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COMPLETE MOMENT CONVERGENCE FOR WEIGHTED SUMS OF EXTENDED NEGATIVELY DEPENDENT RANDOM VARIABLES

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Abstract. In this paper, some results on complete moment convergence for weighted sums of extended negatively dependent (END, for short) random variables are established. The results extend and improve the result of Baum and Katz (1965) from complete convergence for non-weighted sums of independent random variables to the case of weighted sums of END random variables under mild conditions.

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