FUNCTIONAL RANDOM CENTRAL LIMIT THEOREMS FOR RANDOM WALKS CONDITIONED TO STAY POSITIVE

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Abstract: The aim of this note is to investigate the limiting behaviour of the random function $Y_{N_n}$ conditioned on $[T > N_n]$, where $\{N_n, n \geq 0\}$ is a sequence of positive integer-valued random variables. The results obtained are extensions of results [7] under the additional assumption that $E|X_1|^3 < +\infty$, and $X_1$ is non-lattice or integer-valued with span 1.

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