Original Articles

Strong Approximations of Martingale Vectors and Their Applications in

Li-xin Zhang

Department of Mathematics, Zhejiang University

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要 The strong approximations of a class of \$\Bbb

R^d\$-valued martingales are considered. The conditions used in

this paper are easier to check than those used in [3] and [9]. As

an application, the strong approximation of a class of

non-homogenous Markov chains

is established, and the asymptotic properties are established for the multi-treatment Markov chain adaptive designs in clinical trials.

关键词 <u>Martingale, Non-homogenous Markov chain, Wiener processes, strong approximation, adaptive designs, asymptotic properties</u>

分类号

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Abstract

Key words

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通讯作者 <u>lxzhang@mail.hz.zj.cn</u>