A NOTE ON UNIFORM ASYMPTOTIC NORMALITY OF INTERMEDIATE ORDER STATISTICS

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Abstract. It is proved that under fairly general von Mises-type conditions on the underlying distribution, the intermediate order statistics, properly standardized, converge uniformly over all Borel sets to the standard normal distribution. This closes the gap between central order statistics and extremes, where uniform convergence under mild conditions is well-known.

Key words and phrases: Intermediate order statistics, extreme order statistics, von Mises-type conditions, asymptotic normality.