ON AN INVARIANCE PRINCIPLE FOR UNIFORMLY STRONG MIXING STATIONARY SEQUENCES WHEN $\mathcal{E}X^2 = \infty$

Zbigniew S. Szewczak

Abstract: We prove that for uniformly strong mixing strictly stationary sequences a weak invariance principle holds for random variables with the second moment divergent. This is an extension of the result of Peligrad [8] for random variables with finite variance.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

THE FULL TEXT IS AVAILABLE HERE