PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 14, Fasc. 2 (1993), pp. 313–326

ON THE RATE OF CONVERGENCE FOR DISTRIBUTIONS OF INTEGRAL TYPE FUNCTIONALS FOR SUMS OF INFIMA OF INDEPENDENT RANDOM VARIABLES

Halina Hebda-Grabowska

Abstract: Let $\{X_n, n \geq 1\}$ be a sequence of independent random variables uniformly distributed on $[0, 1]$. Put

$$X_m^* = \inf(X_1, X_2, \ldots, X_m), m \geq 1, \quad \text{and} \quad \mathrm{S_n} = \sum_{\mathrm{m=1}}^{\mathrm{n}} \mathrm{X_m^*}, \mathrm{n} \geq 1.$$

In this paper the convergence rate for distributions of integral type functionals for sums S_n, $n \geq 1$, is obtained.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

THE FULL TEXT IS AVAILABLE HERE