Abstract

Investigation of limit behaviour of sums of dependent random variables one of the most intensively developed directions in up-to-date probability theory, is important not only by the fact that it generalizes classic theory of summation of independent random variables constituting central theoretical nucleur of probability theory, but also in inconsiderable degree by perturbance of various applications to the solution of statistics problems concrete problems of applied fields of probability theory. Potential possibility of very various forms of dependence of random variables forming the sum, makes the investigation subject of this direction very wide and reduces to difficult mathematical problems.