

INEQUALITIES FOR ONE MAXIMUM OF PARTIAL SUMS
OF RANDOM VARIABLES OBTAINED
BY USING SUBADDITIVE FUNCTIONS

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Abstract. This note extends the Hájek-Rényi inequality by using a class of subadditive functions. It also extends some results of Kounias and Weng (cf. [2]) and Szynal (cf. [3]).

MSC 2000. 30C45.

Key words. Hájek-Rényi inequality, non-decreasing function, random variable, subadditive function.

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