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PROBABILITY INEQUALITIES FOR SUMS OF WUOD RANDOM VARIABLES AND THEIR APPLICATIONS

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Abstract. Let n be a positive integer, $X_1,...,X_n$ be real-valued random variables and $S_n = \sum_{i=1}^{n} X_i$. When $X_1,...,X_n$ 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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