Math 525 - Probability

Quiz 8

1. What does it mean for a sequence of random variables X_n to converge to X in probability?

2. Of the four modes of convergence we discussed (almost sure, r^{th}-mean, in probability, and in distribution) describe (in most general terms) how they are related. That is, which modes imply other modes.

3. Give an example where two modes are equivalent.