

LIMIT THEOREMS FOR ARRAYS OF MAXIMAL ORDER STATISTICS

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Abstract: Let $\{X, X_{nj}, 1 \leq j \leq m_n, n \geq 1\}$ be independent and identically distributed random variables with the Pareto distribution. Let $X_{n(k)}$ be the k -th largest order statistic from the n -th row of our array. This paper establishes unusual limit theorems involving weighted sums for the sequence $\{X_{n(k)}, n \geq 1\}$.

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