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Let μ be a probability measure on a finite interval with a smooth density ρ . We study the asymptotic behavior of the infinite series

$$F(x) = \sum_{n=1}^{\infty} \frac{1}{n} \underbrace{\rho \star \rho \star \cdots \star \rho}_{n \text{ times}}(x)$$

as $x \rightarrow \infty$, where $f \star g$ stands for the convolution of f and g . (Received September 02, 2012)