

Strong laws of large numbers for vector-valued martingales with operator normalizations and their applications

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ABSTRACT

The paper deals with strong laws of large numbers for vector-valued martingales in discrete and continuous time with operator normalizations. The applications to the problems of investigation of the asymptotic behaviour of stochastic difference equations and of ordinary linear stochastic differential equations in finite-dimensional Euclidean spaces are considered. Some problems of mathematical statistics are also studied related to the above mentioned laws. The results we obtain extend those obtained in [1–4].

References

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