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Computing the moments of order statistics from nonidentical random variables. (English)

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Stat. Methods Appl. 13, No. 1, 15-26 (2004).

Summary: We establish new representations, identities and recurrence relations of order statistics (o.s.) arising from general independent nonidentically distributed random variables. These recurrence relations will enable one to compute all moments of all o.s. in a simple manner. Applications for some known distributions are given.

MSC:

62E10 Characterization and structure theory of statistical distributions

62G30 Order statistics; empirical distribution functions

Cited in **2** Reviews

Cited in **35** Documents

Keywords:

order statistics; moments; permanents; recurrence relations and identities; Erlang distribution; Pareto distribution; Laplace distribution

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