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Some mean convergence and complete convergence theorems for sequences of m -linearly negative quadrant dependent random variables. (English) [Zbl 1299.60047](#)

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In the paper, a new type of dependence in a sequence of random variables $\{X_n : n \geq 1\}$, called m -linear negative quadrant dependence, is introduced. For such variables, the convergence of $n^{-1/p} \sum_{k=1}^n (X_k - E X_k)$ to zero is proved in L_p and in the sense of complete convergence if $1 \leq p < 2$. A Kolmogorov-type exponential inequality is also established as a by product.

Reviewer: Zuzana Prášková (Praha)

MSC:

[60F15](#) Strong limit theorems

[60F25](#) L^p -limit theorems

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Cited in **2** Documents

Keywords:

m -linearly negative quadrant dependence; L_p -convergence; complete convergence

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