

INEQUALITIES FOR FUNCTIONS OF THE SUM OF THE INDICATORS OF EVENTS

A. S. Tarasenko

We obtain moment inequalities for the sum of the indicators of events and an upper estimate for a convex function of such a sum. Our results generalize inequalities that were obtained earlier for moment characteristics of the sojourn time of a random walk on a half-axis.

Key words and phrases: moment inequalities, sum of indicators.

Tarasenko Anton Sergeevich

Sobolev Institute of Mathematics,
Novosibirsk, 630090 Russia.
Novosibirsk State University,
Novosibirsk, 630090 Russia.
E-mail: sunakdb@gmail.com

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