

Some LIL type results on the partial sums and trimmed sums with multidimensional indices

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Abstract

Let $\{X, X_n; n \in N^d\}$ be a field of i.i.d. random variables indexed by d-tuples of positive integers and let $S_n = \sum_{k \leq n} X_k$. We prove some strong limit theorems for S_n . Also, when $d \geq 2$ and $h(n)$ satisfies some conditions, we show that there are no LIL type results for $S_n / \sqrt{|n|} h(n)$.

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