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ON THE STEIN PROPERTY OF RADEMACHER SEQUENCES

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Abstract: We prove that for a Rademacher sequence (r_i) and any sequence of real numbers (a_i) the inequality

$$P\left(|\sum_{i=1}^{n} a_i r_i| \geq \sqrt{\sum_{i=1}^{n} a_i^2}\right) \geq \frac{1}{10}$$

holds true.

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