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Some limit theorems for sequences of pairwise NQD random variables. (English)

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Summary: The authors study some limit properties for sequences of pairwise NQD random variables, which are not necessarily identically distributed. They obtain Baum and Katz complete convergence and the strong stability of Jamison's weighted sums for pairwise NQD random variables, which may have different distributions. Some well known results are improved and extended.

MSC:

60F15 Strong limit theorems

60F05 Central limit and other weak theorems

Cited in **2** Reviews
Cited in **19** Documents

Keywords:

pairwise NQD random variable sequence; convergence in probability; almost sure convergence; complete convergence; strong stability

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