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Edgeworth expansions for compound Poisson processes and the bootstrap. (English. English summary)

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The main objective of this paper is to obtain one-term Edgeworth expansion and establish second-order correctness of a suitably defined bootstrap for the Studentized compound Poisson process. Simulation studies are presented. The results are also applicable for constructing confidence intervals for the parameter 'mean reward per unit time'. Technical details required in proofs are presented in an appendix.

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