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### Success epochs in a sequence of Bernoulli trials

WIM VERVAAT, *Universiteit van Amsterdam*

Let  $(\varepsilon_k)_{k=1}^{\infty}$  be a sequence of independent random variables with possible outcomes 0 and 1 and set  $p_k = P\{\varepsilon_k = 1\}$ . Denote the index of the  $n$ th one in  $\varepsilon_1, \varepsilon_2, \dots$  (the "epoch of the  $n$ th success") by  $L(n)$  and set

$$Z(t) = \sum_{k=1}^{L(t)} p_k - t \quad \text{for } t \geq 0.$$

Now  $Z$  is a random element in the function space  $D[0, \infty)$  provided with Skorohod's  $J_1$  topology (see Stone (1963), Lindvall (1972) or Whitt (1973) for definitions).

*Theorem.* If

- (a)  $\sum_{k=1}^{\infty} \min\{p_k, 1 - p_k\} = \infty$ ,
  - (b)  $\sum_{k=1}^n p_k^2 / \sum_{k=1}^n p_k$  converges to a limit, say  $p$ , in  $[0, 1)$  as  $n \rightarrow \infty$ ,
- then  $Z(n \cdot)((1 - p)n)^{-1/2}$  converges in distribution to the Wiener process on  $[0, \infty)$ . Moreover, with probability one the sequence of random elements  $Z(n \cdot)(2(1 - p)n \log \log n)^{-1/2}$  is relatively compact with the class of all absolutely continuous functions  $g$  on  $[0, \infty)$  such that  $g(0) = 0$  and  $\int_0^{\infty} (g'(t))^2 dt \leq 1$  as a set of limit points.

This theorem was proved in Vervaat (1972a) by applying general results which relate the limiting behaviour of partial sum processes with that of the corresponding counting processes. Such results were obtained in Iglehart and Whitt (1971) and Vervaat (1972b).

The above theorem turns out to be useful in the following two examples. In both examples we consider a sequence of independent identically distributed random variables  $(\xi_k)_{k=1}^{\infty}$ . We say that  $\xi_k$  is a record and that a record occurs at epoch  $k$  if  $\xi_k > \xi_l$  for  $1 \leq l < k$ . By definition  $\xi_1$  is a record.

# Success Epochs In Bernoulli Trials

**Marc Hallin, David M. Mason, Dietmar  
Pfeifer, Josef G. Steinebach**



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## **Table of Contents Success Epochs In Bernoulli Trials**

1. Understanding the eBook Success Epochs In Bernoulli Trials
  - The Rise of Digital Reading Success Epochs In Bernoulli Trials
  - Advantages of eBooks Over Traditional Books
2. Identifying Success Epochs In Bernoulli Trials
  - 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 Success Epochs In Bernoulli Trials
  - User-Friendly Interface
4. Exploring eBook Recommendations from Success Epochs In Bernoulli Trials
  - Personalized Recommendations
  - Success Epochs In Bernoulli Trials User Reviews and Ratings
  - Success Epochs In Bernoulli Trials and Bestseller Lists
5. Accessing Success Epochs In Bernoulli Trials Free and Paid eBooks
  - Success Epochs In Bernoulli Trials Public Domain eBooks
  - Success Epochs In Bernoulli Trials eBook Subscription Services
  - Success Epochs In Bernoulli Trials Budget-Friendly Options

6. Navigating Success Epochs In Bernoulli Trials eBook Formats
  - ePub, PDF, MOBI, and More
  - Success Epochs In Bernoulli Trials Compatibility with Devices
  - Success Epochs In Bernoulli Trials Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Success Epochs In Bernoulli Trials
  - Highlighting and Note-Taking Success Epochs In Bernoulli Trials
  - Interactive Elements Success Epochs In Bernoulli Trials
8. Staying Engaged with Success Epochs In Bernoulli Trials
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Success Epochs In Bernoulli Trials
9. Balancing eBooks and Physical Books Success Epochs In Bernoulli Trials
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Success Epochs In Bernoulli Trials
10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
11. Cultivating a Reading Routine Success Epochs In Bernoulli Trials
  - Setting Reading Goals Success Epochs In Bernoulli Trials
  - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Success Epochs In Bernoulli Trials
  - Fact-Checking eBook Content of Success Epochs In Bernoulli Trials
  - 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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