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TARTIBLI STATISTIKALAR YIG'INDILARI UCHUN BA'ZI LIMIT TEOREMLAR

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Aytaylik

$$X_1, \dots, X_n$$

o'zaro bog'liqsiz, bir xil taqsimlangan tasodifiy miqdorlar bo'lib,

$$X_n^{(k)}$$

kamayish tartibida joylashtirilgan

$$(X_n^{(n)} \leq X_n^{(n-1)} \leq \dots \leq X_n^{(1)})$$

ga mos tartibli statistiklarni,

$$S_0 = 0, S_n = X_1 + \dots + X_n$$

va ixtiyoriy fiksirlangan

$$r, 0 \leq r \leq n$$

uchun

$$S_n^{(r)} = S_n - \sum_{k=1}^r X_n^{(k)} = \sum_{k=r+1}^n X_n^{(k)}$$

deb belgilaymiz.

Hosil qilingan

$$\{S_n^{(r)}\}$$

ketma-ketlikni “qir qilgqn” tasodifiy tentirash (K.T.T) deb ataymiz. (K.T.T)larning taqsimotlari katta sonlar qonunlari masalalari bo'yicha yapon, xitoy, koreys hamda o'zbek mutaxassislarning (va h.k lar) tadqiqotlari yaqin qillar ichida ko'plab ilmiy jurnallarda chop ettirilgan. Yechilgan muammolar “zarur” va “yetarli” xarakterga ega bo'lib, sifatii tusda chop etilgan, lekin “miqdoriy” ko'rinishdagi natijalar bo'yicha tadqiqotlar yetarli darajada olib borilmagan.

Mening magistrlik dissertatsiyamning mavzusida “miqdoriy” natijalarga asosiy e'tibor qaratilgan. Maqsad – katta og'ishmalar ehtimolliklaridan tuzilgan qatorlar uchun Peli turidagi tengsizliklarni keltirib chiqarishdan iborat.



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