

On the Mathematical Theory of Records

Alexei Stepanov

Abstract. In the present work, we briefly analyze the development of the mathematical theory of records. We first consider applications associated with records. We then view distributional and limit results for record values and times. We further present methods of generation of continuous records. In the end of this work, we discuss some tests based on records.

1 Introduction

Let X_1, X_2, \dots be a sequence of random variables. By this sequence of variables, let us define the sequences of upper record times $L(n) (n \geq 1)$ and record values $X(n) (n \geq 1)$ as follows:

$$L(1) = 1, \quad L(n+1) = \min \{j : j > L(n), X_j > X_{L(n)}\}, \quad (1)$$

$$X(n) = X_{L(n)}.$$

If in (1) we replace the second sign $>$ with the sign $<$, then instead of the sequences of upper record times $L(n)$ and values $X(n)$ we obtain the sequences of lower record times and values. Since the theory of lower records follows from the theory of upper records, we basically discuss upper records in this work. Wherein (with the exception of Section 5) the term “upper” is not used.

The first mathematical paper on records was published by Chandler [6]. The paper attracted the attention of many researchers and inspired many new publications. For references, see the books of Arnold et al. [2], Nevzorov [12] and Ahsanullah and Nevzorov [1]; see also the references therein.

It should be noted that records are commonly used in different areas such as sport, finance, reliability, hydrology, survival analysis and others. Let us consider two examples, one relating to insurance and the other to hydrology.

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Key words: Record times and values, distributional and limit results, inverse-transform and rejection methods, generation techniques, statistical tests.

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Records Mathematical Theory

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