A NOTE ON CONVERGENCE RATES IN THE STRONG LAW FOR STRONG MIXING SEQUENCES

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Abstract: For partial sums $\{S_n\}$ of a stationary ergodic sequence $\{X_n\}$ with zero mean we find conditions for

$$\sum_{n=1}^{\infty} n^{\gamma-1}\mathrm{Pr}\{\sup_{k \geq n}(S_n/k) > \varepsilon\} < \infty$$

in terms of the strong mixing coefficients $\{\alpha_n\}$ and moments of certain functions of the marginal incremental variable X_1.

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