

SOME PROPERTIES OF RECORD VALUES COMING FROM THE GEOMETRIC DISTRIBUTION

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Abstract. The independence between spacings of record values and of individual record values is well known when the records come from a geometric distribution. Here we examine the form a function of two record values must have if we require independence from a lower record value. Also similar questions are examined in relation to conditional expectation and conditional variance.

Key words and phrases: Geometric distribution, record values, independence, conditional expectation, conditional variance, power series.