

TABLE OF CONTENTS

	page
Chapter 1. Introduction	1
Chapter 2. Description of the Method	7
Chapter 3. Lacunary Trigonometric Series with Unweighted Summands	12
Chapter 4. Stationary ϕ -mixing Sequences	26
Chapter 5. Gaussian Sequences	39
Chapter 6. Lacunary Trigonometric Series with Weights	60
Chapter 7. Functions of Strongly Mixing Random Variables	79
Chapter 8. Nonstationary Mixing Sequences	95
Chapter 9. A Refinement of the Shannon-McMillan-Breiman Theorem	112
Chapter 10. Markov Sequences	117
Chapter 11. Retarded Asymptotic Martingale Difference Sequences	123
Chapter 12. Continuous Parameter Stochastic Processes	128
Appendix 1. The Gaal-Koksma Strong Law of Large Numbers	134
Appendix 2. An Example	136
References	138