PROBABILITY AND MATHEMATICAL STATISTICS Vol. 4, Fasc. 2 (1984), pp. 167–170

ON THE CONVERGENCE OF SOME DISCRETE PROBABILITY DISTRIBUTIONS

Nguyen Nam Hong

Abstract: In [4] Zakusilo proved that the random power series $\sum_{n=1}^{\infty} c^n X_n$, where $c \in (0, 1)$ and X_1, X_2, \ldots are i.i.d. random variables, is convergent with probability 1 if and only if $E\log(|X_1| + 1) < \infty$. The purpose of this paper is to prove a discrete analogue of this theorem. Further, we extend the result to multiparameter random series.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -; Key words and phrases: -

THE FULL TEXT IS AVAILABLE HERE