SEMINAR ON STOCHASTICS
Winter 2000

Pair Correlation and U-Statistics for Independent and Weakly Dependent Random Variables

Walter Phillip
University of Illinois, Urbana–Champaigne

We prove a Glivenko–Cantelli type strong law of large numbers for the pair of independent random variables. Except for a few powers of logarithms, the results obtained are sharp. Similar estimates hold for the pair correlation of lacunary sequences $\{n_k\omega\}$ mod 1.

Friday March 3; 3:05 p.m.–3:55 p.m.; JTB 120