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Large deviations for truncated heavy-tailed random variables: a boundary case

Arijit Chakrabarty

(Submitted on 14 Jul 2011)

This paper investigates the decay rate of the probability that the row sum of a triangular array of truncated heavy tailed random variables is larger than an integer (k) times the truncating threshold, as both - the number of summands and the threshold go to infinity. The method of attack for this problem is significantly different from the one where k is not an integer, and requires much sharper estimates.

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