## THE SPITZER LAW FOR $\psi$ -MIXING RANDOM VARIABLES

## XIANGDONG LIU AND XIAOJIE JIN

*Abstract.* The Spitzer law is obtained for the maximun partial sums of the identically distributed  $\psi$ -mixing random variables without any conditions on mixing rate, and another proof of the classical Kolmogorov strong law of large numbers is also given for them.

Mathematics subject classification (2010): 60F15. Keywords and phrases: Spitzer law, strong law of large number,  $\psi$ -mixing.

## REFERENCES

- L. E. BAUM, M. KATZ, Convergence rate in the law of large numbers, Trans. Amer. Math. Soc. 120 (1965), 108–123.
- [2] J. R. BLUM, D. L. HANSON, L. H. KOOPMANS, On the strong law of large numbers for a class of stochastic processes, Z. Wahrsch. Verw. Gebiete 2 (1963), 1–11.
- [3] P. CHEN, T.-C. HU, AND A. VOLODIN, A note on the rate of complete convergence for maximum of partial sums for moving average processes in Rademacher type Banach spaces, Lobachevskii J. Math. 21 (2006), 45–55.
- [4] P. HSU, H. ROBBINS, Complete convergence and the law of large numbers, Proc. Natl. Acad. Sci. USA, 33 (1947), 25–31.
- [5] D. HU, P. CHEN, H. S. SUNG, Strong laws for weighted sums of ψ-mixing random variables and applications in errors-in-variables regression models, Test 26 (2017), 600–617.
- [6] Z. Y. LIN, C. Y. LU, *Limit Theory for Mixing Random Variables*, Kluwer Academic Publishers/Science Press, Dordrecht/Beijing, 1997.
- [7] F. SPITZER, A combinatorial lemma and its application to probability theory, Tran. Amer. Math. Soc. 82 (1956), 323–339.
- [8] Q. SHAO, A moment inequality and its application, Acta Math. Sin. 31 (1988), 736–747 (in Chinese).
- [9] W. F. STOUT, Almost Sure Convergence, Academic Press, New York, 1974.

