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ON EXACT STRONG LAWS OF LARGE NUMBERS UNDER GENERAL DEPENDENCE CONDITIONS

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Abstract: We study the almost sure convergence of weighted sums of dependent random variables to a positive and finite constant, in the case when the random variables have either mean zero or no mean at all. These are not typical strong laws and they are called *exact strong laws of large numbers*. We do not assume any particular type of dependence and furthermore consider sequences which are not necessarily identically distributed. The obtained results may be applied to sequences of negatively associated random variables.

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