LAWS OF LARGE NUMBERS ON SIMPLY CONNECTED STEP 2-NILPOTENT LIE GROUPS

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Abstract: The Strong Law of Large Numbers due to Marcinkiewicz and Zygmund is carried over to simply connected step 2-nilpotent Lie groups. Moreover, for such groups, we prove analogues of the classical theorems of Hsu-Robbins-Erdös, respectively Baum-Katz, giving information on the rate of convergence in Laws of Large Numbers.

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