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CONVERGENCE OF THE FRACTIONAL PARTS OF THE RANDOM VARIABLES TO THE TRUNCATED EXPONENTIAL DISTRIBUTION*

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Abstract

Using the stochastic approximations, in this paper it was studied the convergence in distribution of the fractional parts of the sum of random variables to the truncated exponential distribution with parameter λ. This fact is feasible by means of the Fourier-Stieltjes sequence (FSS) of the random variable.

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keywords: limit theorems, asymptotic distribution, fractional part, truncated exponential distribution

1 Introduction

The aim of this paper is to extend the results of Wilms [9] about convergence of the fractional parts of the random variables.

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