

tion is assumed with respect to  $\phi$ . The space would not be an Orlicz space, but an extension of the  $L_p$  space for  $p < 1$ . For the latter  $L_p$  spaces, it is known that the isometries are as described above.

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## ON THE RECURRENCE OF SUMS OF RANDOM VARIABLES

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We give a very short proof of the recurrence theorem of Chung and Fuchs [1] in one and two dimensions. This new elementary proof does not detract from the old one which uses a systematic method based on the characteristic function and yields a satisfactory general criterion. But the present method, besides its brevity, also throws light on the combinatorial structure of the problem.

Let  $\mathbb{N}$  denote the set of positive integers,  $\mathbb{M}$  that of positive real numbers. Let  $\{X_n, n \in \mathbb{N}\}$  be a sequence of independent, identically distributed real-valued random vectors, and let  $S_n = \sum_{v=1}^n X_v$ . The value  $x$  is possible iff for every  $\epsilon > 0$  there exists an  $n$  such that  $P\{|S_n - x| < \epsilon\} > 0$ ; it is recurrent iff for every  $\epsilon > 0$ ,  $P\{|S_n - x| < \epsilon \text{ for infinitely many } n\} = 1$ . It is shown in [1] that every possible value is recurrent if and only if for some  $m \in \mathbb{M}$  we have

$$(1) \quad \sum_{n=1}^{\infty} P\{|S_n| < m\} = \infty.$$

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