

CONDITIONED FUNCTIONAL CENTRAL LIMIT THEOREM FOR
RANDOM PARTIAL SUMS

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Abstract: Generalization of a conditioned functional central limit theorem of Szubarga and Szynal [6] is proved. It is shown that on a natural condition for random index randomly selected partial sums of independent, identically distributed random variables with zero mean and finite variance, suitably scaled, normed and conditioned to stay positive converge to the Brownian meander process.

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