

ON THE LIMIT BEHAVIOUR OF RANDOM SUMS OF INDEPENDENT
RANDOM VARIABLES

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Abstract: The aim of the paper is to give some new results on weak convergence of random-indexed partial sums to infinitely divisible distributions. To this end we introduce new versions of the Lindeberg condition which allow us to strengthen or generalize results given in [5], [9], [11], [13], [14] and [15].

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