

tion is assumed with respect to ϕ . 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 $S_n = \sum_{r=1}^n X_r$. 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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