

CENTRAL LIMIT THEOREM IN $D[0, \infty)$ FOR BREAKDOWN PROCESSES

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Abstract: Main results are given in Theorems 1-3. Theorem 1 asserts that a mixture of independent random elements of (D, d) satisfying the Central Limit Theorem in (D, d) also satisfies the Central Limit Theorem in (D, d) . Theorem 2 determines an upper bound for $P\{X(t_1) = X(t_2) \neq X(t)\}$, where $t_1 \leq t \leq t_2$, $t_2 - t_1$ is small and X is a breakdown process. Theorem 3 gives sufficient conditions under which a breakdown process satisfies the Central Limit Theorem in (D, d) .

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