

# RECURRENCE RELATIONS FOR ORDER STATISTICS FROM $n$ INDEPENDENT AND NON-IDENTICALLY DISTRIBUTED RANDOM VARIABLES

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**Abstract.** Some well-known recurrence relations for order statistics in the i.i.d. case are generalized to the case when the variables are independent and non-identically distributed. These results could be employed in order to reduce the amount of direct computations involved in evaluating the moments of order statistics from an outlier model.

*Key words and phrases:* Order statistics, recurrence relation, single moments, product moments, permanent, outliers.