Chover-type Laws of the Iterated Logarithm for Weighted Sums of ρ^*-mixing Sequences

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Abstract: To derive Baum-Katz type result, a Chover-type law of the iterated logarithm is established for the weighted sums of ρ^*-mixing and indentically distributed random variables with a distribution in thee domain of a stable law in this paper. The result obtained not only generalizes the main result of Peng and Qi (2003, Statis. Probab. Lett. 65, 401-410) and Qi and Chen (1996, Chinese Ann. Math. 17A(2), 195-206) to ρ^*-mixing sequences of random variables, but also improves them.