

MODERATE DEVIATIONS PRINCIPLES FOR TRAJECTORIES OF INHOMOGENEOUS RANDOM WALKS

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We consider a normalized piecewise linear curve constructed from sums of independent random variables that may have different distributions. Under various moment conditions on random variables we present theorems containing the principles of moderate large deviations for such piecewise linear curves in the space of continuous functions on the interval $[0,1]$. We also point out the connection between the zone in which the principle of moderately large deviations is fulfilled and the moment that exists for random variables.