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

BY

ALEXANDER IL’INSKII (KHARKOV) AND SOFIYA OSTROVSKA (ANKARA)

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.

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The full text is available here