COMPLETE CONVERGENCE FOR WEIGHTED SUMS OF *m*-WIDELY ACCEPTABLE RANDOM VARIABLES UNDER SUB-LINEAR EXPECTATIONS

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Abstract. In this paper, under the assumption of the existence of Choquet integrals, the complete convergence properties for weighted sums of *m*-widely acceptable random variables in sub-linear expectation space are investigated. The results obtained in the paper generalize the corresponding ones for some dependent sequences.

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