$$(33) \qquad 2|I_2| \leq \int_0^t \sigma(u) R^2(t-u, s)\, du \leq (1-s)^2 \int_0^t \sigma(u)\, du = o\left(t^{-1} \int_0^t \lambda(u)\, du\right),$$

$$\left| I_1 - \int_0^t \lambda(u) r(t-u, s)\, du \right| \leq \int_0^t |\varepsilon(t-u, s)| r(t-u, s) \lambda(u)\, du = \int_0^{t-\log t} + \int_{t-\log t}^t$$
$$= I_{11} + I_{12},$$

where

$$I_{11} \leq \sup_{\log t < u < t} |\varepsilon(u, s)| \int_0^{t-\log t} \lambda(u) r(t-u, s)\, du = o\left(t^{-1} \int_0^t \lambda(u)\, du\right),$$

$$(34)$$

$$I_{12} \leq C(1-s) \left[\int_0^t \lambda(u)\, du - \int_0^{t-\log t} \lambda(u)\, du \right] = o\left(t^{-1} \int_0^t \lambda(u)\, du\right).$$

From relations (31)–(34), noting (27) and (28), we obtain the assertion of Theorem 3.

The proof of Theorem 4 essentially is no different from that of Theorem 3 and so we shall omit it.

The authors are grateful to A. M. Zubkov for his very valuable comments and useful advice.

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ON THE CONVERGENCE RATE IN THE INVARIANCE PRINCIPLE FOR STRONGLY MIXING SEQUENCES

V. V. GORODETSKII

(Translated by H. McFaden)

1. Introduction

Let $\cdots \xi_{-1}, \xi_0, \xi_1, \cdots$ be a strictly stationary sequence of random variables having the strong mixing property with mixing coefficient $\alpha(k)$. It will be assumed that $\mathbf{E}\xi_i = 0$, the covariance function $R(i) = \mathbf{E}\xi_0\xi_i$ is absolutely summable, and

$$(1) \qquad \sigma^2 = \sum_{i=-\infty}^{\infty} R(i) \neq 0.$$

In this case $\sigma_n^2 = \mathbf{E}S_n^2 = n\sigma(1 + o(1))$ as $n \to \infty$ [1]. Denote by $s_n(t)$ the random polygonal line with vertices at the points $(kn^{-1}, S_k/(\sigma\sqrt{n}))$, and by $w(t)$ a standard Wiener process on $[0, 1]$. The distributions of s_n and w on the space $C[0, 1]$ of continuous functions with the uniform metric ρ are denoted by P_n and W, respectively. The letters C and c with or without indices will denote various positive constants, and different constants will be denoted differently only within the confines of one or two paragraphs.

Mixing Sequences Of Random Variables And Probabilistic Number Theory

B. Szyszkowicz

Mixing Sequences Of Random Variables And Probabilistic Number Theory:

   Mixing Sequences of Random Variables and Probabilistic Number Theory Walter Philipp,1971 The author gives a solution to the central limit problem and proves several forms of the iterated logarithm theorem and the results are then applied to the following branches of number theory limit theorems for continued fractions and related algorithms limit theorems in Diophantine approximations discrepancies of sequences uniformly distributed mod one and the distribution of additive functions In addition to new results the major contribution of the work is the unification of the listed branches of probabilistic number theory In particular this is the first time that the distribution theory of additive functions has been related to metric number theory   **Mixing Sequences of Random Variables and Probabilistic Number Theory** ,1971-01-30   *Repartition Modulo 1* G. Rauzy,2006-11-14   *Probabilistic Number Theory I* P.D.T.A. Elliott,2012-12-06 In 1791 Gauss made the following assertions collected works Vol 10 p ll Teubner Leipzig 1917 Primzahlen unter a 00 a la Zahlen aus zwei Factoren lla a la warsch aus 3 Factoren 1 lla 2a 2 la et sic in info In more modern notation let 1tk X denote the number of integers not exceeding x which are made up of k distinct prime factors k 1 2 Then his assertions amount to the asymptotic estimate x log log X k l 1tk X x oo log x k 1 The case k 1 known as the Prime Number Theorem was independently established by Hadamard and de la Vallee Poussin in 1896 just over a hundred years later The general case was deduced by Landau in 1900 it needs only an integration by parts Nevertheless one can scarcely say that Probabilistic Number Theory began with Gauss In 1914 the Indian original mathematician Srinivasa Ramanujan arrived in England Six years of his short life remained to him during which he wrote amongst other things five papers and two notes jointly with G H Hardy

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Ramanujan local properties of additive arithmetic functions the rate of convergence of certain arithmetic frequencies to the normal law the arithmetic simulation of all stable laws As in Volume I the historical background of various results is discussed forming an integral part of the text In Chapters 12 and 19 these considerations are quite extensive and an author often speaks for himself   <u>Memoirs of the American Mathematical Society</u> American Mathematical Society,1971

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Table of Contents Mixing Sequences Of Random Variables And Probabilistic Number Theory

1. Understanding the eBook Mixing Sequences Of Random Variables And Probabilistic Number Theory
   - The Rise of Digital Reading Mixing Sequences Of Random Variables And Probabilistic Number Theory
   - Advantages of eBooks Over Traditional Books
2. Identifying Mixing Sequences Of Random Variables And Probabilistic Number Theory
   - Exploring Different Genres
   - Considering Fiction vs. Non-Fiction
   - Determining Your Reading Goals
3. Choosing the Right eBook Platform
   - Popular eBook Platforms
   - Features to Look for in an Mixing Sequences Of Random Variables And Probabilistic Number Theory
   - User-Friendly Interface
4. Exploring eBook Recommendations from Mixing Sequences Of Random Variables And Probabilistic Number Theory
   - Personalized Recommendations
   - Mixing Sequences Of Random Variables And Probabilistic Number Theory User Reviews and Ratings
   - Mixing Sequences Of Random Variables And Probabilistic Number Theory and Bestseller Lists
5. Accessing Mixing Sequences Of Random Variables And Probabilistic Number Theory Free and Paid eBooks
   - Mixing Sequences Of Random Variables And Probabilistic Number Theory Public Domain eBooks
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