

## ON SOME CRITERION OF CONVERGENCE IN PROBABILITY

BY

WIESŁAW ZIĘBA (LUBLIN)

*Abstract.* Let  $(\Omega, \mathcal{A}, P)$  be a probability space.  $(S, \varrho)$  denotes a metric space, and  $\mathcal{B}$  stands for the  $\sigma$ -field generated by open sets of  $S$ . The set  $S$  is assumed to be a separable and complete space. A sequence  $\{X_n, n \geq 1\}$  of random elements, defined on a probability space  $(\Omega, \mathcal{A}, P)$  taking values in  $S$ , is called *stable* if for every  $B \in \mathcal{A}$ , with  $P(B) > 0$ , there exists a probability measure  $\mu_B$  such that

$$\lim_{n \rightarrow \infty} P([X_n \in A] | B) = \mu_B(A).$$

There are given conditions concerning the set  $\mathcal{P}_{\mathcal{A}}(S) = \{\mu_B, B \in \mathcal{A}\}$  of probability measures, under which there exists a random element  $X$  such that the sequence  $\{X_n, n \geq 1\}$  of random elements converges in probability to  $X$ .

Let  $\mathcal{X}$  be the set of all random elements (r.e.):

$$\mathcal{X} = \{X: \Omega \rightarrow S; X^{-1}(A) \in \mathcal{A}, A \in \mathcal{B}\}.$$

By  $P_X(A) = P([X \in A])$ ,  $A \in \mathcal{B}$ , we denote the distribution function of r.e.  $X$ . Let  $\mathcal{A}_+ = \{B \in \mathcal{A}: P(B) > 0\}$  and

$$A^\delta = \{x: d(x, A) = \inf_{y \in A} \varrho(x, y) < \delta\}.$$

On the set  $\mathcal{P}(S)$  of probability measures, defined on  $(S, \mathcal{B})$ ,

$$(1) \quad L(\tau, \nu) = \inf \{ \varepsilon > 0: \nu(A) \leq \tau(A^\varepsilon) + \varepsilon \text{ and } \tau(A) \leq \nu(A^\varepsilon) + \varepsilon, A \in \mathcal{B} \}$$

denotes the Lévy-Prohorov metric, where  $\tau, \nu \in \mathcal{P}(S)$ . Convergence in this metric and weak convergence coincide.

Let

$$(2) \quad r(X, Y) = \inf \{ \varepsilon > 0: P[\varrho(X, Y) > \varepsilon] < \varepsilon \}$$

and

$$(3) \quad r_1(X, Y) = E \frac{\varrho(X, Y)}{1 + \varrho(X, Y)},$$

where  $E(\cdot)$  denotes the mean value, be two metrics introduced in the space  $\mathcal{X}$ . Convergences with respect to  $r$  and  $r_1$  are equivalent to each other and to the convergence in probability ( $X_n \xrightarrow{P} X, n \rightarrow \infty$ ) [3]. It is known [2] that  $L(P_X, P_Y) \leq r(X, Y)$ . Hence the convergence in probability implies the weak convergence.

**Definition 1.** A sequence  $\{X_n, n \geq 1\}$  of r.e. is called *stable* if, for every  $B \in \mathcal{A}_+$ , there exists a probability measure  $\mu_B$  such that

$$\lim_{n \rightarrow \infty} P([X_n \in A] | B) = \mu_B(A) \quad \text{for every } A \in \mathcal{C}_{\mu_B} = \{A \in \mathcal{B} : \mu_B(\partial A) = 0\},$$

where  $\partial A$  denotes the boundary of  $A$  and  $P(D|B) = P(D \cap B)/P(B)$ . In what follows we suppose that  $P(A|B) \equiv 0$  and  $\mu_B(A) \equiv 0$ , whenever  $P(B) = 0$ ,  $B \in \mathcal{A}$ .

In the special case, where  $\mu_B(A) = \mu(A)$  for every  $B \in \mathcal{A}_+$ , the sequence  $\{X_n, n \geq 1\}$  of r.e. is called *mixing with density  $\mu$* . A survey of stable and mixing sequences of r.e. can be found in [1] and [6].

It is well known [2] that  $X_n \xrightarrow{P} X, n \rightarrow \infty$ , iff

$$(4) \quad \lim_{n \rightarrow \infty} P([X_n \in A] \div [X \in A]) = 0 \quad \text{for every } A \in \mathcal{C}_{P_X},$$

where  $A \div B$  denotes the symmetric difference of  $A$  and  $B$ .

On can prove (cf. [4], [8]) that

$$(5) \quad X_n \xrightarrow{P} X, n \rightarrow \infty, \text{ iff } L(Q_{X_n}, Q_X) \rightarrow 0, n \rightarrow \infty,$$

for every probability measure  $Q$  defined on  $(\Omega, \mathcal{A})$  by

$$Q(D) = (P(D|B) + P(D))/2, \quad B \in \mathcal{A}_+.$$

**LEMMA 1.** *If a sequence  $\{X_n, n \geq 1\}$  of r.e. converges in probability to an r.e.  $X$ , then  $\{X_n, n \geq 1\}$  is stable.*

**Proof.** If  $X_n \xrightarrow{P} X, n \rightarrow \infty$ , then, for every  $B \in \mathcal{A}_+$ ,

$$X_n \xrightarrow{P_B} X, n \rightarrow \infty, \quad \text{where } P_B(\cdot) = P(\cdot|B).$$

Hence

$$P([X_n \in A] | B) \rightarrow P([X \in A] | B), \quad n \rightarrow \infty,$$

for every  $A \in \mathcal{C}_{P_X|B}$ , which implies the stability of the sequence  $\{X_n, n \geq 1\}$  of r.e.

Now we give conditions concerning the set  $\mathcal{P}_{\mathcal{A}}(S) = \{\mu_B, B \in \mathcal{A}\}$  of probability measures under which there exists a random element  $X$  such that the sequence  $\{X_n, n \geq 1\}$  of r.e. converges in probability to  $X$ .

**LEMMA.** *Let  $X$  and  $Y$  be r.e. such that, for all  $B$ ,*

$$P([X \in A] | B) = P([Y \in A] | B) \quad \text{for every } A \in \mathcal{B}.$$

*Then  $X = Y$  almost surely (a.s.).*

Proof. If  $P([Y \in A]) > 0$ , then, by

$$P([X \in A] | [Y \in A]) = P([Y \in A] | [Y \in A]) = 1,$$

we have

$$P([X \in A] \cap [Y \in A]) = P([X \in A]) = P([Y \in A]).$$

Hence  $P([X \in A] \div [Y \in A]) = 0$ , which implies that  $X = Y$  a.s. as  $S$  is a separable space.

For every  $X \in \mathcal{X}$  take the set  $\mathcal{P}_{\mathcal{A}_+}(S) = \{\mu_B, B \in \mathcal{A}_+\}$  of probability measures defined on  $(S, \mathcal{B})$  by

$$\mu_B(A) = P([X \in A] | B), \quad B \in \mathcal{A}_+.$$

It is easy to see that probability measures belonging to  $\mathcal{P}_{\mathcal{A}_+}(S)$  satisfy the following conditions:

$$(I) \quad P\left(\bigcup_{k=1}^n B_k\right) \mu_{\bigcup_{k=1}^n B_k}(A) = \sum_{k=1}^n \mu_{B_k}(A) P(B_k) \quad \text{for any } B_1, B_2, \dots, B_n \in \mathcal{A}$$

such that  $B_i \cap B_j = \emptyset, i \neq j, A \in \mathcal{B}$ .

(II) If  $\mu_B(A) > 0$ , then there exists a set  $B' \subset B, B' \in \mathcal{A}_+$ , such that  $\mu_{B'}(A) = 1$ .

It is not difficult to state that probability measures belonging to  $\mathcal{P}_{\mathcal{A}_+}(S)$ , satisfying (I), have the following properties:

$$(6) \quad P\left(\bigcup_{n=1}^{\infty} B_n\right) \mu_{\bigcup_{n=1}^{\infty} B_n}(A) = \sum_{n=1}^{\infty} \mu_{B_n}(A) P(B_n)$$

for every sequence  $\{B_n, n \geq 1\}$  of sets such that  $B_n \in \mathcal{A}, n \geq 1$ , and  $B_i \cap B_j = \emptyset$  when  $i \neq j$ ;

$$(7) \quad \mu_B(A) = 0 \Rightarrow \mu_{B'}(A) = 0 \quad \text{for every } B' \subset B, B' \in \mathcal{A}_+, \\ \mu_B(A) = 1 \Rightarrow \mu_{B'}(A) = 1 \quad \text{for every } B' \subset B, B' \in \mathcal{A}_+;$$

$$(8) \quad (\mu_B(A) = 1 \text{ and } \mu_{B'}(A) = 1) \Rightarrow \mu_{B \cup B'}(A) = 1, \quad B, B' \in \mathcal{A}_+;$$

$$(9) \quad (\mu_{B_n}(A) = 1 \text{ and } B_n \subset B_{n+1}) \Rightarrow \mu_{\bigcup_{n=1}^{\infty} B_n}(A) = 1, \quad B_n \in \mathcal{A}_+.$$

LEMMA 3. If  $\mathcal{P}_{\mathcal{A}_+}(S) = \{\mu_B, B \in \mathcal{A}_+\}$  is a set of probability measures satisfying (I), (II) and such that, for a fixed  $A \in \mathcal{B}, \mu_B(A) > 0$  for some  $B \in \mathcal{A}_+$ , then there exists a set  $D_A(B) \subset B, D_A(B) \in \mathcal{A}_+$ , such that

$$(10) \quad \mu_{D_A(B)}(A) = 1,$$

$$(11) \quad \mu_C(A) < 1 \text{ for every } C \subset B, C \in \mathcal{A}_+, \text{ such that } P(C \setminus D_A(B)) > 0,$$

$$(12) \quad \mu_C(A) = 0 \text{ for every } C \subset B, C \in \mathcal{A}_+, \text{ such that } P(C \cap D_A(B)) = 0,$$

and

$$(13) \quad \mu_B(A) = P(D_A(B)).$$

Proof. Let

$$\alpha_A = \sup \{P(C) : C \subset B, C \in \mathcal{A}_+ \text{ and } \mu_C(A) = 1\}, \quad A \in \mathcal{B}.$$

Then there exists a sequence of sets  $C_n \in \mathcal{A}_+$ ,  $C_n \subset B$ ,  $n = 1, 2, \dots$ , such that  $\mu_{C_n}(A) = 1$  and  $P(C_n) \rightarrow \alpha_A$ ,  $n \rightarrow \infty$ . Write

$$C'_n = \bigcup_{k=1}^n C_k.$$

Now, by (8),  $\mu_{C'_n}(A) = 1$  and, by (9),

$$\mu_{\bigcup_{n=1}^{\infty} C'_n}(A) = \mu_{\bigcup_{n=1}^{\infty} C_n}(A) = 1.$$

Putting  $D_A(B) = \bigcup_{n=1}^{\infty} C_n$ , we get (10). Moreover, we see that  $P(D_A(B)) = \alpha_A$ .

To prove (11) assume that  $\mu_C(A) = 1$ , whenever  $P(C \setminus D_A(B)) > 0$ ,  $C \subset B$ . Then, by assumption (I),  $\mu_{C \setminus D_A(B)}(A) = 1$ . Moreover, in view of (8), we have  $\mu_{C \cup D_A(B)}(A) = 1$ , which with  $P(C \setminus D_A(B)) > 0$  proves that  $P(C \cup D_A(B)) > \alpha_A$  and contradicts the definition of  $\alpha_A$ .

To prove (12) assume that  $\mu_C(A) > 0$ , whenever  $P(C \cap D_A(B)) = 0$ ,  $C \subset B$ ,  $C \in \mathcal{A}_+$ . By (II) there exists a set  $C' \subset C$ ,  $C' \in \mathcal{A}_+$ , such that  $\mu_{C'}(A) = 1$  and, moreover,  $P(C' \cap D_A(B)) = 0$ . Hence, by (8) and (10),  $\mu_{C \cup D_A(B)}(A) = 1$  and  $P(C \cup D_A(B)) > \alpha_A$  as  $P(D_A(B)) = \alpha_A$  and  $P(C \setminus D_A(B)) > 0$ , which contradicts the definition of  $\alpha_A$ .

(13) follows from (6), (10) and (12):

$$\begin{aligned} \mu_B(A) &= \mu_{D_A(B)}(A) P(D_A(B)) + \mu_{B \setminus D_A(B)}(A) P(B \setminus D_A(B)) \\ &= \mu_{D_A(B)}(A) P(D_A(B)) = P(D_A(B)), \end{aligned}$$

which completes the proof.

In what follows  $D_A$  stands for  $D_A(\Omega)$ .

LEMMA 4. Let  $\mathcal{P}_{\mathcal{A}_+}(S)$  be a set of probability measures of Lemma 3. Suppose that  $\{A_i, i \geq 1\}$  is a sequence of sets such that  $A_i \in \mathcal{B}$ , and  $\mu_{\Omega}(A_i) > 0$ ,  $i \geq 1$ . Then there exists a sequence  $\{D_{A_i}, i \geq 1\}$  such that  $D_{A_i} \in \mathcal{A}_+$ ,  $i \geq 1$ , and the following conditions hold:

- $\mu_{\Omega}(A_i \cap A_j) = 0 \Rightarrow P(D_{A_i} \cap D_{A_j}) = 0$ ,
- $\mu_{\Omega}(A_i \setminus A_j) = 0 \Rightarrow P(D_{A_i} \setminus D_{A_j}) = 0$ ,
- if  $\mu_{\Omega}(\bigcup_{i=1}^{\infty} A_i) = 1$  for  $A_i \cap A_j = \emptyset$  for  $i \neq j$ , then  $P(\bigcup_{i=1}^{\infty} D_{A_i}) = 1$ .

Proof. (a) From Lemma 3 we conclude that there exist  $D_{A_i}$  and  $D_{A_j}$  such that  $\mu_{D_{A_i}}(A_i) = 1$  and  $\mu_{D_{A_j}}(A_j) = 1$ . By the assumption  $\mu_{\Omega}(A_i \cap A_j) = 0$  and (7) we have  $\mu_{D_{A_j}}(A_i \cap A_j) = 0$ , whence  $\mu_{D_{A_j}}(A_i) = 0$ . Using once more (7) we conclude that  $\mu_{D_{A_i} \cap D_{A_j}}(A_i) = 1$  and  $\mu_{D_{A_i} \cap D_{A_j}}(A_j) = 0$ . Therefore  $D_{A_i} \cap D_{A_j} \notin \mathcal{A}_+$ , which proves that  $P(D_{A_i} \cap D_{A_j}) = 0$ .

(b) follows from (a).

(c) By (13) and (a) we have

$$1 = \mu_{\Omega}\left(\bigcup_{i=1}^{\infty} A_i\right) = \sum_{i=1}^{\infty} \mu_{\Omega}(A_i) = \sum_{i=1}^{\infty} P(D_{A_i}) = P\left(\bigcup_{i=1}^{\infty} D_{A_i}\right).$$

THEOREM 1. Let  $\mathcal{P}_{\mathcal{A}_+}(S) = \{\mu_B, B \in \mathcal{A}_+\}$  be a set of probability measures. If (I) and (II) are fulfilled, then there exists an r.e.  $X$  such that

$$\mu_B(A) = P([X \in A] | B).$$

Proof. Let  $\{A_{i_1, i_2, \dots, i_k}; i_s \in N, s = 1, 2, \dots, k\}$  be the class of Borel subsets of  $S$  satisfying the following conditions:

(W<sub>1</sub>)  $A_{i_1, i_2, \dots, i_k} \cap A_{i_1, i_2, \dots, i_k'} = \emptyset$  for  $i_k \neq i_k'$ ;

(W<sub>2</sub>)  $\bigcup_{i_k=1}^{\infty} A_{i_1, i_2, \dots, i_k} = A_{i_1, i_2, \dots, i_{k-1}}$ ,  $\bigcup_{i_1=1}^{\infty} A_{i_1} = S$ ;

(W<sub>3</sub>)  $d(A_{i_1, i_2, \dots, i_k}) \leq 1/2^k$ , where  $d(A) = \sup\{\varrho(x, y) : x, y \in A\}$ ;

(W<sub>4</sub>)  $\mu_{\Omega}(\partial A_{i_1, i_2, \dots, i_k}) = 0$  (cf. 7).

From every set  $A_{i_1, i_2, \dots, i_k}$  we can choose an element  $x_{i_1, i_2, \dots, i_k}$  and define r.e.  $X_k$  by the formula

(14)  $X_k(\omega) = x_{i_1, i_2, \dots, i_k}$  for  $\omega \in D_{A_{i_1, i_2, \dots, i_k}} := D_{i_1, i_2, \dots, i_k}$ .

The definition of  $X_k$  is correct on the basis of Lemmas 3 and 4.

Using the assumptions we see that

$$\varrho(X_k, X_m) \leq 1/2^k \quad \text{a.s. for } m \geq k.$$

Because the metric space is complete, there exists an r.e.  $X$  such that

$$X_k \rightarrow X \text{ a.s., } k \rightarrow \infty.$$

We now prove that

(15)  $\mu_B(A) = P([X \in A] | B)$  for  $B \in \mathcal{A}_+$  and  $A \in \mathcal{B}$ .

First we show that (15) holds for  $A = A_{i_1, i_2, \dots, i_k}$  and  $B = D_{i_1, i_2, \dots, i_s} \in \mathcal{A}_+$ . The sets  $A_{i_1, i_2, \dots, i_k}$  are continuity sets of the measure  $\mu_{\Omega}$ , i.e.  $A_{i_1, i_2, \dots, i_k} \in \mathcal{C}_{\mu_{\Omega}}$ . If  $A \in \mathcal{C}_{\mu_{\Omega}}$ , then for every  $\varepsilon > 0$  there exists an  $n_0$  such that

$$\mu_{\Omega}((\partial A)^{1/2^{n_0}}) < \varepsilon.$$

Let  $K = \{i_1, i_2, \dots, i_{n_0+2}; A_{i_1, i_2, \dots, i_{n_0+2}} \cap (\partial A)^{1/2^{n_0+2}} \neq \emptyset\}$ .

Then

$$\partial A \subset \bigcup_{i_1, i_2, \dots, i_{n_0+2} \in K} A_{i_1, i_2, \dots, i_{n_0+2}} \subset (\partial A)^{1/2^{n_0}},$$

$$[X_{n_0+2} \in \bigcup_{i_1, i_2, \dots, i_{n_0+2} \in K} A_{i_1, i_2, \dots, i_{n_0+2}}] = \bigcup_{i_1, i_2, \dots, i_{n_0+2} \in K} D_{i_1, i_2, \dots, i_{n_0+2}}$$

and

$$P([X \in \partial A] \cap [X_{n_0+2} \in \bigcup_{i_1, i_2, \dots, i_{n_0+2} \in K} A_{i_1, i_2, \dots, i_{n_0+2}}]) = P([X \in \partial A]).$$

Hence

$$\begin{aligned} P([X \in \partial A]) &\leq P\left(\bigcup_{i_1, i_2, \dots, i_{n_0+2} \in K} D_{i_1, i_2, \dots, i_{n_0+2}}\right) \\ &= \mu_\Omega\left(\bigcup_{i_1, i_2, \dots, i_{n_0+2} \in K} A_{i_1, i_2, \dots, i_{n_0+2}}\right) \leq \mu_\Omega((\partial A)^{1/2^{n_0}}), \end{aligned}$$

which proves that  $A \in \mathcal{C}_{P_X}$ . Therefore, we have  $A_{i_1, i_2, \dots, i_k} \in \mathcal{C}_{P_X}$ .

Using properties of measure  $\mu_B$  we see that, for  $s \geq k$  and any  $B \in \mathcal{A}_+$ ,

$$\begin{aligned} &\mu_{D_{i_1, i_2, \dots, i'_s} \cap B}(A_{i_1, i_2, \dots, i_k}) \\ &= \begin{cases} 1 & \text{if } i'_l = i_l \ (l = 1, 2, \dots, k) \text{ and } D_{i_1, i_2, \dots, i'_s} \cap B \in \mathcal{A}_+; \\ 0 & \text{if, for some } 0 \leq l \leq k, i'_l \neq i_l \text{ or } D_{i_1, i_2, \dots, i'_s} \cap B \notin \mathcal{A}_+ \end{cases} \end{aligned}$$

and

$$\begin{aligned} P([X \in A_{i_1, i_2, \dots, i_k}] | D_{i_1, i_2, \dots, i'_s} \cap B) &= \lim_{n \rightarrow \infty} P([X_n \in A_{i_1, i_2, \dots, i_k}] | D_{i_1, i_2, \dots, i'_s} \cap B) \\ &= P(D_{i_1, i_2, \dots, i_k} | D_{i_1, i_2, \dots, i'_s} \cap B) \\ &= \mu_{D_{i_1, i_2, \dots, i'_s} \cap B}(A_{i_1, i_2, \dots, i_k}). \end{aligned}$$

Now, by (6), for any  $B \in \mathcal{A}_+$  we have

$$\begin{aligned} (16) \quad &P(B) \mu_B(A_{i_1, i_2, \dots, i_k}) \\ &= P(B) \mu_{B \cap \bigcup_{i'_1, i'_2, \dots, i'_k} D_{i'_1, i'_2, \dots, i'_k}}(A_{i_1, i_2, \dots, i_k}) \\ &= \sum_{i'_1, i'_2, \dots, i'_k} P([X \in A_{i_1, i_2, \dots, i_k}] | B \cap D_{i'_1, i'_2, \dots, i'_k}) P(B \cap D_{i'_1, i'_2, \dots, i'_k}) \\ &= P([X \in A_{i_1, i_2, \dots, i_k}] | B) P(B). \end{aligned}$$

Let  $F$  be a closed subset of  $S$  and

$$A_n = \bigcup_{\{i_1, i_2, \dots, i_n; A_{i_1, i_2, \dots, i_n} \cap F \neq \emptyset\}} A_{i_1, i_2, \dots, i_n}.$$

It is obvious that  $A_n \supset A_{n+1} \supset F$  for  $n = 1, 2, \dots$  and  $\bigcap_{n=1}^{\infty} A_n = F$ . Hence by the continuity axiom and (15)

$$\mu_B(F) = \lim_{n \rightarrow \infty} \mu_B(A_n) = \lim_{n \rightarrow \infty} P([X \in A_n] | B) = P([X \in F] | B)$$

and, by well known property of measure,

$$\mu_B(A) = P([X \in A] | B) \quad \text{for every } A \in \mathcal{B}.$$

**THEOREM 2.** Let  $\{X_n; n \geq 1\}$  be a stable sequence of r.e. and

$$(17) \quad \lim_{n \rightarrow \infty} P([X_n \in A] | B) = \mu_B(A) \quad \text{for } B \in \mathcal{A}_+ \text{ and } A \in \mathcal{C}_{\mu_B}.$$

If the measures  $\mu_B, B \in \mathcal{A}_+$ , satisfy condition (II), then there exists an r.e.  $X$  such that  $X_n \xrightarrow{P} X, n \rightarrow \infty$ .

**Proof.** It is easy to see that the measure  $\mu_B, B \in \mathcal{A}_+$ , satisfy condition (I). By Theorem 1 and (17) there exists an r.e.  $X$  such that

$$\lim_{n \rightarrow \infty} P([X_n \in A] | B) = P([X \in A] | B), \quad B \in \mathcal{A}_+, A \in \mathcal{C}_{P_X}.$$

Hence  $\lim_{n \rightarrow \infty} L(Q_{X_n}, Q_X) = 0$  for every measure  $Q$  defined by

$$Q(D) = [P(DB) + P(D)]/2, \quad B \in \mathcal{A}_+.$$

By (5),  $X_n \xrightarrow{P} X, n \rightarrow \infty$ , which completes the proof of Theorem 2.

Let  $Q_A(B) = \mu_B(A)P(B)$ . It is well known that  $Q_A(\cdot)$  is absolutely continuous measure with respect to  $P$  and

$$Q_A(B) = \int_B \alpha_A dP,$$

where  $\alpha_A$  denotes density of sequence  $\{X_n, n \geq 1\}$ .

As a consequence of Theorem 2 we have

**THEOREM 3.** A stable sequence  $\{X_n, n \geq 1\}$  of r.e. converges in probability to an r.e.  $X$  iff

$$\alpha_A(\omega) = \begin{cases} 1 & \text{for } \omega \in D_A, \\ 0 & \text{for } \omega \notin D_A \end{cases}$$

for every  $A \in \mathcal{B}$ .

**Proof.** Let, for every  $A \in \mathcal{B}$ ,

$$\alpha_A(\omega) = \begin{cases} 1 & \text{for } \omega \in D_A, \\ 0 & \text{for } \omega \notin D_A. \end{cases}$$

Then

$$Q_A(B) = \int_B \alpha_A dP = P(D_A \cap B) = P(D_A | B)P(B) := \mu_B(A)P(B).$$

$\mu_B$  satisfies (II). Indeed, if  $0 < \mu_B(A) = P(D_A|B)$ , then there exists a subset  $B' = D_A \cap B$  of  $B$  such that

$$\mu_{B'}(A) = P(D_A|B') = 1.$$

Moreover, we know that (I) is satisfied if  $\{X_n, n \geq 1\}$  is stable. Therefore, by Theorem 2,  $X_n \xrightarrow{P} X, n \rightarrow \infty$ .

Assume now that, for some  $A \in \mathcal{B}$ ,  $B_0 = \{\omega: 0 < \alpha_A(\omega) < 1\}$  and  $P(B_0) > 0$ . Then, for every  $B \subset B_0, B \in \mathcal{A}_+$ , we have

$$0 < Q_A(B_0) = \int_{B_0} \alpha_A dP < P(B_0)$$

and

$$0 < Q_A(B) = \mu_B(A)P(B) = \int_B \alpha_A dP < P(B),$$

which proves that  $\mu_B(A) < 1$ . Now the assumption that  $X_n \xrightarrow{P} X, n \rightarrow \infty$ , leads to the contradiction condition (II). This completes the proof of Theorem 3.

**Acknowledgement.** The autor wishes to express his gratitude to the referee for valuable remarks and comments improving the previous version of this paper.

#### REFERENCES

- [1] D. J. Aldous and G. K. Eagleson, *On mixing and stability of limit theorems*, Ann. Probability 6 (1978), p. 325-331.
- [2] P. Billingsley, *Convergence of probability measures*, New York 1968.
- [3] D. Dugue, *Statistique théorique et appliquée*, Masson et C<sup>ie</sup>, Paris 1958.
- [4] P. Fernández, *A note on convergence in probability*, Boletim Soc. Bras. Mat. 3 (1972), p. 13-16.
- [5] R. Fischler, *Stable sequences of random variables and the weak convergence of the associated empirical measures*, Sankhya, A 33 (1971), p. 67-72.
- [6] A. Renyi, *On stable sequences of events*, Sankhya, A 25 (1963), p. 293-302.
- [7] A. V. Skorohod, *Limit theorems for stochastic processes*, Theor. Probability Appl. 1 (1956), p. 289-319.
- [8] D. Szynal and W. Zięba, *On some type of convergence in law*, Bull. Acad. Polon. Sci. (1974), p. 1143-1149.

Institute of Mathematics  
 Maria Curie-Skłodowska University  
 pl. M. Curie-Skłodowskiej 1  
 20-031 Lublin, Poland

Received on 2. 12. 1983