PROBABILITY INEQUALITIES FOR SUMS OF WUOD RANDOM VARIABLES AND THEIR APPLICATIONS

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Abstract. Let \( n \) be a positive integer, \( X_1, \ldots, X_n \) be real-valued random variables and \( S_n = \sum_{i=1}^{n} X_i \). When \( X_1, \ldots, X_n \) are widely upper orthant dependent, some inequalities for the tail probability of \( S_n \) have been given. The obtained results extend some existing results. As applications, the complete convergence of WOD random variables has been investigated.

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REFERENCES


