Liu, Xiaoping; Yan, Han; Wu, Qunying
A note on complete convergence of $\rho^-$-mixing random sequences. (Chinese. English summary) Zbl 1212.60020

Summary: We discuss complete convergence for $\rho^-$-mixing random sequences, and obtain the general equivalent relationship between the rate of complete convergence and moment condition of random variables by means of the Rosenthal type inequality for $\rho^-$-mixing random sequences and the truncation method. The results are consistent with those for independent sequences which confirms the similarity in complete convergence between a $\rho^-$-mixing sequence and an independent one.

MSC:
60F05 Central limit and other weak theorems

Keywords:
$\rho^-$-mixing random sequence; complete convergence; moment condition