

Upper estimates of k th record values based on the decreasing generalized failure rate samples

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Abstract

We present the upper nonpositive bounds on expectations of the standardized k th record values, $k \geq 1$, which are based on the decreasing generalized failure rate distributions (DGFR(α)). Such a family of distributions is defined in terms of the convex transform order of the baseline distribution function with respect to the generalized Pareto distribution (GPD) function.

Keywords

Record values, optimal bound, generalized failure rate, generalized Pareto distributions.

References

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