

Year: 2010

Vol.: 77

Fasc.: 3-4

Title: On a characterization theorem on Abelian groups

Author(s): Gennadiy Feldman and Margaryta Myronyuk

Let $\xi_1, \xi_2, \dots, \xi_n$, $n \geq 2$ be independent identically distributed random variables. It is well known that if $\bar{\xi} = \frac{1}{n} \sum_{j=1}^n \xi_j$ and $\mathbf{v} = (\xi_1 - \bar{\xi}, \xi_2 - \bar{\xi}, \dots, \xi_n - \bar{\xi})$ are independent, then all ξ_j are Gaussian. We give a complete description of second countable locally compact Abelian groups for which a group analogue of this characterization theorem holds true.

Address:

Gennadiy Feldman
Mathematical Division B. Verkin Institute
for Low Temperature Physics and Engineering of
the National Academy of Sciences of Ukraine
47, Lenin Ave, Kharkov, 61103
Ukraine

Address:

Margaryta Myronyuk
Mathematical Division B. Verkin Institute
for Low Temperature Physics and Engineering of
the National Academy of Sciences of Ukraine
47, Lenin Ave, Kharkov, 61103
Ukraine