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Babu, G. Jogesh

An inequality for moments of sums of truncated \(\varphi\)-mixing random variables and its applications.

Author's summary: “Let \(\{X_n\}\) be a sequence of \(\varphi\)-mixing random variables. For \(d > 1\), let \(Y_{n,d} = X_n\) or 0 according as \(|X_n| \leq d\) or not.
In this paper, nontrivial bounds for moments of sums of \(\{Y_{n,d}\}\) are obtained. These bounds are then applied to get the convergence rate in the Marcinkiewicz-Zygmund strong law for \(\varphi\)-mixing sequences.”