

Remarks to the paper of L. Kubik "The limiting distributions of cumulative sums of independent two-valued random variables"

(Studia Mathematica 18 (1959), p. 295-309)

In the definition of class \mathcal{R} it is necessary to assume additionally that the limit

$$\lim_{n \rightarrow \infty} z_n / \sqrt{\sum_{k=1}^n D^2(X_k)}$$

exists and in the definition of class \mathcal{K} (and in the proof of theorem) it is necessary to assume that $A = -B$, $\nu + \mu = 1$. In the proof of theorem, $\mathcal{P}(n)$ and $\mathcal{Q}(n)$ should be defined as $\mathcal{P}(n) = \mathcal{P} \cap \mathcal{N}(n)$, $\mathcal{Q}(n) = \mathcal{Q} \cap \mathcal{N}(n)$ where \mathcal{P} (respectively \mathcal{Q}) denotes the set of positive integers k such that $\min(p_k, q_k) = p_k$ (respectively $\min(p_k, q_k) < p_k$).

The theorem on page 296 should be formulated as follows:

The class \mathcal{R} coincides with the class of all distributions which are of the same type as any element of \mathcal{K} .

The elements of \mathcal{R} which do not belong to \mathcal{K} can be obtained by replacing $B_n = \sqrt{\sum_{k=1}^n D^2(X_k)}$ by $B'_n = B_n/\sigma$.

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