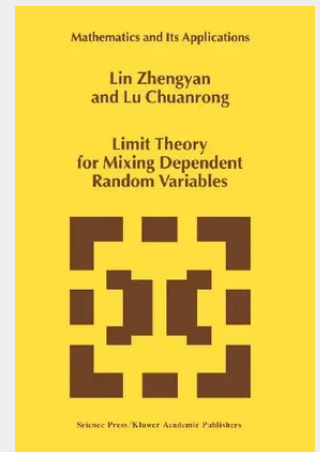


Limit Theory for Mixing Dependent Random Variables

For many practical problems, observations are not independent. In this book, limit behaviour of an important kind of dependent random variables, the so-called mixing random variables, is studied. Many profound results are given, which cover recent developments in this subject, such as basic properties of mixing variables, powerful probability and moment inequalities, weak convergence and strong convergence (approximation), limit behaviour of some statistics with a mixing sample, and many useful tools are provided.

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