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STRONG LAW OF LARGE NUMBERS FOR RANDOM VARIABLES WITH MULTIDIMENSIONAL INDICES

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Abstract: Let $\{X_{\underline{n}}, \underline{n} \in V \subset \mathbb{N}^2\}$ be a two-dimensional random field of independent identically distributed random variables indexed by some subset V of lattice \mathbb{N}^2 . For some sets V the strong law of large numbers

$$\lim_{\underline{n}\to\infty,\underline{n}\in V}\frac{\sum_{\underline{k}\in V,\underline{k}\leq\underline{n}}X_{\underline{k}}}{|\underline{n}|}=\mu \text{ a.s.}$$

is equivalent to

$$EX_{\underline{1}} = \mu$$
 and $\sum_{\underline{n} \in V} P[|X_{\underline{1}}| > |\underline{n}|] < \infty.$

In this paper we characterize such sets V.

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