PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 40, Fasc. 1 (2020), pp. 97–104
Published online 2.4.2020
doi:10.37190/0208-4147.40.1.6

ON LIN'S CONDITION FOR PRODUCTS OF RANDOM VARIABLES WITH SINGULAR JOINT DISTRIBUTION

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Abstract. Lin's condition is used to establish the moment determinacy/indeterminacy of absolutely continuous probability distributions. Recently, a number of papers related to Lin's condition for functions of random variables have appeared. In the present paper, this condition is studied for products of random variables with given densities in the case when their joint distribution is singular. It is proved, assuming that the densities of both random variables satisfy Lin's condition, that the density of their product may or may not satisfy this condition.

2020 Mathematics Subject Classification: Primary 60E05; Secondary 44A60.

Key words and phrases: random variable, singular distribution, Lin's condition.

THE FULL TEXT IS AVAILABLE HERE

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