Meeting: 1003, Atlanta, Georgia, AMS CP 1, AMS Session on Contributed Paper Session

1003-60-33 **Richard C. Bradley*** (bradleyr@indiana.edu), Department of Mathematics, Indiana University, Bloomington, Indiana 47405. *On a stationary, triple-wise independent, absolutely regular counterexample to the central limit theorem.*

Janson [Stochastics 23 (1988) 439-448] constructed several classes of (nondegenerate) strictly stationary random sequences $X := (X_k, k \in \mathbf{Z})$ which have finite second moments and are pairwise independent but fail to satisfy a central limit theorem. Subsequently, Bradley [Probab. Th. Rel. Fields 81 (1989) 1-10] constructed two more such examples. One has two states and is ergodic, and the other has three states and satisfies absolute regularity. In the paper here, it is shown that both of those latter two examples are triple-wise independent (though not quadruple-wise independent), that is, every three of the random variables are independent. (Received June 23, 2004)