On the convergence in law of almost all sums of independent random variables

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Abstract

The paper deals with sums of independent and identically distributed random variables defined on some probability space which are multiplied by random coefficients. These coefficients are the values of independent random variables defined on another probability space. We obtain conditions for the weak convergence of weighted sums, for almost all coefficients, to some infinitely divisible distribution. The limit distribution for these sums is found. © 1995 Plenum Publishing Corporation.