ON THE COMPLETE MOMENT CONVERGENCE OF WEIGHTED SUMS OF $\rho^*$-MIXING RANDOM VARIABLES

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Abstract. In this paper, the authors study the complete moment convergence of the weighted sum of $\rho^*$-mixing sequences which are stochastically dominated by a random variable $X$. The obtained results improve the corresponding ones of Sung (2013) and Wu (2014).


Keywords and phrases: Complete convergence, complete moment convergence, weighted sums, $\rho^*$-mixing random variables.

REFERENCES