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THE LIMITING BEHAVIOUR OF SUMS AND MAXIMUMS OF IID RANDOM VARIABLES FROM THE VIEWPOINT OF DIFFERENT OBSERVERS

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Abstract: The limiting behaviour of observed and all random variables in the max limit schema was considered by Mladenović and Piterbarg (2006) and Krajka (2011). Here those results are generalised in two directions:

- we allow more than one observer and one superobserver;
- we consider the max limit schema as well as the sum limit schema.

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