

**Rio, Emmanuel**

**A maximal inequality and dependent Marcinkiewicz-Zygmund strong laws.** (English)

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Ann. Probab. 23, No. 2, 918-937 (1995).

This paper extends Kolmogorov's maximal inequality to dependent sequences, and derives dependent Marcinkiewicz-Zygmund type strong laws of large numbers from this inequality. In particular, the stationary strongly mixing sequences have been considered, it has been proved that some condition cannot be improved.

Reviewer: [Chen Guijing \(Hefei\)](#)

**MSC:**

**60F15** Strong limit theorems

**60E15** Inequalities; stochastic orderings

Cited in **26** Documents

**Keywords:**

Kolmogorov's maximal inequality; Marcinkiewicz-Zygmund type strong laws of large numbers; stationary strongly mixing sequences

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