WEAK CONVERGENCE OF RANDOM SUMS OF INFIMA OF INDEPENDENT RANDOM VARIABLES

Halina Hebda-Grabowska

Abstract: Let \( \{Y_n, n \geq 1\} \) be a sequence of independent positive random variables, defined on a probability space \((\Omega, A, P)\), with a common distribution function \(F\). Put

\[
Y_m^* = \inf(Y_1, Y_2, ..., Y_m), m \geq 1 \quad \text{and} \quad S_n = \sum_{m=1}^{n} Y_m^*, n \geq 1.
\]

In this paper mixing limit theorem for the sums \(S_n, n \geq 1\), is given and the random central limit theorem is proved.

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