

SYMBOLIC COMPUTING THE EXACT DISTRIBUTIONS OF L -STATISTICS FROM A UNIFORM DISTRIBUTION

T. RAMALLINGAM

Division of Statistics, Northern Illinois University, DeKalb, IL 60115, U.S.A.

(Received April 20, 1988; revised March 7, 1989)

Abstract. The exact probability density function of linear combinations of $k = k(n)$ order statistics selected from the whole order statistics (L -statistic) based on a random sample of size n from the uniform distribution on $[0, 1]$ was derived by Matsunawa (1985, *Ann. Inst. Statist. Math.*, **37**, 1-16). As the main expression for the density function given by Matsunawa is not complete for the general situation, we first provide the corrections for this formula. Second, we propose a simple scheme involving symbolic computing for evaluating the corrected version of the density function. The cumulative distribution function and the r -th mean of his L -statistic are also derived.

Key words and phrases: Linear combination, order statistics, uniform distribution, exact distribution, symbolic differentiation.