 - Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables Budget-Friendly Options
 6. Navigating Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables eBook Formats
 - ePub, PDF, MOBI, and More
 - Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables Compatibility with Devices
 - Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables Enhanced eBook Features
 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 - Highlighting and Note-Taking Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 - Interactive Elements Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 8. Staying Engaged with Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 9. Balancing eBooks and Physical Books Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 - Setting Reading Goals Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables

- Fact-Checking eBook Content of Symptotic Behaviour Of Linearly Transformed Sums Of Random Variables
- Distinguishing Credible Sources

13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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