Research Article

On Chung-Teicher Type Strong Law of Large Numbers for ρ^*-Mixing Random Variables

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In this paper the classical strong laws of large number of Kolmogorov, Chung, and Teicher for independent random variables were generalized on the case of ρ^*-mixing sequence. The main result was applied to obtain a Marcinkiewicz SLLN.

1. Introduction

Let $\{X_n,\ n \geq 1\}$ be a sequence of random variables defined on the probability space $(\Omega, \mathcal{F}, P)$ with value in a real space $\mathbb{R}$ and let $S_n = \sum_{i=1}^{n} X_i$. We say that the sequence $\{X_n,\ n \geq 1\}$ satisfies the strong law of large numbers (SLLN) if there exists some increasing sequence $\{b_n,\ n \geq 1\}$ and some sequence $\{a_n,\ n \geq 1\}$ such that

$$\frac{\sum_{i=1}^{n}(X_i - a_i)}{b_n} \longrightarrow 0 \quad \text{a.s. as } n \longrightarrow \infty. \tag{1.1}$$

In this paper, we consider the strong law of large numbers for sequences of dependent random variables which are said to be ρ^*-mixing. To introduce the concept of ρ^*-mixing sequence, we need the maximal correlation coefficient defined as follows:

$$\rho^*(k) = \sup_{S,T}\left(\sup_{X \in L^2(\mathcal{F}_S),\, Y \in L^2(\mathcal{F}_T)} \frac{\operatorname{cov}(X,Y)}{\sqrt{\operatorname{Var} X \cdot \operatorname{Var} Y}}\right), \tag{1.2}$$

where S, T are the finite subsets of positive integers such that dist $(S, T) = \inf_{x \in S, y \in T}|x - y| \geq k$ and $\mathcal{F}_W$ is the σ-field generated by the random variables $\{X_i,\ i \in W \subset \mathbb{N}\}$.

Definition 1.1. A sequence of random variables $\{X_n, n \geq 1\}$ is said to be a ρ^*-mixing sequence if

$$\lim_{n \to \infty} \rho^*(n) < 1. \tag{1.3}$$

ρ^*-mixing random variables were investigated by many authors. Various moment inequalities for sums and maximum of partial sums can be found in papers by Bradley [1], Bryc and Smoleński [2], Peligrad [3], Peligrad and Gut [4], and Utev and Peligrad [5]. These inequalities are used in many papers concerning the problems of invariance principle (Utev and Peligrad [5]), CLT (Peligrad [3]), or complete convergence for some stochastically dominated sequence of ρ^*-mixing random variables (Cai [6]), and for an array of rowwise ρ^*-mixing random variables (Zhu [7]). They will be also important in our further consideration.

The aim of this paper is to give some sufficient conditions for SLLN for a sequence of ρ^*-mixing random variables without assumptions of identical distribution and stochastical domination. The result presented in this paper is obtained by using the maximal type inequality and the following strong law of large numbers proved by Fazekas and Klesov [8].

Theorem 1.2 (Fazekas and Klesov [8]). *Let $\{b_n, n \geq 1\}$ be a nondecreasing, unbounded sequence of positive numbers. Let $\{\alpha_n, n \geq 1\}$ be nonnegative numbers. Let r be a fixed positive number. Assume that for each $n \geq 1$:*

$$E\left[\max_{1 \leq i \leq n} |S_i|\right]^r \leq \sum_{i=1}^{n} \alpha_i. \tag{1.4}$$

If

$$\sum_{i=1}^{\infty} \frac{\alpha_i}{b_i^r} < \infty, \tag{1.5}$$

then

$$\lim_{n \to \infty} \frac{S_n}{b_n} = 0 \quad a.s. \tag{1.6}$$

Using this theorem, we are going to show that classical Kolmogorov, Chung, and Teicher's strong law of large numbers for independent random variables $\{X_n, n \geq 1\}$ (Chung [9] and Teicher [10]) can be generalized to the case of ρ^*-mixing sequences.

In our further consideration, we need the following result.

Lemma 1.3 (Utev and Peligrad [5]). *Let $\{X_n, n \geq 1\}$ be a ρ^*-mixing sequence with $EX_n = 0$, $E|X_n|^q < \infty$, $n \geq 1$, $q \geq 2$. Then, there exists a positive constant c such that*

$$E \max_{1 \leq k \leq n} \left|\sum_{i=1}^{k} X_i\right|^q \leq c\left[\sum_{i=1}^{n} E|X_i|^q + \left(\sum_{i=1}^{n} EX_i^2\right)^{q/2}\right], \quad \forall n \geq 1. \tag{1.7}$$

Let C denote a constant which is not necessary the same in its each appearance.

2. The main result

Let $\{\varphi_n, n \geq 1\}$ be a sequence of nonnegative, even, continuous and nondecreasing on $(0, \infty)$ functions $\varphi_n : \mathbb{R} \to \mathbb{R}^+$ with $\lim_{x \to \infty} \varphi_n(x) = \infty$ and such that for all $n \geq 1$ and $1 < p \leq 2$:

$$(a) \quad \varphi_n(x)/x \searrow \quad \text{or} \quad (b) \quad \varphi_n(x)/x \nearrow, \quad \varphi_n(x)/x^p \searrow \quad \text{as } x \longrightarrow \infty. \tag{2.1}$$

Theorem 2.1. *Let $\{X_n, n \geq 1\}$ be a sequence of ρ^*-mixing random variables and let $\{b_n, n \geq 1\}$ be an increasing sequence of positive real numbers. Let $1 < p \leq 2$.*

Assume that $\{\varphi_n, n \geq 1\}$ satisfies (a) in (2.1) with

$$(A) \quad \sum_{i=2}^{\infty} b_i^{-p} E\left(\frac{\varphi_i^p(|X_i|)}{\varphi_i^p(b_i) + \varphi_i^p(|X_i|)}\right) \sum_{j=1}^{i-1} b_j^p E\left(\frac{\varphi_j^p(|X_j|)}{\varphi_j^p(b_j) + \varphi_j^p(|X_j|)}\right) < \infty, \tag{2.2}$$

$$(B) \quad \sum_{n=1}^{\infty} P[|X_n| \geq a_n] < \infty, \tag{2.3}$$

for some sequence $\{a_n, n \geq 1\}$ of positive numbers such that

$$(C) \quad \sum_{n=1}^{\infty} E\left(\frac{\varphi_n^{2p}[\min(|X_n|, a_n)]}{\varphi_n^{2p}(b_n) + \varphi_n^{2p}(|X_n|)}\right) < \infty, \tag{2.4}$$

or $\{\varphi_n, n \geq 1\}$ satisfies (b) in (2.1) with

$$(A_1) \quad \sum_{i=2}^{\infty} b_i^{-p} E\left(\frac{\varphi_i(|X_i|)}{\varphi_i(b_i) + \varphi_i(|X_i|)}\right) \sum_{j=1}^{i-1} b_j^p E\left(\frac{\varphi_j(|X_j|)}{\varphi_j(b_j) + \varphi_j(|X_j|)}\right) < \infty, \tag{2.5}$$

and (B) for some sequence $\{a_n, n \geq 1\}$ of positive numbers such that

$$(C_1) \quad \sum_{n=1}^{\infty} E\left(\frac{\varphi_n^2[\min(|X_n|, a_n)]}{\varphi_n^2(b_n) + \varphi_n^2(|X_n|)}\right) < \infty. \tag{2.6}$$

Then,

$$b_n^{-1} \sum_{i=1}^{n} \{X_i - E(X_i I[|X_i| < b_i])\} \longrightarrow 0 \quad a.s. \; n \longrightarrow \infty. \tag{2.7}$$

Proof. Let $X_i' = X_i I[|X_i| < b_i]$, $X_i^* = X_i' - EX_i'$, $S_n^* = \sum_{i=1}^{n} X_i^*$, and $S_n = \sum_{i=1}^{n} X_i$.

Then,

$$\sum_{n=1}^{\infty} P[X_n' \neq X_n]$$

$$= \sum_{n=1}^{\infty} P[|X_n| \geq b_n] \leq \sum_{n=1}^{\infty} P[2\varphi_n^{2r}(|X_n|) \geq \varphi_n^{2r}(b_n) + \varphi_n^{2r}(|X_n|)]$$

$$\leq C \sum_{n=1}^{\infty} \left\{ E\left(\frac{\varphi_n^{2r}(|X_n|)}{\varphi_n^{2r}(b_n) + \varphi_n^{2r}(|X_n|)} \cdot I[|X_n| \geq a_n]\right) + E\left(\frac{\varphi_n^{2r}(|X_n|)}{\varphi_n^{2r}(b_n) + \varphi_n^{2r}(|X_n|)} \cdot I[|X_n| < a_n]\right) \right\}$$

$$\leq C \left\{ \sum_{n=1}^{\infty} P[|X_n| \geq a_n] + \sum_{n=1}^{\infty} E\left(\frac{\varphi_n^{2r}[\min(|X_n|, a_n)]}{\varphi_n^{2r}(b_n) + \varphi_n^{2r}(|X_n|)}\right) \right\} < \infty$$

$$\tag{2.8}$$

for $r = p$ in the case (a) or $r = 1$ in the case (b). Hence, the sequences $\{X_n, n \geq 1\}$ and $\{X'_n, n \geq 1\}$ are equivalent in Khinchin's sense.

Thus, we need only to show that

$$\frac{S'_n}{b_n} \longrightarrow 0 \quad \text{a.s.} \ \ n \longrightarrow \infty. \tag{2.9}$$

By Lemma 1.3, for $q = 4$, we have

$$E\left[\max_{1 \leq i \leq n} |S'_i|\right]^4 \leq C\left[\sum_{i=1}^{n} EX_i^{*4} + \left(\sum_{i=1}^{n} EX_i^{*2}\right)^2\right] \leq C\left(2\sum_{i=1}^{n} EX_i^{*4} + 2\sum_{i=2}^{n} EX_i^{*2}\sum_{j=1}^{i-1} EX_j^{*2}\right)$$

$$\leq C\left[EX_1'^4 + \sum_{i=2}^{n}\left(EX_i'^4 + EX_i'^2\sum_{j=1}^{i-1} EX_j'^2\right)\right]. \tag{2.10}$$

By Theorem 1.2 applied with

$$\alpha_1 = EX_1'^4, \qquad \alpha_i = EX_i'^4 + EX_i'^2\sum_{j=1}^{i-1} EX_j'^2 \quad \text{for } i = 2, 3, \ldots, n, \tag{2.11}$$

we see that in order to show (2.9) it is enough to prove that

$$\sum_{i=1}^{\infty} \frac{\alpha_i}{b_i^4} < \infty, \tag{2.12}$$

which holds if

$$\sum_{i=1}^{\infty} \frac{EX_i'^4}{b_i^4} < \infty, \qquad \sum_{i=2}^{\infty} \frac{EX_i'^2}{b_i^4}\sum_{j=1}^{i-1} EX_j'^2 < \infty. \tag{2.13}$$

Put $I := \sum_{i=1}^{\infty} P[|X_i| \geq a_i]$. Then, we have

$$\sum_{i=1}^{\infty} \frac{EX_i'^4}{b_i^4} \leq \sum_{i=1}^{\infty} \frac{E(X_i I[|X_i| < \min(a_i, b_i)])^4}{b_i^4} + I \leq \sum_{i=1}^{\infty} \frac{E(|X_i|^{2p} I[|X_i| < \min(a_i, b_i)])}{b_i^{2p}} + I. \tag{2.14}$$

Moreover, we note that

$$\frac{a}{b} \cdot I[a \leq b] \leq 2 \cdot \frac{a}{a+b} \quad \forall\, a, b > 0. \tag{2.15}$$

Hence, in case (a) we get, by (B) and (C),

$$\sum_{i=1}^{\infty} \frac{EX_i'^4}{b_i^4} \leq \sum_{i=1}^{\infty} E\left(\frac{\varphi_i^{2p}(|X_i|)}{\varphi_i^{2p}(b_i)}I[|X_i| < \min(a_i, b_i)]\right) + I \leq 2\sum_{i=1}^{\infty} E\left(\frac{\varphi_i^{2p}[\min(|X_i|, a_i)]}{\varphi_i^{2p}(b_i) + \varphi_i^{2p}(|X_i|)}\right) + I < \infty, \tag{2.16}$$

while in case (b) we get, by (B) and (C_1),

$$\sum_{i=1}^{\infty} \frac{EX_i'^4}{b_i^4} \leq 2\sum_{i=1}^{\infty} E\left(\frac{\varphi_i^2\left[\min\left(|X_i|, a_i\right)\right]}{\varphi_i^2(b_i) + \varphi_i^2(|X_i|)} \right) + I < \infty. \qquad (2.17)$$

Using the fact that

$$b_i^{-4}E(X_i'^2)E(X_j'^2) \leq b_i^{-2p}E|X_i'|^p E|X_j'|^p \quad \forall j < i \qquad (2.18)$$

both in either case (a)

$$\sum_{i=2}^{\infty} \frac{EX_i'^2}{b_i^4} \sum_{j=1}^{i-1} EX_j'^2$$

$$\leq \sum_{i=2}^{\infty} \frac{E|X_i'|^p}{b_i^{2p}} \sum_{j=1}^{i-1} E|X_j'|^p \leq 4\sum_{i=2}^{\infty} b_i^{-p} E\left(\frac{\varphi_i^p(|X_i|)}{\varphi_i^p(b_i) + \varphi_i^p(|X_i|)} \right) \sum_{j=1}^{i-1} b_j^p E\left(\frac{\varphi_j^p(|X_j|)}{\varphi_j^p(b_j) + \varphi_j^p(|X_j|)} \right) < \infty, \qquad (2.19)$$

or case (b)

$$\sum_{i=2}^{\infty} \frac{EX_i'^2}{b_i^4} \sum_{j=1}^{i-1} EX_j'^2$$

$$\leq \sum_{i=2}^{\infty} \frac{E|X_i'|^p}{b_i^{2p}} \sum_{j=1}^{i-1} E|X_j'|^p \leq 4\sum_{i=2}^{\infty} b_i^{-p} E\left(\frac{\varphi_i(|X_i|)}{\varphi_i(b_i) + \varphi_i(|X_i|)} \right) \sum_{j=1}^{i-1} b_j^p E\left(\frac{\varphi_j(|X_j|)}{\varphi_j(b_j) + \varphi_j(|X_j|)} \right) \infty. \qquad (2.20)$$

Thus, we have established (2.9) and consequently (2.7). $\qquad \square$

Corollary 2.2. *Let* $\{X_n, n \geq 1\}$ *be a sequence of* ρ^**-mixing random variables satisfying the condition*

$$\sum_{i=1}^{\infty} E\left(\frac{|X_i|^{rt}}{i^r + |X_i|^{rt}} \right) < \infty \qquad (2.21)$$

with $r = p$ *for* $0 < t < 1$ *and all* $1 < p \leq 2$*, or* $r = 2/t$ *for* $1 \leq t < 2$.
   Then,

$$n^{-1/t} \sum_{i=1}^{n} \left\{ X_i - E(X_i I[|X_i| < i^{1/t}]) \right\} \longrightarrow 0 \quad a.s. \ as \ n \longrightarrow \infty, \qquad (2.22)$$

Proof. Let $a_n = b_n = n^{1/t}$ for any $0 < t < 2$. Then, the assumption (B) of Theorem 2.1 is fulfilled.
   Indeed we see

$$(B): \quad \sum_{n=1}^{\infty} P[|X_n| \geq a_n]$$

$$= \sum_{n=1}^{\infty} P[|X_n| \geq n^{1/t}] \leq C\sum_{n=1}^{\infty} P[2|X_n|^{rt} \geq n^r + |X_n|^{rt}] < C \cdot \sum_{n=1}^{\infty} E\left(\frac{|X_n|^{rt}}{n^r + |X_n|^{rt}} \right) < \infty \qquad (2.23)$$

by (2.21) with $r = p$ for $0 < t < 1$ or $r = 2/t$ for $1 \leq t < 2$.

Let now $0 < t < 1$. Then, for $\varphi_n(x) = x^t$, $x > 0$, $n \geq 1$, the conditions (A) and (C) with $1 < p \leq 2$ are fulfilled:

$$(A): \quad \sum_{i=2}^{\infty} b_i^{-p} E\left(\frac{\varphi_i^p(|X_i|)}{\varphi_i^p(b_i) + \varphi_i^p(|X_i|)}\right) \sum_{j=1}^{i-1} b_j^p E\left(\frac{\varphi_j^p(|X_j|)}{\varphi_j^p(b_j) + \varphi_j^p(|X_j|)}\right) \leq \left(\sum_{i=1}^{\infty} E\left(\frac{|X_i|^{pt}}{i^p + |X_i|^{pt}}\right)\right)^2 < \infty, \tag{2.24}$$

by (2.21) with $r = p$.

$$(C): \quad \sum_{n=1}^{\infty} E\left(\frac{\varphi_n^{2p}[\min(|X_n|, a_n)]}{\varphi_n^{2p}(b_n) + \varphi_n^{2p}(|X_n|)}\right) = \sum_{n=1}^{\infty} E\left(\frac{[\min(|X_n|, a_n)]^{2pt}}{n^{2p} + |X_n|^{2pt}}\right)$$

$$\leq \sum_{n=1}^{\infty} E\left(\frac{|X_n|^{2pt}}{n^{2p} + |X_n|^{2pt}} I[|X_n| \geq n^{1/t}]\right)$$

$$+ \sum_{n=1}^{\infty} E\left(\frac{|X_n|^{2pt}}{|X_n|^{pt}((n^p/|X_n|^{pt}) \cdot n^p + |X_n|^{pt})} I[|X_n| < n^{1/t}]\right)$$

$$\leq C \sum_{n=1}^{\infty} P[|X_n| \geq n^{1/t}] + \sum_{n=1}^{\infty} E\left(\frac{|X_n|^{pt}}{n^p + |X_n|^{pt}}\right) < \infty \tag{2.25}$$

by (2.23) and (2.21) with $r = p$, $1 < p \leq 2$.

Thus, by Theorem 2.1, we have

$$n^{-1/t} \sum_{i=1}^{n} \left\{X_i - E(X_i I[|X_i| < i^{1/t}])\right\} \longrightarrow 0 \quad \text{a.s. as } n \longrightarrow \infty \tag{2.26}$$

for $0 < t < 1$.

Now, we need to show that (2.26) also holds for $1 \leq t < 2$.

Let $\varphi_n(x) = x^2$. Then, for $p = 2$, by the similar calculations as in case $0 < t < 1$, we get

$$(A_1): \quad \sum_{i=2}^{\infty} b_i^{-p} E\left(\frac{\varphi_i(|X_i|)}{\varphi_i(b_i) + \varphi_i(|X_i|)}\right) \sum_{j=1}^{i-1} b_j^p E\left(\frac{\varphi_j(|X_j|)}{\varphi_j(b_j) + \varphi_j(|X_j|)}\right) \leq \left(\sum_{i=1}^{\infty} E\left(\frac{|X_i|^2}{i^{2/t} + |X_i|^2}\right)\right)^2 < \infty \tag{2.27}$$

by (2.21) with $r = 2/t$ and

$$(C_1): \quad \sum_{n=1}^{\infty} E\left(\frac{\varphi_n^2[\min(|X_n|, a_n)]}{\varphi_n^2(b_n) + \varphi_n^2(|X_n|)}\right)$$

$$= \sum_{n=1}^{\infty} E\left(\frac{[\min(|X_n|, a_n)]^4}{n^{4/t} + |X_n|^4}\right) \leq C \sum_{n=1}^{\infty} P[|X_n| \geq n^{1/t}] + \sum_{n=1}^{\infty} E\left(\frac{|X_n|^2}{n^{2/t} + |X_n|^2}\right) < \infty \tag{2.28}$$

by (2.23) and (2.21) with $r = 2/t$.

Therefore, by Theorem 2.1, we get (2.26) for $1 \leq t < 2$.

This completes the proof of Corollary 2.2.   □

Corollary 2.3. *Let $\{X, X_n, n \geq 1\}$ be a sequence of ρ^*-mixing random variables with $E|X|^t < \infty$, $0 < t < 2$. Let*

$$P[|X_i| > x] \leq CP[|X| > x] \tag{2.29}$$

for all $x > 0$, $i \geq 1$ and some positive constant C.

Moreover, when $1 \leq t < 2$, let $EX = 0$. Then,

$$n^{-1/t} \sum_{i=1}^{n} X_i \longrightarrow 0 \quad a.s. \text{ as } n \longrightarrow \infty. \tag{2.30}$$

Proof. We first note that (2.29) implies

$$E\left(|X_i|^s I[|X_i| < a]\right) \leq C\left\{E\left(|X|^s I[|X| < a]\right) + a^s P[|X| \geq a]\right\} \tag{2.31}$$

for any $a > 0$ and $s > 0$.

Put now $a_n = b_n = n^{1/t}$ for any $0 < t < 2$.

It is easy to see that $E|X|^t < \infty$, (2.29) and (2.31) with $s = rt$ imply convergence of the series:

$$\sum_{n=1}^{\infty} E\left(\frac{|X_n|^{rt}}{n^r + |X_n|^{rt}}\right) \tag{2.32}$$

for $r = p$, $(1 < p \leq 2)$ in the case $0 < t < 1$ and $r = 2/t$ in the case $1 \leq t < 2$.

We have

$$\sum_{n=1}^{\infty} E\left(\frac{|X_n|^{rt}}{n^r + |X_n|^{rt}}\right) = \sum_{n=1}^{\infty} E\left(\frac{|X_n|^{rt}}{n^r + |X_n|^{rt}} I[|X_n| < n^{1/t}]\right) + \sum_{n=1}^{\infty} E\left(\frac{|X_n|^{rt}}{n^r + |X_n|^{rt}} I[|X_n| \geq n^{1/t}]\right)$$

$$\leq \sum_{n=1}^{\infty} E\left(\frac{|X_n|^{rt}}{n^r} I[|X_n| < n^{1/t}]\right) + \sum_{n=1}^{\infty} P[|X_n| \geq n^{1/t}]$$

$$\leq C\left\{\sum_{n=1}^{\infty} E\left(\frac{|X|^{rt}}{n^r} I[|X| < n^{1/t}]\right) + \sum_{n=1}^{\infty} P[|X| \geq n^{1/t}]\right\}$$

$$\leq C\left\{\sum_{n=1}^{\infty} \frac{E\left(|X|^{t+t(r-1)} I[|X| < n^{1/t}]\right)}{n^{1+1/t \cdot t(r-1)}} + E|X|^t\right\} < \infty. \tag{2.33}$$

Because of **Corollary 2.2**, this proves that (2.26) holds for any $0 < t < 2$.

To complete the proof we should show that

$$n^{-1/t} \left| \sum_{i=1}^{n} E\left(X_i I[|X_i| < i^{1/t}]\right) \right| \longrightarrow 0 \quad \text{as } n \longrightarrow \infty \tag{2.34}$$

for any $0 < t < 2$.

For $0 < t < 1$ and $I_1 := n^{-1/t}\sum_{i=1}^{n} i^{1/t} P[|X| \geq i^{1/t}]$, we have

$$
n^{-1/t}\left|\sum_{i=1}^{n} E(X_i I[|X_i| < i^{1/t}])\right| \leq n^{-1/t}\sum_{i=1}^{n} E(|X_i| I[|X_i| < i^{1/t}])
$$

$$
\leq C\left\{n^{-1/t}\sum_{i=1}^{n} E(|X| I[|X| < i^{1/t}]) + I_1\right\}
$$

$$
\leq C\left\{n^{-1/t}\sum_{i=1}^{n} E(|X| I[|X| < n^{1/t}]) + I_1\right\} \tag{2.35}
$$

$$
\leq C\{n^{1-1/t} E(|X| I[|X| < n^{1/t}]) + I_1\}
$$

$$
= C\left\{n^{1-1/t}\sum_{j=1}^{n} E(|X| I[j-1 \leq |X|^t < j]) + I_1\right\}.
$$

But

$$
\sum_{n=1}^{\infty} P[|X| \geq n^{1/t}] \leq CE|X|^t < \infty, \tag{2.36}
$$

so by Kronecker's lemma we get

$$
I_1 := n^{-1/t}\sum_{i=1}^{n} i^{1/t} P[|X| \geq i^{1/t}] \longrightarrow 0 \quad \text{as } n \longrightarrow \infty. \tag{2.37}
$$

Moreover, we note

$$
\sum_{j=1}^{\infty} j^{1-1/t} E(|X| I[j-1 \leq |X|^t < j]) \leq \sum_{j=1}^{\infty} E(|X| I[j-1 \leq |X|^t < j]) = E|X|^t < \infty, \tag{2.38}
$$

and by Kronecker's lemma

$$
n^{1-1/t}\sum_{j=1}^{n} E(|X| I[j-1 \leq |X|^t < j]) \longrightarrow 0 \quad \text{as } n \longrightarrow \infty, \tag{2.39}
$$

which together with (2.35) and (2.37) gives (2.34) for $0 < t < 1$.

Let $1 \leq t < 2$. First, we will show that

$$
\lim_{n\to\infty} P\left[\left|\sum_{i=1}^{n} X_i\right| > \varepsilon n^{1/t}\right] = 0. \tag{2.40}
$$

To achieve this, we put $Y_i = X_i I[|X_i| < n^{1/t}]$ for $1 \leq i \leq n$.

Because of $EX_i = 0$ and $E|X|^t < \infty$, we have

$$
n^{-1/t}\left|\sum_{i=1}^{n} EY_i\right| \leq n^{-1/t}\sum_{i=1}^{n} E(|X_i| I[|X_i| \geq n^{1/t}]) \leq CE(|X|^t I[|X| \geq n^{1/t}]) \longrightarrow 0 \quad \text{as } n \longrightarrow \infty.
$$

$$
\tag{2.41}
$$

Therefore, for large enough n, we obtain

$$P\left[\left|\sum_{i=1}^n X_i\right| > \varepsilon n^{1/t}\right] \le \sum_{i=1}^n P[|X_i| \ge n^{1/t}] + P\left[\left|\sum_{i=1}^n (Y_i - EY_i)\right| > \varepsilon n^{1/t}\right]. \tag{2.42}$$

Hence, we need only to show that

$$\sum_{i=1}^n P[|X_i| \ge n^{1/t}] \longrightarrow 0 \quad \text{as } n \longrightarrow \infty, \tag{2.43}$$

$$P\left[\left|\sum_{i=1}^n (Y_i - EY_i)\right| > \varepsilon n^{1/t}\right] \longrightarrow 0 \quad \text{as } n \longrightarrow \infty. \tag{2.44}$$

By $E|X|^t < \infty$, we get

$$\sum_{n=1}^\infty \frac{1}{n} \sum_{i=1}^n P[|X_i| \ge n^{1/t}] \le C \sum_{n=1}^\infty P[|X| \ge n^{1/t}] \le CE|X|^t < \infty, \tag{2.45}$$

which implies (2.43).

By Lemma 1.3 and (2.23) with $s = 2$,

$$\sum_{n=1}^\infty \frac{1}{n} P\left[\left|\sum_{i=1}^n (Y_i - EY_i)\right| > \varepsilon n^{1/t}\right]$$

$$\le C \sum_{n=1}^\infty n^{-(1+2/t)} \sum_{i=1}^n EY_i^2$$

$$\le C\left\{\sum_{n=1}^\infty n^{-(1+2/t)} \sum_{i=1}^n E(X^2 I[|X| < n^{1/t}]) + \sum_{n=1}^\infty n^{-(1+2/t)} \sum_{i=1}^n n^{2/t} P[|X| \ge n^{1/t}]\right\}$$

$$\le C\left\{\sum_{n=1}^\infty n^{-2/t} \sum_{j=1}^n E(X^2 I[j-1 \le |X|^t < j]) + \sum_{n=1}^\infty P[|X| \ge n^{1/t}]\right\} \tag{2.46}$$

$$\le C\left\{\sum_{k=1}^\infty E(X^2 I[k-1 \le |X|^t < k]) \sum_{n=k}^\infty n^{-2/t} + E|X|^t\right\}$$

$$\le C\left\{\sum_{k=1}^\infty k^{-2/t+1} E(X^2 I[k-1 \le |X|^t < k]) + E|X|^t\right\}$$

$$\le C\left\{\sum_{k=1}^\infty k P[k-1 \le |X|^t < k] + E|X|^t\right\} < CE|X|^t < \infty$$

which gives (2.44).

Thus, we have established that (2.40) holds true. Equations (2.40) and (2.26) imply (2.34) which completes the proof of Corollary 2.3. □

Corollary 2.3 gives the Marcinkiewicz SLLN for ρ^*-mixing random variables $\{X_n, n \ge 1\}$ stochastically dominated by a random variable X for $0 < t < 2$. The identical result was obtained by Cai [6] as a consequence of complete convergence theorem. Both of them, for $0 < t < 1$, are a special case of more general result of Fazekas and Tómács [11] obtained for stochastically dominated random variables without assuming any kind of dependence.

Acknowledgment

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