

ON MARCINKIEWICZ-ZYGMUND LAWS OF LARGE NUMBERS IN
BANACH SPACES AND RELATED RATES OF CONVERGENCE

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Abstract: The paper studies asymptotic almost sure and tail behavior of sums $(X_1 + \dots + X_n)/n^{1/p}$, $1 \leq p < 2$, for independent, centered random vectors X_n , $n = 1, 2, \dots$, taking values in Banach space E . The obtained results are in the spirit of Mazurkiewicz-Zygmund, Hsu-Robbins-Erdős-Spitzer, and Brunk theorems for real random variables and show the essential role played by the geometry of E in the infinite-dimensional case.

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