

LIMITING BEHAVIORS OF LINEAR PROCESSES WITH RANDOM COEFFICIENTS BASED ON m -ANA RANDOM VARIABLES

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Abstract. In this paper, the complete convergence and complete moment convergence of linear processes with random coefficients based on m -ANA random variables are investigated. The results improve and generalise some former results in the literature. As corollaries, the Marcinkiewicz-Zygmund type and the Kolmogorov type strong law of large numbers are also established for linear processes of m -ANA random variables with random coefficients.

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