



Smoothing effect of Compound Poisson approximation to distribution of weighted sums

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The accuracy of compound Poisson approximation to the sum $S = w_1 S_1 + w_2 S_2 + \dots + w_N S_N$ is estimated.

Here S_i are sums of independent or weakly dependent random variables, and w_i denote weights. The overall smoothing effect of S on $w_i S_i$ is estimated by Lévy concentration function.

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