MODERATE DEVIATIONS PRINCIPLE FOR M-DEPENDENT RANDOM VARIABLES IN SUBLINEAR EXPECTATION SPACE

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The report will talk about the result obtained in the field of large deviations theory in nonlinear expectation space. The moderate deviations principle for a strictly stationary sequence of m-dependent random variables in a sublinear expectation space was obtained. Unlike known results, random variables are required to satisfy a less restrictive Cramer-like condition.