

On Strong Limit Theorem for Sums of Stochastic Sequences

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Abstract

Generalizing techniques developed by Liu and Yang, and Zhang for arbitrary stochastic sequence, we prove a strong limit theorem for arbitrary stochastic sequences under Chung's type conditions. Our approach is based on the stopping time technique together with the theory of infinite product. Our results here improve the relevant classic conclusions.

Keywords: Stochastic sequence, strong limit theorem, martingale.

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