GEOMETRICALLY STRICTLY SEMISTABLE LAWS AS THE LIMIT LAWS

MAREK T. MALINOWSKI

Faculty of Mathematics, Computer Science and Econometrics
University of Zielona Góra
Szafrana 4a, 65–516 Zielona Góra, Poland

Abstract

A random variable $X$ is geometrically inﬁnitely divisible iﬀ for every $p \in (0, 1)$ there exists random variable $X_p$ such that $X \overset{d}{=} \sum_{k=1}^{T(p)} X_{p,k}$, where $X_{p,k}$’s are i.i.d. copies of $X_p$, and random variable $T(p)$ independent of $\{X_{p,1}, X_{p,2}, \ldots\}$ has geometric distribution with the parameter $p$. In the paper we give some new characterization of geometrically inﬁnitely divisible distribution. The main results concern geometrically strictly semistable distributions which form a subset of geometrically inﬁnitely divisible distributions. We show that they are limit laws for random and deterministic sums of independent random variables.

Keywords: infinite divisibility, geometric infinite divisibility, geometric semistability, random sums, limit laws, characteristic function.

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References


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