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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

Tobias Bleicker



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Table of Contents Feller Probability Solution Manual

1. Understanding the eBook Feller Probability Solution Manual
 - The Rise of Digital Reading Feller Probability Solution Manual
 - Advantages of eBooks Over Traditional Books
2. Identifying Feller Probability Solution Manual
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Feller Probability Solution Manual
 - User-Friendly Interface
4. Exploring eBook Recommendations from Feller Probability Solution Manual
 - Personalized Recommendations
 - Feller Probability Solution Manual User Reviews and Ratings
 - Feller Probability Solution Manual and Bestseller Lists

5. Accessing Feller Probability Solution Manual Free and Paid eBooks
 - Feller Probability Solution Manual Public Domain eBooks
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6. Navigating Feller Probability Solution Manual eBook Formats
 - ePub, PDF, MOBI, and More
 - Feller Probability Solution Manual Compatibility with Devices
 - Feller Probability Solution Manual Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Feller Probability Solution Manual
 - Highlighting and Note-Taking Feller Probability Solution Manual
 - Interactive Elements Feller Probability Solution Manual
8. Staying Engaged with Feller Probability Solution Manual
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Feller Probability Solution Manual
9. Balancing eBooks and Physical Books Feller Probability Solution Manual
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Feller Probability Solution Manual
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Feller Probability Solution Manual
 - Setting Reading Goals Feller Probability Solution Manual
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Feller Probability Solution Manual
 - Fact-Checking eBook Content of Feller Probability Solution Manual
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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