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

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

holds true.

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