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Inequalities of Maximum of Partial Sums and Weak Convergence for a Class Weak Dependent Random Variables

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摘要

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Inequalities of Maximum of Partial Sums and Weak Convergence for a Class Weak Dependent Random Variables

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Abstract In this paper, we establish a Rosenthal-type inequality of the maximum of partial sums for $\rho^{\{-}\}$ -mixing random fields. As its applications we get the H\{a\}jeck--R\{e\}nyi inequality and weak convergence of sums of $\rho^{\{-}\}$ -mixing sequence. These results extend related results for NA sequence and $\rho^{\{*\}\}$ -mixing random fields.

Key words [\\$\rho^{\{-}\}\\$-mixing](#) [\\$\rho^{\{*\}\}\\$-mixing](#) [NA](#) [rosenthal type inequalities](#) [weak convergence](#)

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