

**Bradley, Richard C.**

**A stationary pairwise independent absolutely regular sequence for which the central limit theorem fails.** (English) [Zbl 0649.60017](#)

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A strictly stationary finite-state non-degenerate random sequence is constructed which satisfies pairwise independence and absolute regularity but fails to satisfy a central limit theorem. The mixing rate for absolute regularity is only slightly slower than that in a corresponding central limit theorem of Ibragimov.

Reviewer: [R.C.Bradley](#)

**MSC:**

[60F05](#) Central limit and other weak theorems  
[60G10](#) Stationary stochastic processes

Cited in **16** Documents

**Keywords:**

[strictly stationary](#); [central limit theorem](#); [mixing rate](#); [absolute regularity](#)

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