Electron. Commun. Probab. **27** (2022), article no. 23, 1–1.
https://doi.org/10.1214/22-ECP464
ISSN: 1083-589X

ELECTRONIC COMMUNICATIONS in PROBABILITY

Erratum: Asymptotic results for empirical measures of weighted sums of independent random variables*

Bernard Bercu† Wlodzimierz Bryc‡

Abstract

We withdraw [1, Theorem 1].

Keywords: almost sure Central Limit Theorem; large deviations; normal approximation; periodogram.
MSC2020 subject classifications: Primary 60F15, Secondary 60F05; 60F10.
Submitted to ECP on December 13, 2021, final version accepted on March 22, 2022.

Lemma 2 is not a direct application of Theorem 1 in [2] which was misquoted. We were not able to prove Lemma 2 in its present form. Consequently, we withdraw [1, Theorem 1], as its proof mainly relies on Lemma 2. We thank Mark Meckes for pointing this out.

References

[1] B. Bercu and W. Bryc. Asymptotic results for empirical measures of weighted sums of independent random variables. Electronic Comm. Probab. 12 (2007) 184–199. MR2318165

[2] R. Lyons. Strong laws of large numbers for weakly correlated random variables. Michigan Math. J. 35, 3 (1988), 353–359. MR0978305

*Corrected article: https://doi.org/10.1214/ECP.v12-1273.

†Université de Bordeaux, Institut de Mathématiques de Bordeaux, 351 cours de la libération, 33405 Talence cedex, France. E-mail: bernard.bercu@math.u-bordeaux.fr

‡Department of Mathematical Sciences, University of Cincinnati, 2815 Commons Way, Cincinnati, OH, 45221-0025, USA. E-mail: wlodek.bryc@gmail.com

Electronic Journal of Probability
Electronic Communications in Probability

Advantages of publishing in EJP-ECP

- Very high standards
- Free for authors, free for readers
- Quick publication (no backlog)
- Secure publication (LOCKSS[1])
- Easy interface (EJMS[2])

Economical model of EJP-ECP

- Non profit, sponsored by IMS[3], BS[4] , ProjectEuclid[5]
- Purely electronic

Help keep the journal free and vigorous

- Donate to the IMS open access fund[6] (click here to donate!)
- Submit your best articles to EJP-ECP
- Choose EJP-ECP over for-profit journals

[1]LOCKSS: Lots of Copies Keep Stuff Safe http://www.lockss.org/
[2]EJMS: Electronic Journal Management System http://www.vtex.lt/en/ejms.html
[3]IMS: Institute of Mathematical Statistics http://www.imstat.org/
[4]BS: Bernoulli Society http://www.bernoulli-society.org/
[5]Project Euclid: https://projecteuclid.org/
[6]IMS Open Access Fund: http://www.imstat.org/publications/open.htm