MICHIGAN STATE UNIVERSITY Department of Statistics and Probability

COLLOQUIUM

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On a Strong Law of Large Numbers

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Abstract

In this talk, we present a strong law of large numbers for a sequence of random variables $X_i \subset L^p$ (Ω , \mathcal{F} , P), $p \in (0, \infty)$, and discuss its applications to a wide class of self-similar processes with stationary increments such as stable processes. This result extends the work of Chobanyan, Levental, and Salehi, and is a join work with Yimin Xiao (MSU) and Erkan Nane (Auburn University).

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