Acknowledgment of Priority

WHEN DOES A RANDOMLY WEIGHTED SELF–NORMALIZED SUM CONVERGE IN DISTRIBUTION?

DAVID M. MASON [1]
Statistics Program, University of Delaware, Newark, DE 19717
email: `davidm@udel.edu`

JOEL ZINN [2]
Department of Mathematics, Texas A&M University, College Station, TX 77843-3368
email: `email.com jzinn@math.tamu.edu`

Christian Houdré has kindly pointed us to a paper by A. Fuks, A. Joffe and J. Teugels, where their Theorem 5.3 is our Proposition 3 in the case $0 < \alpha < 1$.

References

[1] D. M. Mason and J. Zinn, When does a randomly weighted self-normalized sum converge in distribution? *Elec. Comm. Probab.* **10** (2005), 70–81

[2] A. Fuks, A. Joffe and J. Teugels, Expectation of the ratio of the sum of squares to the square of the sum: exact and asymptotic results. (Russian) *Teor. Veroyatnost. i Primenen.* (2001) **46**, no. 2, 297–310; translation in *Theory Probab. Appl.* (2002) **46**, no. 2, 243–255.