

In the presented work, we focus on the law of large numbers. We distinguish between two: weak law and strong law. While weak is related to convergence in probability, strong is related to convergence almost surely. We devote the largest part of this work to the comparison of Kolmogorov's and Etemadi's theorems and especially their proofs. These theorems, under different independence conditions, assert the same thing. In the last part of the work, we simulate the data for a visual representation of Etemadi's theorem.