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## Malliavin Calculus and Self **Normalized Sums**

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(Submitted on 2 Jul 2011)

We study the self-normalized sums of independent random variables from the perspective of the Malliavin calculus. We give the chaotic expansion for them and we prove a Berry-Ess\'een bound with respect to several distances.

Subjects: **Probability (math.PR)** 

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