

Wang, Yuebao; Yan, Jigao; Cheng, Fengyang; Su, Chue

The strong law of large numbers and the law of the iterated logarithm for product sums of NA and AANA random variables. (English) Zbl 1061.60031

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Let $(X_n, n \geq 1)$ be a sequence of negatively associated random variables. The authors investigate the strong law of large numbers and the law of the iterated logarithm for sums $\sum_{1 \leq i_1 < \dots < i_m \leq n} \prod_{j=1}^m X_{i_j}$ for any $m \geq 1$.

Reviewer: Valeriy Koval' (Shytomyr)

MSC:

60F15 Strong limit theorems

Cited in **11** Documents

Keywords:

strong law of large numbers; law of the iterated logarithm; negatively dependent; product sums