86b:60040  60F05
Heinrich, Lothar

★A method for the derivation of limit theorems for some classes of dependent random variables.

With German and Russian summaries.

Wissenschaftliche Sitzungen zur Stochastik [Scientific Meetings on Stochastics], 83-5.


To treat problems in the central limit theory for dependent random variables, the author factorizes the characteristic function of the sum in a sufficiently large neighborhood of zero. The main feature of the factorization method is the analogy to the independent case. This method provides a unified approach to deal with the RMT-mixing and $m$-dependent random variables even when the variance does not exist.

With the help of this method the author also obtains nonuniform estimates and moderate deviation results. The bibliography lists a fairly large amount of literature on the subject in English, German and Russian.

_Gutti J. Babu_ (1-PAS-S)