

ANSCOMBE LAWS OF THE ITERATED LOGARITHM

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Abstract: Let $\{Y_n, n \geq 1\}$ be a sequence of random variables and $\{N_k, k \geq 1\}$ a sequence of positive integer valued random variables. Laws of the iterated logarithm for $\{Y_{N_k}, k \geq 1\}$ are established. An application to record times is given.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

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