

LIMITING PROPERTIES OF DIFFERENCE BETWEEN THE SUCCESSIVE
 k -TH RECORD VALUES

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Abstract: Let $\{Y_n^{(k)}\}$ denote the sequence of the k -th record statistics corresponding to the sequence $\{X_i\}$ of i.i.d. random variables. In this paper it is shown that $k(Y_{n+1}^{(k)} - Y_n^{(k)})$ tends weakly (for $k \rightarrow \infty$) to the exponentially distributed random variable for a wide class of absolutely continuous random variables X_i .

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