On the strong convergence for weighted sums of negatively superadditive dependent random variables

Bing Meng¹,², Dingcheng Wang¹* and Qunying Wu²

¹Correspondence: wangdc@uestc.edu.cn
²School of Mathematical Science, University of Electronic Science and Technology of China, Chengdu, Sichuan 611731, P.R. China
Full list of author information is available at the end of the article

Abstract
In this article, some strong convergence results for weighted sums of negatively superadditive dependent random variables are studied without assumption of identical distribution. The results not only generalize the corresponding ones of Cai (Metrika 68:323-331, 2008) and Sung (Stat. Pap. 52:447-454, 2011), but also extend and improve the corresponding one of Chen and Sung (Stat. Probab. Lett. 92:45-52, 2014).

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1 Introduction
Let \( \{X_n; n \geq 1\} \) be a sequence of random variables defined on a fixed probability space \((\Omega, \mathcal{F}, P)\). We first review the definitions of negatively associated random variables and negatively superadditive dependent (NSD) random variables.

Definition 1.1 A finite family of random variables \( \{X_i; 1 \leq i \leq n\} \) is said to be negatively associated (NA) if for every pair of disjoint subsets \( A_1 \) and \( A_2 \) of \( \{1, 2, \ldots, n\} \),

\[
\text{Cov}(f_1(X_i, i \in A_1), f_2(X_j, j \in A_2)) \leq 0, \tag{1.1}
\]

whenever \( f_1 \) and \( f_2 \) are coordinatewise nondecreasing functions such that this covariance exists. An infinite family of random variables \( \{X_n; n \geq 1\} \) is said to be NA if every finite subfamily is NA.

Definition 1.2 (Kemperman [4]) A function \( \phi: \mathbb{R}^n \to \mathbb{R} \) is called superadditive if \( \phi(x \lor y) + \phi(x \land y) \geq \phi(x) + \phi(y) \) for all \( x, y \in \mathbb{R}^n \), where \( \lor \) is for a componentwise maximum and \( \land \) is for a componentwise minimum.

Definition 1.3 (Hu [5]) A random vector \( X = (X_1, X_2, \ldots, X_n) \) is said to be NSD if

\[
E\phi(X_1, X_2, \ldots, X_n) \leq E\phi(X_1^*, X_2^*, \ldots, X_n^*), \tag{1.2}
\]

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where $X_1^*, X_2^*, \ldots, X_n^*$ are independent such that $X_i^*$ and $X_i$ have the same distribution for each $i$ and $\phi$ is a superadditive function such that the expectations in (1.2) exist. A sequence of random variables $\{X_n; n \geq 1\}$ is said to be NSD if for every $n \geq 1$, $(X_1, X_2, \ldots, X_n)$ is NSD.

The concept of NA was given by Joag-Dev and Proschan [6], and the concept of NSD was introduced by Hu [5], which was based on the class of superadditive functions. Hu [5] gave an example illustrating that NSD random variables are not necessarily NA, and left an open problem whether NA random variables implies NSD. Christofides and Vaggelatou [7] solved this open problem and showed that NA implies NSD. Thus, it is shown that NSD is much weaker than NA. Because of the wide application of NSD random variables, many authors have studied this concept and obtained some interesting results and applications. For example, we refer to [8–13]. Hence, it is of important significance to extend the limit properties of NA to the case of NSD random variables.

The concept of complete convergence was introduced by Hsu and Robbins [14] as follows. A sequence of random variables $\{X_n; n \geq 1\}$ is said to converge completely to a constant $\lambda$ if

$$
\sum_{n=1}^{\infty} P(|X_n - \lambda| > \varepsilon) < \infty \quad \text{for all } \varepsilon > 0.
$$

(1.3)

In view of the Borel-Cantelli lemma, the sequence of random variables $\{X_n; n \geq 1\}$ converging completely to a constant $\lambda$ implies $X_n \rightarrow \lambda$ almost surely (a.s.). Therefore, the complete convergence of random variables is a very important tool in establishing almost sure convergence. The first results concerning complete convergence for normed sums of random variables were due to Hsu and Robbins (1947) [14] and Erdős (1949) [15], and the obtained results have been extended in several directions by many authors. One can refer to [16–20], etc.

Recently, Cai [1] obtained the following complete convergence result for weighted sums of NA random variables with identical distribution.

**Theorem 1.1** Let $\{X, X_n; n \geq 1\}$ be a sequence of NA random variables with identical distribution, and let $\{a_{ni}, 1 \leq i \leq n, n \geq 1\}$ be a triangular array of constants satisfying $\sum_{i=1}^{n} |a_{ni}|^\alpha = O(n)$ for some $0 < \alpha \leq 2$. Let $b_n = n^{1/\alpha}(\log n)^{1/\gamma}$ for some $\gamma > 0$. Furthermore, assume that $EX = 0$ when $1 < \alpha \leq 2$. If for some $h > 0$,

$$
E \exp(h|X|) < \infty,
$$

(1.4)

then, for all $\varepsilon > 0$,

$$
\sum_{n=1}^{\infty} \frac{1}{n} P\left(\max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} a_{ni}X_i \right| > \varepsilon b_n \right) < \infty.
$$

(1.5)

Sung [2] extended the result of Cai [1] under a much weaker moment condition and obtained the following strong convergence results.

**Theorem 1.2** Let $\{X, X_n; n \geq 1\}$ be a sequence of NA random variables with identical distribution, and let $\{a_{ni}, 1 \leq i \leq n, n \geq 1\}$ be an array of constants such that $\sum_{i=1}^{n} |a_{ni}|^\alpha = O(n)$
for some $0 < \alpha \leq 2$. Let $b_n = n^{1/\alpha} (\log n)^{1/\gamma}$ for some $\gamma > 0$. Furthermore, suppose that $E X = 0$ when $1 < \alpha \leq 2$. Then:

(i) If $\alpha > \gamma$, then $E |X|^\alpha < \infty$ implies (1.5).

(ii) If $\alpha = \gamma$, then $E |X|\alpha \log(1 + |X|) < \infty$ implies (1.5).

(iii) If $\alpha < \gamma$, then $E |X|\gamma < \infty$ implies (1.5).

In the case $\alpha > \gamma$, Chen and Sung [3] studied the complete convergence for weighted sums of NA random variables under the moment condition $E |X|^\alpha / (\log(1 + |X|))^{\alpha/\gamma - 1} < \infty$, which is weaker than Theorem 1.2. Li et al. [21] extended and improved the result of Chen and Sung [3] to $\rho^*$-mixing random variables. Motivated by the above results obtained by Cai [1], Sung [2] and Chen and Sung [3], in this paper, we will further study the complete convergence for weighted sums of NSD random variables. Some complete convergence results for the maximum weighted sums of NSD random variables are obtained without the assumption of an identical distribution. As an application, the Marcinkiewicz-Zygmund type strong law of large numbers for weighted sums of NSD random variables is obtained. Our results not only generalize the corresponding ones of Cai [1] and Sung [2], but they also extend and improve the corresponding one of Chen and Sung [3].

2 Preliminaries

Throughout this paper, $C$ represents a generic positive constant whose value may change from one appearance to the next, and $a_n = O(b_n)$ means $a_n \leq Cb_n$. Let $I(A)$ be the indicator function of the set $A$.

Definition 2.1 A sequence of random variables $\{X_n; n \geq 1\}$ is said to be stochastically dominated by a random variable $X$ if there exists a positive constant $C$ such that

$$P(|X_n| \geq x) \leq CP(|X| \geq x),$$

for all $x \geq 0$ and $n \geq 1$.

In order to prove our main results, we introduce the following lemmas.

Lemma 2.1 (Hu [5]). If $X = (X_1, X_2, \ldots, X_n)$ is NSD and $f_1, f_2, \ldots, f_n$ are nondecreasing functions, then $\{f_1(X_1), f_2(X_2), \ldots, f_n(X_n)\}$ is NSD.

Lemma 2.2 (Wang et al. [11]). Let $p > 1$ and $\{X_n; n \geq 1\}$ be a sequence of NSD random variables with $E|X|^p < \infty$ for every $i \geq 1$. Then, there exists a positive constant $C = C_p$ depending only on $p$ such that, for every $n \geq 1$, for $1 < p \leq 2$,

$$E\left(\max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} X_i \right|^p \right) \leq C \sum_{i=1}^{n} E|X_i|^p,$$

and, for $p > 2$,

$$E\left(\max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} X_i \right|^p \right) \leq C \left\{ \sum_{i=1}^{n} E|X_i|^p + \left( \sum_{i=1}^{n} E|X_i|^2 \right)^{p/2} \right\}.$$
Lemma 2.3 (Sung [22]) Let $X$ be a random variable and $\{a_{ni} : 1 \leq i \leq n, n \geq 1\}$ be an array of constants satisfying $\sum_{i=1}^{n} |a_{ni}|^\alpha = O(n)$ for some $\alpha > 0$. Let $b_n = n^{1/\alpha} (\log n)^{1/\gamma}$ for some $\gamma > 0$. Then

$$
\sum_{n=1}^{\infty} \frac{1}{n} \sum_{i=1}^{n} P\{|a_{ni}X| > b_n\} \leq \begin{cases} 
CE|X|^\alpha, & \text{for } \alpha > \gamma, \\
CE|X|^\alpha \log(1 + |X|), & \text{for } \alpha = \gamma, \\
CE|X|^{\gamma'}, & \text{for } \alpha < \gamma.
\end{cases}
$$

Lemma 2.4 (Sung [22]) Let $X$ be a random variable and $\{a_{ni} : 1 \leq i \leq n, n \geq 1\}$ be an array of constants satisfying $a_{ni} = 0$ or $|a_{ni}| > 1$, and $\sum_{i=1}^{n} |a_{ni}|^\alpha = O(n)$ for some $\alpha > 0$. Let $b_n = n^{1/\alpha} (\log n)^{1/\gamma}$. If $p > \alpha$, then

$$
\sum_{n=1}^{\infty} n^{-1} b_n^{-\alpha} \sum_{i=1}^{n} E|a_{ni}X|^p I(|a_{ni}X| \leq b_n) \leq CE|X|^\alpha \log(1 + |X|).
$$

Lemma 2.5 (Wu [23]) Let $\{X_n : n \geq 1\}$ be a sequence of random variables which is stochastically dominated by a random variable $X$. For any $u > 0$, $t > 0$ and $n \geq 1$, the following two statements hold:

$$
E|X|^\alpha I(|X| \leq t) \leq CE|X|^\alpha I(|X| \leq t^\alpha) + t^\alpha P(|X| > t),
$$

$$
E|X|^\alpha I(|X| > t) \leq CE|X|^\alpha I(|X| > t).
$$

3 Main results and proofs

Now we state and prove our main results.

**Theorem 3.1** Let $\{X_n : n \geq 1\}$ be a sequence of NSD random variables which is stochastically dominated by a random variable $X$, and $b_n = n^{1/\alpha} (\log n)^{1/\gamma}$ for some $0 < \alpha \leq 2$ and $\gamma > 0$. Let $\{a_{ni} : 1 \leq i \leq n, n \geq 1\}$ be an array of constants satisfying $\sum_{i=1}^{n} |a_{ni}|^\gamma = O(n)$. Assume further that $EX_n = 0$ when $1 < \alpha \leq 2$. Then:

(i) If $\alpha < \gamma$, then $E|X|^\alpha < \infty$ implies (1.5).

(ii) If $\alpha = \gamma$, then $E|X|^\alpha \log(1 + |X|) < \infty$ implies (1.5).

**Theorem 3.2** Let $\{X_n : n \geq 1\}$ be a sequence of NSD random variables which is stochastically dominated by a random variable $X$, and $b_n = n^{1/\alpha} (\log n)^{1/\gamma}$ for some $0 < \alpha \leq 2$ and $\gamma > 0$. Let $\{a_{ni} : 1 \leq i \leq n, n \geq 1\}$ be an array of constants satisfying $\sum_{i=1}^{n} |a_{ni}|^\alpha = O(n)$. Assume further that $EX_n = 0$ when $1 < \alpha \leq 2$. If $\alpha > \gamma$, then $E|X|^\alpha / (\log(1 + |X|))^{\alpha/\gamma} < \infty$ implies (1.5).

**Remark 3.1** In Theorem 3.1 and Theorem 3.2, we use different methods from those of Sung [2] and Chen and Sung [3] to prove the results, and obtain some strong convergence results for weighted sums of NSD random variables without assumptions of identical distribution. The obtained theorems not only extend the corresponding results of Cai [1] and Sung [2] and Chen and Sung [3] to the case of NSD random variables, but they also improve them.
Proof of Theorem 3.1  Without loss of generality, we suppose that \( a_{ni} > 0 \). For \( \forall i \geq 1 \), define
\[
Y_i = -b_n I(a_{ni} X_{ni} < -b_n) + a_{ni} X_{ni} I(|a_{ni} X_{ni}| \leq b_n) + b_n I(a_{ni} X_{ni} > b_n),
\]
\[
T_j = \sum_{i=1}^{j} (Y_i - EY_i), \quad j = 1, 2, \ldots, n.
\]
It is easy to check that, for all \( \varepsilon > 0 \),
\[
\left\{ \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} a_{ni} X_{ni} \right| > \varepsilon b_n \right\} \subset \left\{ \max_{1 \leq j \leq n} |a_{ni} X_{ni}| > b_n \right\} \cup \left\{ \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} Y_i \right| > \varepsilon b_n \right\},
\]
which implies that
\[
P \left( \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} a_{ni} X_{ni} \right| > \varepsilon b_n \right)
\leq P \left( \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} Y_i \right| > \varepsilon b_n \right) + P \left( \max_{1 \leq j \leq n} |a_{ni} X_{ni}| > b_n \right)
\leq P \left( \max_{1 \leq j \leq n} |T_j| > \varepsilon b_n - \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} EY_i \right| \right) + \sum_{j=1}^{n} P (|a_{ni} X_{ni}| > b_n).
\]
 Firstly, we prove that
\[
b_n^{-1} \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} EY_i \right| \rightarrow 0, \quad \text{as } n \rightarrow \infty.
\]
If \( 1 < \alpha \leq 2 \), then by \( EX_n = 0 \), Lemma 2.5, Definition 2.1, the \( C_r \) inequality, the Markov inequality and the Hölder inequality, we get
\[
b_n^{-1} \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} EY_i \right| \leq b_n^{-1} \sum_{i=1}^{n} |EY_i|
\leq b_n^{-1} \sum_{i=1}^{n} |Ea_{ni} X_{ni} I(|a_{ni} X_{ni}| \leq b_n)| + \sum_{i=1}^{n} P (|a_{ni} X_{ni}| > b_n)
\leq C b_n^{-1} \sum_{i=1}^{n} E|a_{ni} X_{ni} I(|a_{ni} X_{ni}| > b_n) + C \sum_{i=1}^{n} P (|a_{ni} X_{ni}| > b_n)
\leq C b_n^{-\alpha} \sum_{i=1}^{n} E|a_{ni} X_{ni}|^{\alpha} I(|a_{ni} X_{ni}| > b_n) + C b_n^{-\alpha} \sum_{i=1}^{n} E|a_{ni} X_{ni}|^{\alpha}
\leq C b_n^{-\alpha} \sum_{i=1}^{n} E|a_{ni} X_{ni}|^{\alpha} + C b_n^{-\alpha} \sum_{i=1}^{n} E|a_{ni} X_{ni}|^{\alpha}
\leq C (\log n)^{-\alpha/\gamma} 
\rightarrow 0, \quad \text{as } n \rightarrow \infty.
\]
If $0 < \alpha \leq 1$, then by Lemma 2.5, Definition 2.1, the $C_r$ inequality and the Markov inequality, we get again
\[
 b_n^{-1} \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} EY_i \right| \leq b_n^{-1} \sum_{i=1}^{n} |EY_i| 
\leq b_n^{-1} \sum_{i=1}^{n} \left[ E|a_{ni}X_i|I(|a_{ni}X_i| \leq b_n) \right] + \sum_{i=1}^{n} P(|a_{ni}X_i| > b_n) 
\leq C b_n^{-1} \sum_{i=1}^{n} E|a_{ni}X_i| + b_n P(|a_{ni}X_i| > b_n) 
\leq C b_n^{-1} \sum_{i=1}^{n} |a_{ni}|^\alpha E|X|^\alpha 
\leq C (\log n)^{-\alpha/\gamma} \to 0, \quad \text{as } n \to \infty. \tag{3.5}
\]

It immediately follows from (3.4) and (3.5), that (3.3) holds. Hence, for $n$ large enough,
\[
P \left( \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} a_{ni}X_i \right| > \varepsilon b_n \right) \leq \sum_{i=1}^{n} P(|a_{ni}X_i| > b_n) + P \left( \max_{1 \leq j \leq n} \left| T_j \right| > \frac{\varepsilon b_n}{2} \right). \tag{3.6}
\]

Then, to prove (1.5), it suffices to prove that
\[
 I \triangleq \sum_{n=1}^{\infty} \frac{1}{n} \sum_{i=1}^{n} P(|a_{ni}X_i| > b_n) < \infty \tag{3.7}
\]
and
\[
 J \triangleq \sum_{n=1}^{\infty} \frac{1}{n} P \left( \max_{1 \leq j \leq n} |T_j| > \frac{\varepsilon b_n}{2} \right) < \infty. \tag{3.8}
\]

By Lemma 2.3, we can easily obtain
\[
 I \triangleq \sum_{n=1}^{\infty} \frac{1}{n} \sum_{i=1}^{n} P(|a_{ni}X_i| > b_n) 
\leq C \sum_{n=1}^{\infty} \frac{1}{n} \sum_{i=1}^{n} P(|a_{ni}X| > b_n) < \infty. \tag{3.9}
\]

For fixed $n \geq 1$, it is easily seen that $\{Y_i; 1 \leq i \leq n\}$ is still a sequence of NSD random variables by Lemma 2.1. Hence, for $p > 2$, it follows from Lemma 2.2, the Markov inequality
and the Jensen inequality that

\[ J \triangleq \sum_{n=1}^{\infty} \frac{1}{n} P \left( \max_{1 \leq j \leq n} |T_j| > \frac{\varepsilon b_n}{2} \right) \]

\[ \leq C \sum_{n=1}^{\infty} \frac{1}{n} b_n^p P \left( \max_{1 \leq j \leq n} |T_j|^p \right) \]

\[ \leq C \sum_{n=1}^{\infty} n^{-1} b_n^p \left( \sum_{i=1}^{n} E|Y_i - EY_i|^p + \left( \sum_{i=1}^{n} E|Y_i - EY_i|^2 \right)^{p/2} \right) \]

\[ \leq C \sum_{n=1}^{\infty} n^{-1} b_n^p \sum_{i=1}^{n} E|Y_i|^p + C \sum_{n=1}^{\infty} n^{-1} b_n^p \left( \sum_{i=1}^{n} E|Y_i|^2 \right)^{p/2} \]

\[ \triangleq J_1 + J_2. \quad (3.10) \]

Firstly, we prove \( J_1 < \infty \). By Lemma 2.3, we obtain

\[ J_1 \triangleq C \sum_{n=1}^{\infty} n^{-1} b_n^p \sum_{i=1}^{n} E|Y_i|^p \]

\[ \leq C \sum_{n=1}^{\infty} n^{-1} b_n^p \left[ E|a_mX|^p I(|a_mX| \leq b_n) + b_n^p P(|a_mX| > b_n) \right] \]

\[ = C \sum_{n=1}^{\infty} n^{-1} b_n^p \sum_{i=1}^{n} E|a_mX|^p I(|a_mX| \leq b_n) + C \sum_{n=1}^{\infty} \sum_{i=1}^{n} P(|a_mX| > b_n) \]

\[ \triangleq J_{11} + J_{12}. \quad (3.11) \]

Actually, by Lemma 2.3, we can directly obtain \( J_{12} < \infty \). Hence, we only need to prove \( J_{11} < \infty \) in the following two cases.

(i) If \( \alpha < \gamma \), take \( p > \max\{2, \gamma\} \), then by \( \sum_{i=1}^{n} |a_m|^{\gamma} \leq Cn \) and \( E|X|^{\gamma} < \infty \) it follows that

\[ J_{11} = C \sum_{n=1}^{\infty} n^{-1} b_n^p \sum_{i=1}^{n} E|a_mX|^p I(|a_mX| \leq b_n) \]

\[ = C \sum_{n=1}^{\infty} n^{-1} \sum_{i=1}^{n} \frac{|a_mX|^p}{b_n} I(|a_mX| \leq b_n) \]

\[ \leq C \sum_{n=1}^{\infty} n^{-1} \sum_{i=1}^{n} \frac{|a_mX|^\gamma}{b_n} I(|a_mX| \leq b_n) \]

\[ \leq C \sum_{n=1}^{\infty} n^{-1} b_n^{\gamma} \sum_{i=1}^{n} E|a_mX|^\gamma I(|a_mX| \leq b_n) \]

\[ \leq C \sum_{n=1}^{\infty} n^{-1} b_n^{\gamma} \sum_{i=1}^{n} |a_m|^{\gamma} E|X|^{\gamma} \]

\[ \leq C \sum_{n=1}^{\infty} n^{-\gamma/\alpha} (\log n)^{-1} nE|X|^{\gamma} \]

\[ \leq C \sum_{n=1}^{\infty} n^{-\gamma/\alpha} (\log n)^{-1} < \infty. \quad (3.12) \]
(ii) If $\alpha = \gamma$, we need to divide $\{a_{ni}: 1 \leq i \leq n, n \geq 1\}$ into three subsets: $\{a_{ni}: |a_{ni}| \leq 1/(\log n)^t\}$, $\{a_{ni}: 1/(\log n)^t < |a_{ni}| \leq 1\}$ and $\{a_{ni}: |a_{ni}| > 1\}$, where $t = 1/(p - \alpha)$. Then we obtain

$$J_{11} = C \sum_{n=1}^{\infty} n^{-p} \sum_{i=1}^{n} E|a_{ni}|^p I(|a_{ni}| \leq b_n)$$

$$= C \sum_{n=1}^{\infty} n^{-p} \sum_{\ell : |a_{ni}| \leq 1/(\log n)^t} E|a_{ni}|^p I(|a_{ni}| \leq b_n)$$

$$+ C \sum_{n=1}^{\infty} n^{-p} \sum_{\ell : 1/(\log n)^t < |a_{ni}| \leq 1} E|a_{ni}|^p I(|a_{ni}| \leq b_n)$$

$$+ C \sum_{n=1}^{\infty} n^{-p} \sum_{\ell : |a_{ni}| > 1} E|a_{ni}|^p I(|a_{ni}| \leq b_n)$$

$$\leq J_{111} + J_{112} + J_{113}. \quad (3.13)$$

Obviously, by Lemma 2.4, we directly obtain $J_{111} \leq E|X|^\alpha \log (1 + |X|) < \infty$. It follows from $\sum_{\ell : |a_{ni}| \leq 1/(\log n)^t} |a_{ni}|^\alpha \leq Cn(\log n)^{-t\alpha}$ and $E|X|^\alpha < \infty$ that

$$J_{111} = C \sum_{n=1}^{\infty} n^{-p} \sum_{\ell : |a_{ni}| \leq 1/(\log n)^t} E|a_{ni}|^p I(|a_{ni}| \leq b_n)$$

$$\leq C \sum_{n=1}^{\infty} n^{-p} \sum_{\ell : |a_{ni}| \leq 1/(\log n)^t} |a_{ni}|^\alpha E|X|^\alpha I(|a_{ni}| \leq b_n)$$

$$\leq C \sum_{n=1}^{\infty} n^{-p} \sum_{\ell : |a_{ni}| \leq 1/(\log n)^t} |a_{ni}|^\alpha$$

$$\leq C \sum_{n=1}^{\infty} n^{-p} |X|^\alpha \sum_{\ell : |a_{ni}| \leq 1/(\log n)^t} |a_{ni}|^\alpha$$

$$\leq C \sum_{n=1}^{\infty} n^{-p} |X|^\alpha n^{-1} (\log n)^{-1-\alpha}$$

$$\leq C \sum_{n=1}^{\infty} n^{-p} (\log n)^{-1-\alpha} < \infty. \quad (3.14)$$

It follows from $\sum_{\ell : 1/(\log n)^t < |a_{ni}| \leq 1} |a_{ni}|^p \leq Cn, E|X|^\alpha < \infty$ and $t = 1/(p - \alpha)$ for $p > 2, 0 < \alpha < 2$ that

$$J_{112} = C \sum_{n=1}^{\infty} n^{-p} \sum_{\ell : 1/(\log n)^t < |a_{ni}| \leq 1} E|a_{ni}|^p I(|a_{ni}| \leq b_n)$$

$$\leq C \sum_{n=1}^{\infty} n^{-p} \sum_{\ell : 1/(\log n)^t < |a_{ni}| \leq 1} |a_{ni}|^p E|X|^\alpha I(|a_{ni}| \leq b_n)$$
\[ \leq C \sum_{n=1}^{\infty} b_n^p n^{-p/2} \left( \sum_{i=1}^{n} E[Y_i]^2 \right)^{p/2} \]

\[ \leq C \sum_{n=1}^{\infty} b_n^p \sum_{k=1}^{n} E[|X|^p I(|X| \leq b_n)] \]

\[ \leq C \sum_{k=1}^{\infty} E[|X|^p I((k-1)^{1/\alpha} \leq |X| \leq k^{1/\alpha})] \leq k^{1/\alpha} (\log k)^{1/p} \]

\[ \times \sum_{n=k}^{\infty} n^{-p/\alpha} (\log n)^{-p/\alpha} \]

\[ \leq C \sum_{k=1}^{\infty} \frac{k^{p/\alpha} (\log k)^{p+1/\alpha}}{(k-1) (\log (k-1))^{\alpha} t^{1/\alpha}} k^{1-\alpha} (\log k)^{1/\alpha} \]

\[ \leq C |X|^\alpha < \infty. \quad (3.15) \]

Therefore, by (3.11)-(3.15), we can see that \( J_1 < \infty \). Finally, we prove \( J_2 < \infty \). Actually, take \( p > \max\{2, \frac{2\gamma}{\alpha}\} \), then by Lemma 2.5, the Markov inequality and \( E|X|^\gamma < \infty \), we get

\[ J_2 = C \sum_{n=1}^{\infty} n^{-1} b_n^p \left( \sum_{i=1}^{n} E[a_{mn}X_i^2 I(|a_{mn}X_i| \leq b_n)] \right)^{p/2} \]

\[ \leq C \sum_{n=1}^{\infty} n^{-1} b_n^p \left( \sum_{i=1}^{n} E[a_{mn}X_i^2 I(|a_{mn}X_i| > b_n)] \right)^{p/2} \]

\[ \leq C \sum_{n=1}^{\infty} n^{-1} b_n^p \left( \sum_{i=1}^{n} P(|a_{mn}X_i| > b_n) \right)^{p/2} \]

\[ \leq C \sum_{n=1}^{\infty} n^{-1} \left( \sum_{i=1}^{n} \frac{b_n^p}{n} E[a_{mn}X_i^2 I(|a_{mn}X_i| \leq b_n)] \right)^{p/2} \]

\[ \leq C \sum_{n=1}^{\infty} n^{-1} \left( \sum_{i=1}^{n} \frac{b_n^{\alpha}}{n} E[a_{mn}X_i^\alpha I(|a_{mn}X_i| \leq b_n)] \right)^{p/2} \]

\[ \leq C \sum_{n=1}^{\infty} n^{-1} b_n^{-ap/2} \left( \sum_{i=1}^{n} |a_{mn}|^p E|X|^\alpha \right)^{p/2} \]
\[ \leq C \sum_{n=1}^{\infty} n^{-1} b_n^{p/2} n^{p/2} \]
\[ = C \sum_{n=1}^{\infty} n^{-1} (\log n)^{-\frac{ap}{2}} n^{p/2} \]
\[ = C \sum_{n=1}^{\infty} (\log n)^{-\frac{ap}{2p}} < \infty. \quad (3.16) \]

Thus, the proof of Theorem 3.1 is completed. \(\square\)

**Proof of Theorem 3.2** Without loss of generality, we suppose that \(a_{ni} > 0\). For \(\forall i \geq 1\), define

\[ Z_i = a_{ni} X_i I(|a_{ni} X_i| \leq b_n). \]

It is easy to check that, for all \(\varepsilon > 0\),

\[ \left\{ \max_{1 \leq j \leq n} \sum_{i=1}^{j} a_{ni} X_i > \varepsilon b_n \right\} \subset \left\{ \max_{1 \leq j \leq n} |a_{ni} X_i| > b_n \right\} \cup \left\{ \max_{1 \leq j \leq n} \sum_{i=1}^{j} Z_i > \varepsilon b_n \right\}, \]

which implies that

\[ P \left( \max_{1 \leq j \leq n} \sum_{i=1}^{j} a_{ni} X_i > \varepsilon b_n \right) \]
\[ \leq P \left( \max_{1 \leq j \leq n} \sum_{i=1}^{j} Z_i > \varepsilon b_n \right) + P \left( \max_{1 \leq j \leq n} |a_{ni} X_i| > b_n \right) \]
\[ \leq P \left( \max_{1 \leq j \leq n} \sum_{i=1}^{j} Z_i > \varepsilon b_n \right) + \sum_{j=1}^{n} P(|a_{ni} X_i| > b_n). \quad (3.17) \]

To prove (1.5), it suffices to show that

\[ H \triangleq \sum_{n=1}^{\infty} \frac{1}{n} \sum_{i=1}^{n} P(|a_{ni} X_i| > b_n) < \infty \quad (3.18) \]

and

\[ L \triangleq \sum_{n=1}^{\infty} \frac{1}{n} P \left( \max_{1 \leq j \leq n} \sum_{i=1}^{j} Z_i > \varepsilon b_n \right) < \infty. \quad (3.19) \]

We first prove (3.18). Note that

\[ P(|a_{ni} X_i| > b_n) = P(|a_{ni} X_i| > b_n, |X_i| > b_n) + P(|a_{ni} X_i| > b_n, |X_i| \leq b_n). \quad (3.20) \]

By the Markov inequality, we get

\[ P(|a_{ni} X_i| > b_n, |X_i| > b_n) \leq b_n^{-d} |a_{ni}|^{d} E|X_i|^d I(|X_i| > b_n) \]
\[ \leq b_n^{-d} |a_{ni}|^{d} \quad (3.21) \]
for any $0 < \theta < \alpha$ and

$$P(|a_m X_i| > b_n, |X_i| \leq b_n) \leq b_n^{-\theta} |a_m|^\theta E|X_i|^\theta I(|X_i| \leq b_n). \quad (3.22)$$

It is easy to show that

$$\sum_{n=1}^{\infty} n^{-1} b_n^{-\theta} \sum_{i=1}^{n} |a_m|^\theta E|X_i|^\theta I(|X_i| > b_n)$$

$$\leq C \sum_{n=1}^{\infty} b_n^{-\theta} E|X|^\theta I(|X| > b_n)$$

$$\leq CE|X|^\theta / (\log(1 + |X|))^{\theta} < \infty \quad (3.23)$$

and

$$\sum_{n=1}^{\infty} n^{-1} b_n^{-\alpha} \sum_{i=1}^{n} |a_m|^\alpha E|X_i|^\alpha I(|X_i| \leq b_n)$$

$$\leq C \sum_{n=1}^{\infty} b_n^{-\alpha} \left(E|X|^\alpha I(|X| \leq b_n) + b_n^\alpha P(|X| > b_n)\right)$$

$$\leq C \sum_{n=1}^{\infty} b_n^{-\alpha} E|X|^\alpha I(|X| \leq b_n) + C \sum_{n=1}^{\infty} P(|X| > n^{1/\alpha} (\log n)^{1/\gamma})$$

$$\leq CE|X|^\alpha / (\log(1 + |X|))^{\alpha} + CE|X|^\alpha / (\log(1 + |X|))^{\alpha} < \infty. \quad (3.24)$$

Then, (3.18) holds by (3.20)-(3.24). Now we prove (3.19) in the following two cases.

(i) If $0 < \alpha \leq 1$, similar to the proof of (3.18), we have

$$E|a_m X_i|^\alpha I(|a_m X_i| \leq b_n) = E|a_m X_i|^\alpha I(|a_m X_i| \leq b_n, |X_i| > b_n)$$

$$+ E|a_m X_i|^\alpha I(|a_m X_i| \leq b_n, |X_i| \leq b_n). \quad (3.25)$$

Note that

$$E|a_m X_i|^\alpha I(|a_m X_i| \leq b_n, |X_i| > b_n) \leq b_n^{-\theta} |a_m|^\theta E|X_i|^\theta I(|X_i| > b_n) \quad (3.26)$$

for any $0 < \theta < \alpha$ and

$$E|a_m X_i|^\alpha I(|a_m X_i| \leq b_n, |X_i| \leq b_n) \leq |a_m|^\alpha E|X_i|^\alpha I(|X_i| \leq b_n). \quad (3.27)$$

By the Markov inequality, the $C_r$ inequality and (3.23)-(3.27), we obtain

$$L \leq \sum_{n=1}^{\infty} n^{-1} b_n^{-\theta} \sum_{i=1}^{n} E|a_m X_i|^\alpha I(|a_m X_i| \leq b_n) < \infty. \quad (3.28)$$

(ii) If $1 < \alpha \leq 2$, we first prove that

$$b_n^{-1} \max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} E(a_m X_i I(|a_m X_i| \leq b_n) \right| \to 0, \quad n \to \infty. \quad (3.29)$$
By \( EX_n = 0 \), we have

\[
\max_{1 \leq j \leq n} \left| \sum_{i=1}^{j} a_{mi} X_i I(\{|a_{mi}X_i| \leq b_n\}) \right| \leq \sum_{i=1}^{n} E|a_{mi}X_i| I(\{|a_{mi}X_i| > b_n\})
\]

\[
= \sum_{i=1}^{n} E|a_{mi}X_i| I(\{|a_{mi}X_i| > b_n, |X_i| > b_n\})
\]

\[
+ \sum_{i=1}^{n} E|a_{mi}X_i| I(\{|a_{mi}X_i| > b_n, |X_i| \leq b_n\}). \quad (3.30)
\]

Since

\[
E|a_{mi}X_i| I(\{|a_{mi}X_i| > b_n, |X_i| > b_n\})
\]

\[
\leq |a_{mi}| E|X| I(|X| > b_n)
\]

\[
= |a_{mi}| E\left(\frac{|X|^\alpha}{(\log(1 + |X|))^{\gamma - 1}} \cdot |X|^{1-\alpha} (\log(1 + |X|))^{\alpha/\gamma - 1}\right) I(|X| > b_n)
\]

\[
\leq CB_n^{1-\alpha} (\log(1 + b_n))^{\alpha/\gamma - 1}|a_{mi}|
\]

\[
\leq Ca^{1+1/\alpha} (\log n)^{1/\gamma - 1}|a_{mi}| \quad (3.31)
\]

and

\[
E|a_{mi}X_i| I(\{|a_{mi}X_i| > b_n, |X_i| \leq b_n\})
\]

\[
\leq E|a_{mi}X_i| \cdot \frac{|a_{mi}X_i|^{\alpha - 1}}{b_n^{\alpha - 1}} I(|X_i| \leq b_n)
\]

\[
\leq b_n^{1-\alpha}|a_{mi}|^{\alpha} E|X|^\alpha I(|X| \leq b_n)
\]

\[
\leq CB_n^{1-\alpha}|a_{mi}|^{\alpha} E|X|^\alpha I(|X| \leq b_n) + CB_n|a_{mi}|^{\alpha} P(|X| > b_n)
\]

\[
\leq CB_n^{1-\alpha}|a_{mi}|^{\alpha} E|X|^\alpha I(|X| \leq b_n) + CB_n^{1-\alpha}|a_{mi}|^{\alpha} E|X|^\alpha
\]

\[
\leq CB_n^{1-\alpha}|a_{mi}|^{\alpha} \left(\frac{|X|^\alpha}{(\log(1 + |X|))^{\gamma - 1}} \cdot (\log(1 + |X|))^{\alpha/\gamma - 1}\right)
\]

\[
\leq Ca^{1+1/\alpha} (\log n)^{1/\gamma - 1}|a_{mi}|^{\alpha}, \quad (3.32)
\]

we have

\[
b_n^{-1} \sum_{i=1}^{n} E|a_{mi}X_i| I(\{|a_{mi}X_i| > b_n, |X_i| > b_n\}) \leq CB_n^{1-1/\alpha} (\log n)^{1/\gamma - 1} \sum_{i=1}^{n} |a_{mi}|
\]

\[
\leq C(\log n)^{-1} \rightarrow 0, \quad \text{as } n \rightarrow \infty \quad (3.33)
\]

and

\[
b_n^{-1} \sum_{i=1}^{n} E|a_{mi}X_i| I(\{|a_{mi}X_i| > b_n, |X_i| \leq b_n\}) \leq CB_n^{1-1/\alpha} (\log n)^{1/\gamma - 1} \sum_{i=1}^{n} |a_{mi}|^{\alpha}
\]

\[
\leq C(\log n)^{-1} \rightarrow 0, \quad \text{as } n \rightarrow \infty. \quad (3.34)
\]
Thus, (3.29) holds by (3.30)-(3.34). Therefore, we only need to prove that
\[
\sum_{n=1}^{\infty} \frac{1}{n} P \left( \max_{1 \leq j \leq n} \sum_{i=1}^{j} (Z_i - EZ_i) > \varepsilon b_n \right) < \infty. \tag{3.35}
\]

Actually, by the Markov inequality, Lemma 2.2, Lemma 2.5, (3.18) and (3.28), we get
\[
\sum_{n=1}^{\infty} \frac{1}{n} P \left( \max_{1 \leq j \leq n} \sum_{i=1}^{j} (Z_i - EZ_i) > \varepsilon b_n \right) 
\leq C \sum_{n=1}^{\infty} n^{-1} b_n^{-2} \sum_{i=1}^{n} E(Z_i - EZ_i)^2 
\leq C \sum_{n=1}^{\infty} n^{-1} b_n^{-2} \sum_{i=1}^{n} E|a_m X_i|^2 I(|a_m X_i| \leq b_n) 
\leq C \sum_{n=1}^{\infty} n^{-1} b_n^{-2} \sum_{i=1}^{n} E|a_m X|^2 I(|a_m X| \leq b_n) + C \sum_{n=1}^{\infty} n^{-1} \sum_{i=1}^{n} P(|a_m X| > b_n) 
\leq C \sum_{n=1}^{\infty} n^{-1} b_n^{-2} \sum_{i=1}^{n} E|a_m X|^2 \cdot |a_m X|^2 I(|a_m X| \leq b_n) + C \sum_{n=1}^{\infty} n^{-1} \sum_{i=1}^{n} P(|a_m X| > b_n) 
\leq C \sum_{n=1}^{\infty} n^{-1} b_n^{-2} \sum_{i=1}^{n} E|a_m X| \cdot |a_m X| I(|a_m X| \leq b_n) < \infty. \tag{3.36}
\]

Thus, the proof of Theorem 3.2 is completed. \[\square\]

4 Conclusions
In this paper, we use different methods from those of Sung [2] and Chen and Sung [3] to prove the results, and we obtain some strong convergence results for weighted sums of NSD random variables without the assumption of an identical distribution. Our results extend and improve the corresponding ones of Cai [1] and Sung [2] and Chen and Sung [3] to the case of NSD random variables.

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Competing interests
The authors declare that they have no competing interests.

Authors’ contributions
BM and DW carried out the design of the study and performed the analysis. QW participated in its design and coordination. All authors read and approved the final manuscript.

Author details
1 School of Mathematical Science, University of Electronic Science and Technology of China, Chengdu, Sichuan 611731, PR. China. 2 College of Science, Guilin University of Technology, Guilin, Guangxi 541004, PR. China.

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