CONVERGENCE RATES IN THE STRONG LAW FOR ASSOCIATED RANDOM VARIABLES

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Abstract: We prove the Marcinkiewicz-Zygmund SLLN (MZ-SLLN) of order p, $p \in [1, 2[$, for associated sequences, not necessarily stationary. Our assumption on the moment of the random variables is minimal. We present an example of an associated and strongly mixing sequence, with infinite variance, to which our results apply. The conditions yielding such results for this example are discussed.

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