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## ON A THEOREM OF FELLER

A. I. MARTIKAINEN AND V. V. PETROV

*(Translated by Bernard Seckler)*

One of the most familiar theorems on the strong law of large numbers for random walks is the following theorem due essentially to Feller [1] (a proof may also be found in [2], Chapter 9).

**Theorem.** Let  $\{X_n; n = 1, 2, \dots\}$  be a sequence of identically distributed independent random variables and  $\{a_n; n = 1, 2, \dots\}$  a sequence of positive numbers satisfying the conditions  $a_n \uparrow \infty$  and

$$(1) \quad \sum_{k=n}^{\infty} \frac{1}{a_k^2} = O\left(\frac{n}{a_n^2}\right).$$

Let at least one of the following two conditions hold:

(A)  $X_1$  has a symmetric distribution,

(B)  $\mathbf{E}X_1 = 0$  and  $a_k/a_n \leq Ck/n$  for all  $k \geq n$ , where  $C$  is a constant.

Then for

$$(2) \quad \frac{S_n}{a_n} \rightarrow 0 \text{ almost surely}$$

it is necessary and sufficient that

$$(3) \quad \sum_{n=1}^{\infty} \mathbf{P}(|X_1| \geq a_n) < \infty.$$

Here and in the following, we let  $S_n = \sum_{k=1}^n X_k$ ; all passages to the limit are for  $n \rightarrow \infty$ .

A question of interest is that of necessary and sufficient conditions for relation (2) when conditions (A) and (B) are discarded.

# Feller Probability Solution Manual

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web the fun and easy way to start speaking hebrew one of the most amazing things about hebrew is that in less than a century it has gone from an ancient language of prayer and ritual spoken by a few holy men to a modern language of sunbathing dining going to the movies and countless other everyday activities spoken by millions