

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

LYURONG SHI* AND MINGLE GUO

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 $\{a_{ni}\}$ of constants are established, which improve and generalize the results of Sung et al. [30], Wu et al. [33], and Wang et al. [34].

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