

Asymptotics for Products of Sums and U-statistics

Grzegorz Rempala, *University of Louisville*
Jacek Wesolowski, *Politechnika Warszawska*

Abstract

The product of subsequent partial sums of independent, identically distributed, square integrable, positive random variables is asymptotically lognormal. The result extends in a rather routine way to non-degenerate U-statistics.

Full text: [PDF](#) | [PostScript](#)

Pages: 47-54

Published on: January 20, 2002

Bibliography

1. Arnold, B.C., Villasenor, J.A. (1998) The asymptotic distribution of sums of records. *Extremes* 1:3, 351-363. [Math. Review 02a:6002](#)
2. Hoeffding, W. (1948). A class of statistics with asymptotically normal distribution. *Ann. Math. Statistics*, 19:293-325. [Math. Review 10,134g](#)
3. Serfling, R.J. (1980). *Approximation Theorems of Mathematical Statistics*. John Wiley & Sons Inc., New York. [Math. Review 82a:62003](#)
4. Resnick, S.I. (1973) Limit laws for record values. *Stochastic Processes and Their Applications* 1, 67-82. [Math. Review 50 #14895](#)

Research Support Tool

[Capture Cite](#)
[View Metadata](#)
[Printer Friendly](#)

▼ [Context](#)

[Author Address](#)

▼ [Action](#)

[Email Author](#)
[Email Others](#)