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A HOFFMANN–JØRGENSEN INEQUALITY OF NA RANDOM VARIABLES WITH APPLICATIONS TO THE CONVERGENCE RATE

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Abstract. In this paper, we prove the Hoffmann-Jørgensen inequality for the negatively associated (NA) random variables. As an application, it is consequently used for the construction of the convergence rate for tail probabilities of partial sums of NA random variables. Our results extends the conclusions of Li and Spătaru's (2005).

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