

Abstract: Association is a notion of positive dependence of random variables. It was introduced independently in different fields like statistics, reliability in 1967 and physics in 1971 (where it is known as Fortuin–Kasteleyn–Ginibre (FKG) inequality). The first purpose of my talk is to give the definition and models of associated time series. Next, tools needed to study such dependence will be given. In the last part of my talk, we will give some limit theorems, useful in statistics and applied probability, for such sequences.