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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 ξ_k is a record and that a record occurs at epoch k if $\xi_k > \xi_l$ for $1 \leq l < k$. By definition ξ_1 is a record.

Success Epochs In Bernoulli Trials

Karin Nielsen-Saines



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