ALMOST SURE CONVERGENCE FOR END SEQUENCES AND ITS APPLICATION TO M ESTIMATOR IN LINEAR MODELS

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Abstract. In the paper, an almost sure convergence result for weighted sums of extended negatively dependent random variables is obtained. By using the almost sure convergence result, we further study the strong consistency of M estimator of the regression parameter in linear models based on extended negatively dependent random errors under some mild conditions.


Keywords and phrases: Almost sure convergence, strong consistency, M estimator, extended negatively dependent random error.

REFERENCES


