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LOWER BOUNDS FOR DISCRETE APPROXIMATIONS TO SUMS OF m-DEPENDENT RANDOM VARIABLES

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Abstract. Lower bounds for the second order Poisson, compound Poisson, negative binomial and binomial approximations to the sum of 1-dependent random variables are obtained for the Kolmogorov and local metrics. The results are then applied to sums of independent indicators and runs statistics.

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Key words and phrases: Poisson approximation, signed compound Poisson measure, binomial and negative binomial approximations, one-dependent variables, local norm, Kolmogorov distance.

THE FULL TEXT IS AVAILABLE HERE

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