

Almost sure central limit theorem for martingales

JEAN CLAUDE FORT

Laboratoire de Statistique et Probabilités
Université Paul Sabatier, Toulouse

Abstract

We extend the ASCLT for martingales with a vanishing explosion coefficient (obtained by Chaabane). Then we prove a new result for martingales with explosion coefficient converging toward f , $0 < f < 1$. The method relies on the application of the Carleman condition on moments ensuring the convergence in distribution. These results are illustrated by some examples.