PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 19, Fasc. 2 (1999), pp. 453–461

CONDITIONING AND WEAK CONVERGENCE

Ryszard Jajte Adam Paszkiewicz

Abstract: Several connections between the weak convergence of random variables, convergence of their distributions and conditioning have been described.

1991 AMS Mathematics Subject Classification: 60E05, 60G40, 46E30.

Key words and phrases: weak convergence, conditional expectation, pseudomartingale.

THE FULL TEXT IS AVAILABLE HERE