

**THE RATE OF CONVERGENCE FOR WEIGHTED
BRANCHING PROCESSES**

V. A. Vatutin, U. Rösler, and V. A. Topchii

We consider a normed branching process W_n , generalizing the classical Galton–Watson model, in which particles have random weights (not necessarily positive). It is assumed that the weight of the parent particle is included into the weight of each of its offspring as a factor. The convergence rate of W_n to its limit W is evaluated. We give conditions in terms of the factors such that W belongs to the domain of attraction (or to the domain of normal attraction) of an α -stable distribution with $\alpha \in (1, 2]$.

Key words and phrases: weighted branching process, limit theorems, rate of convergence, domains of attraction and normal attraction of stable distributions.

Vatutin Vladimir Alekseevich
Steklov Mathematical Institute,
117966 Moscow, Russia.
E-mail: vatutin@mi.ras.ru

Received
August 20, 2001

Rösler Uve
Mathematisches Seminar
der Christian-Albrechts-Universität
zu Kiel, Ludewig-Meyn-Str. 4,
Kiel, 24098 Germany.
E-mail: roesler@math.uni-kiel.de

Topchij Valentin Alekseevich
IITAM SB RAN,
644099 Omsk, Russia.
E-mail: topchij-iitam.omsk.net.ru

Translated into English:

Siberian Advances in Mathematics, V. 12, N 4, 57–82 (2002).