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Edgeworth expansions of a function of sample means under minimal moment conditions and partial Cramér’s condition. (English. English summary)


Many important statistics can be written as functions of sample means of random vectors. Edgeworth expansions of such statistics are generally obtained under Cramér’s condition. In many practical situations such as ratio statistics and survival analysis, only a few of the components of the random vector satisfy Cramér’s condition; the others do not. In this paper, Edgeworth expansions are established under a partial Cramér condition. Further, the conditions on the moments are relaxed to the minimum needed to define the expansions.

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