LIMIT BEHAVIORS FOR ANA RANDOM VARIABLES UNDER $R-h$-INTEGRABILITY AND $SR-h$-INTEGRABILITY

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Abstract. In this work, the $L_r$ convergence for maximum weighted sums of ANA $R-h$-integrable random variables as well as the complete moment convergence for maximum weighted sums of ANA $SR-h$-integrable random variables with respect to the array $\{a_n\}$ of constants are established, which improve and generalize the results of Sung et al. [30], Wu et al. [33], and Wang et al. [34].


Keywords and phrases: Convergence, maximum weighted sums, $R-h$-integrability, $SR-h$-integrability.

REFERENCES


