

Record Range of Uniform Distribution

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Abstract. We consider a sequence of independent and identically distributed (iid) random variables with absolutely continuous distribution function $F(x)$ and probability density function (pdf) $f(x)$. Let R_{nl} be the largest observation after observing n th record and $R_{(ns)}$ be the smallest observation after observing the n th record. Then we say $W_{nr} = R_{nl} - R_{(ns)}$, $n > 1$, as the n th record range. We will consider some distributional properties of W_{nr} when $f(x) = 1, 0 \leq x \leq 1$.

1 Introduction

Let $\{X_i, i = 1, 2, \dots\}$ be a sequence of independent and identically distributed random variables with an absolutely continuous (with respect to Lebesgue measure) distribution function $F(x)$ with pdf $f(x)$. Let $R_{U(1)} = X_1, R_{U(2)}, \dots$, be the upper records and $R_{L(1)}, R_{L(2)}, \dots$ be lower records of $\{X_i, i = 1, 2, \dots\}$. For various properties of record values see Ahsanullah (2005) Arnold et. al. (1998).

Suppose R_{nl} is the largest observation after observing n th record and $R_{(ns)}$ is the smallest observation after observing the n th record. Then we say $W_{nr} = R_{nl} - R_{(ns)}$, $n > 1$, as the n th record range. The

Key words and phrases: Minimum variance linear unbiased estimation, moments, record range, uniform distribution.

joint pdf of $f_{(nl,(ns))}$ of R_{nl} and $R_{(ns)}$ is given by (see Arnold et. al. 1998, p. 275) as

$$f_{(nl,(ns))}(x, y) = \frac{2^{n-1}}{(n-2)!} [-\ln(\bar{F}(y) + F(x))]^{n-2} f(x) f(y), \quad (1.1)$$

$$-\infty < x < y < \infty$$

The pdf of $f_{W_{nr}}$ of W_{nr} is given by

$$f_{W_{nr}}(w) = \int_{-\infty}^{\infty} \frac{2^{n-1}}{(n-2)!} [-\ln(\bar{F}(w+u) + F(u))]^{n-2} f(w+u) f(u) du \quad (1.2)$$

Suppose X'_i 's are distributed as uniform with

$$f(x) = \begin{cases} 1, & 0 < x < 1 \\ 0, & \text{otherwise} \end{cases} \quad (1.3)$$

Using (1.3) in (1.2), we obtain

$$f_{W_{nr}}(w) = \begin{cases} \frac{2^{n-1}(1-w)}{\Gamma(n-1)} [-\ln\{1-w\}]^{n-2}, & 0 < w < 1, n \geq 2 \\ 0, & \text{otherwise} \end{cases} \quad (1.4)$$

Figure 1.1 gives the pdf of W_{nr} for $n = 10$ when X'_i are distributed as uniform.

In this paper we will consider distributional properties of W_{nr} for the case X'_i 's are distributed as uniform distribution.

2 Main Results

Lemma 2.1. For $n \geq 2$ and $0 < x < 1$,

$$F_{W_{nr}}(x) = \Gamma_{-2\ln(1-x)}(n-1),$$

where

$$\Gamma_x(r) = \int_0^x \frac{1}{\Gamma(r)} u^{r-1} e^{-u} du$$

Proof.

$$\begin{aligned} F_{W_{nr}}(x) &= \int_0^x \frac{2^{n-1}(1-u)}{\Gamma(n-1)} [-\ln(1-u)]^{n-2} du \\ &= \int_0^{-2\ln(1-x)} \frac{1}{\Gamma(n-1)} e^{-t} t^{n-2} dt \\ &= \Gamma_{-2\ln(1-x)}(n-1). \quad \square \end{aligned}$$

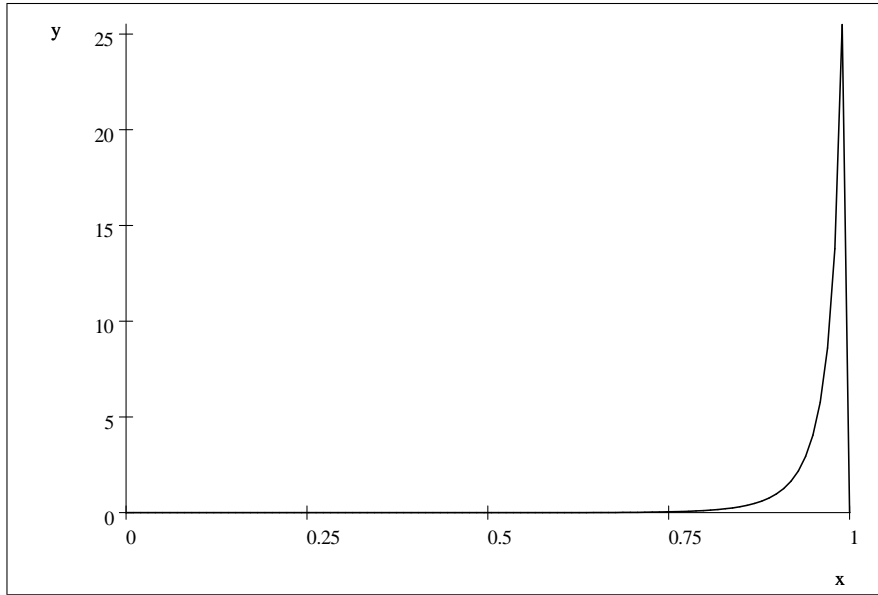


Figure 1.1: $f(x) = \frac{2^9(1-x)}{\Gamma(9)}(-\ln(1-x))^8$

Remark 2.1.

$$1 - F_{W_{nr}}(x) = (1-x)^2 \sum_{j=0}^{n-2} \frac{(-2\ln(1-x))^j}{j!}, \quad 0 < x < 1, \quad n \geq 2$$

Lemma 2.2.

$$F_{W_{nr}}(x) - F_{W_{n+1r}}(x) = \frac{f_{W_{n+1r}}(x)}{2(1-x)}$$

Proof.

$$\begin{aligned} F_{W_{nr}}(x) - F_{W_{n+1r}}(x) &= \Gamma_{-2\ln(1-x)}(n-1) - \Gamma_{-2\ln(1-x)}(n) \\ &= \frac{1}{\Gamma(n)} (-2\ln(1-x))^{n-1} e^{-2\ln(1-x)} \\ &= \frac{(1-x)^2}{\Gamma(n)} (-2\ln(1-x))^{n-1} \\ &= \frac{f_{W_{n+1r}}(x)}{2(1-x)}. \end{aligned}$$

$$\begin{aligned}
\mu_{nr}^p &= E(W_{nr})^p = \frac{2^{n-1}}{(n-2)!} \int_0^1 w^p(1-w) [-\ln(1-w)]^{n-2} dw \\
&= \frac{2^{n-1}(n-2)!}{(n-2)!} \int_0^1 (1-w)^p w [-\ln(w)]^{n-2} dw \\
&= 2^{n-1} \left(\sum_{k=0}^p \binom{p}{k} \frac{(-1)^k}{(2+k)^{n-1}} \right) \quad (2.1)
\end{aligned}$$

Using $p = 1$ and $p = 2$, we can get the mean and variance of W_{nr} as

$$E(W_{nr}) = 1 - \left(\frac{2}{3}\right)^{n-1}$$

and

$$\text{Var}(W_{nr}) = \left(\frac{1}{2}\right)^{n-1} - \left(\frac{4}{9}\right)^{n-1}. \quad \square$$

Theorem 2.1. Let $\mu_n^r = E(W_{nr}^r)$, then for $n \geq 2$ and $r = 1, 2, \dots$

$$(r+2)\mu_n^r - r\mu_n^{r-1} = 2\mu_{n-1}^r. \quad (2.2)$$

Proof.

$$\begin{aligned}
&r(\mu_n^{r-1} - \mu_n^r) \\
&= \frac{2^{n-1}}{\Gamma(n-1)\theta^2} \int_0^1 [(1-w)^2 r w^{r-1} [-\ln(1-w)]^{n-2} dw \\
&= \frac{2^{n-1}}{\Gamma(n-1)} \int_0^1 w^r [2(1-w) [-\ln(1-w)]^{n-2} dw \\
&\quad - \frac{2^{n-1}(n-2)}{\Gamma(n-1)} \int_0^1 (1-w)^2 w^r [-\ln(1-w)]^{n-3} \frac{1}{1-w} dw \\
&= 2\mu_n^r - 2\mu_{n-1}^r.
\end{aligned}$$

On simplification we get the result. \square

Theorem 2.2. For $n \geq 2, p > 0$,

$$\mu_{nr}^p - \mu_{nr}^{p+1} = 2^{n-1} \sum_{k=0}^p \binom{p}{k} \frac{(-1)^k}{(3+k)^{n-1}}$$

Proof.

$$\begin{aligned}
 \mu_{nr}^p - \mu_{nr}^{p+1} &= \frac{2^{n-1}}{\Gamma(n-1)} \int_0^1 (w^p - w^{p+1})(1-w) [-\ln(1-w)]^{n-2} dw \\
 &= \frac{2^{n-1}}{\Gamma(n-1)} \int_0^1 w^p(1-w)^2 [-\ln(1-w)]^{n-2} dw \\
 &= \frac{2^{n-1}}{\Gamma(n-1)} \int_0^1 (1-w)^p w^2 [-\ln(w)]^{n-2} dw \\
 &= 2^{n-1} \sum_{k=0}^p \binom{p}{k} \frac{(-1)^k}{(3+k)^{n-1}} \tag{2.3}
 \end{aligned}$$

Theorem 2.3. For $n \geq 1$,

$$1 - W_{n+1r} \stackrel{d}{=} \prod_{j=1}^n V_j, \tag{2.4}$$

where V_1, V_2, \dots, V_{n-1} are i.i.d. with $F(v) = v^2, 0 < v < 1$.

Proof. We will show first that

$$1 - W_{n+1r} \stackrel{d}{=} (1 - W_{nr})V_n,$$

where V_n is independent of $1 - W_{nr}$ and is distributed with pdf as $f_V(v) = 2v, 0 < v < 1$.

Let $Y_{n-1} = (1 - W_{nr})V_n, n \geq 2$, and f_n be the pdf of $1 - W_{nr}$, then

$$f_n = \frac{2^{n-1}w}{\Gamma(n-1)} [-\ln(1-w)]^{n-2}, \quad 0 < w < 1,$$

$$\begin{aligned}
 F(y) &= P(Y_{n+1} \leq y) = P(1 - W_{nr})V_n \leq y) \\
 &= y^2 + \int_y^1 F_n\left(\frac{y}{v}\right) 2v dv, \text{ where } F_{n-1} \text{ is the df of } Y_{(n)} \\
 &= y^2 + y^2 \int_y^1 F_n(t) \frac{2}{t^3} dt \\
 &= y^2 + y^2 [F_n(t) \frac{-1}{t^2}]_y^1 + y^2 \int_y^1 f_n(t) \frac{1}{t^2} dt \\
 &= y^2 - y^3 + F_n(y) + y^2 \int_y^1 f_n(t) \frac{1}{t^2} dt \\
 &= F_n(y) + y^2 \int_y^1 f_n(t) \frac{1}{t^2} dt \tag{2.5}
 \end{aligned}$$

Differentiating both sides of (2.5), with respect to y , we obtain

$$\begin{aligned} f(y) &= f_n(y) - f_n(y) + 2y \int_y^1 f_n(t) \frac{1}{t^2} dt \\ &= 2y \int_y^1 f_n(t) \frac{1}{t^2} dt \end{aligned}$$

i.e.

$$\begin{aligned} \frac{f(y)}{y} &= 2 \int_y^1 f_n(t) \frac{1}{t^2} dt \\ &= 2 \int_y^1 \frac{2^{n-1} t}{\Gamma(n-1)} [-\ln(1-t)]^{n-2} \frac{1}{t^2} dt \\ &= \left[\frac{2^n}{\Gamma(n-1)} [-\ln t]^{n-1} \frac{-1}{n-1} \right]_y^1 \\ &= \frac{2^n}{\Gamma(n)} [-\ln y]^{n-1} \end{aligned} \quad (2.6)$$

Hence

$$f(y) = \frac{2^n}{\Gamma(n-1)} y [-\ln y]^{n-1} \quad (2.7)$$

which is the pdf of $Y = 1 - W_{n+1r}$.

Note that the sequence Y_2, Y_3, \dots forms a Markov chain. \square

Using (2.6), we have the following representation of W_{nr} for

$$1 - W_{n+1r} \stackrel{d}{=} \prod_{j=1}^n V_j, \quad n \geq 1 \quad (2.8)$$

where V_1, V_2, \dots, V_{n-1} are i.i.d. with $F(v) = v^2$, $0 < v < 1$.

The conditional expectation of

$$1 - W_{nr} | 1 - W_{mr} = x, \quad 2 \leq m < n - 1, \quad 0 < x < 1,$$

is

$$E(1 - W_{nr} | 1 - W_{mr} = x) = x \left(\frac{2}{3}\right)^{n-m}.$$

Thus

$$\begin{aligned} Cov(W_{nr} W_{mr}) &= \left(\frac{2}{3}\right)^{n-m} Var(W_{mr}) \\ &= \left(\frac{2}{3}\right)^{n-m} \left[\left(\frac{1}{2}\right)^{m-1} - \left(\frac{4}{9}\right)^{m-1} \right]. \end{aligned}$$

The correlation coefficient $\rho_{m,n}$ between $W_{nr}W_{mr}$ is given by

$$\rho_{m,n} = \frac{\left(\frac{2}{3}\right)^{n-m} \sqrt{\left[\left(\frac{1}{2}\right)^{m-1} - \left(\frac{4}{9}\right)^{m-1}\right]}}{\sqrt{\left[\left(\frac{1}{2}\right)^{n-1} - \left(\frac{4}{9}\right)^{n-1}\right]}} = \frac{\sqrt{\left[\left(\frac{9}{8}\right)^{m-1} - 1\right]}}{\sqrt{\left[\left(\frac{9}{8}\right)^{n-1} - 1\right]}} \rightarrow 0$$

for any fixed m as $n \rightarrow \infty$.

The following table gives the variances and covariances of W_{nr} and W_{mr} for $2 \leq m \leq n = 5$.

Table 2.1. variances and covariances of W_{nr} and W_{mr}

		m			
		2	3	4	5
n	2	$\frac{1}{18}$	$\frac{1}{27}$	$\frac{2}{81}$	$\frac{4}{243}$
	3	$\frac{1}{27}$	$\frac{17}{324}$	$\frac{17}{486}$	$\frac{17}{729}$
	4	$\frac{2}{81}$	$\frac{17}{486}$	$\frac{217}{5862}$	$\frac{217}{8748}$
	5	$\frac{4}{243}$	$\frac{17}{729}$	$\frac{217}{8748}$	$\frac{2465}{104976}$

Theorem 2.4. The joint pdf $f_{m,n}^*$ of W_{mr} and W_{nr} , $2 \leq m \leq n$, is given by

$$f_{m,n}^*(x, y) = \frac{1}{\Gamma(m-1)\Gamma(n-m)} 2^{n-1} (-\ln(1-x))^{m-2} \times [-\ln(1-x) + \ln(1-y)]^{n-m-1} \frac{1-y}{(1-x)},$$

$$0 < x < y < 1.$$

Proof. Let $U_1 = \prod_{j=1}^m V_j$ and $U_2 = \prod_{j=1}^{n-m} V_{m+j}$, then the joint pdf of U_1 and U_2 is given by

$$f_{U_1 U_2}(u_1, u_2) = \frac{2u_1}{\Gamma(m-1)} (-2 \ln u_1)^{m-2} \frac{2u_2}{\Gamma(n-m)} (-2 \ln u_2)^{n-m-1}.$$

Let $T_1 = U_1$ and $T_2 = U_1 U_2$, then the joint pdf of T_1 and T_2 is

$$f_{T_1 T_2}(t_1, t_2) = \frac{2t_1}{\Gamma(m-1)\Gamma(n-m)} (-2 \ln t_1)^{m-2} 2 \frac{t_2}{t_1^2} \left(-2 \ln \left(\frac{t_2}{t_1}\right)\right)^{n-m-1}$$

$$= \frac{2^{n-1}}{\Gamma(m-1)\Gamma(n-m)} (-\ln t_1)^{m-2} \frac{t_2}{t_1} (-\ln t_2 - \ln t_1)^{n-m-1}$$

Sustituting $T_1 = 1 - W_{mr}$ and $T_2 = 1 - W_{nr}$, We obtain the joint pdf of W_{mr} and W_{nr} , $2 \leq m < n$ as

$$\begin{aligned} f_{m,n}^*(x, y) &= \frac{2^{n-1}}{\Gamma(m-1)\Gamma(n-m)} (-\ln(1-x))^{m-2} \\ &\times [-\ln(1-x) + \ln(1-y)]^{n-m-1} \frac{1-y}{(1-x)}, \\ &0 < x < y < 1. \quad \square \end{aligned}$$

Theorem 2.5. For $m \geq 2$, $p \geq 0$ and $q \geq 0$,

$$\begin{aligned} E(W_{mr})^p (W_{m+1r})^{q+1} \\ = \frac{q+1}{q+3} E[(W_{mr})^p (W_{m+1r})^q] + \frac{2}{q+3} E(W_{mr})^{p+q+1} \end{aligned}$$

Proof.

$$\begin{aligned} &E[(W_{mr})^p (W_{m+1r})^q - (W_{mr})^p (W_{m+1r})^{q+1}] \\ &= \int_0^1 \int_x^1 [(x)^p \{(y)^q (1-y)\}] f_{m,m+1}^*(x, y) dy dx \\ &= \int_0^\theta [(x)^p \frac{1}{\Gamma(m-1)} 2^{n-1} (-\ln(1-x))^{m-2} \frac{1}{(1-x)} H(x) dx, \quad (2.9) \end{aligned}$$

where

$$\begin{aligned} H(x) &= \int_x^1 (y)^q (1-y) \{(1-y) dy \\ &= \int_x^1 (y)^q (1-y)^2 dy \\ &= \frac{y^{q+1}}{(q+1)} (1-y)^2 \Big|_x^1 + \int_x^1 \frac{2y^{q+1}}{\theta^{q+1}(q+1)} (1-y) \\ &= -\frac{x^{q+1}}{(q+1)} + 2 \int_x^1 \frac{y^{q+1}}{(q+1)} (1-y) dy \end{aligned}$$

Substituting in (2.9), we obtain

$$\begin{aligned} &E[(W_{mr})^p (W_{m+1r})^q - (W_{mr})^p (W_{m+1r})^{q+1}] \\ &= \int_0^1 [(x)^p (1-y) \frac{1}{\Gamma(m-1)} 2^m (-\ln(1-x))^{m-2} \frac{1}{(1-x)} \\ &\cdot [-\frac{2x^{q+1}}{(q+1)} + 2 \int_x^1 \frac{y^{q+1}}{(q+1)} (1-y) dy] dx \\ &= -\frac{2}{q+1} E((W_{mr})^{p+q+1}) + \frac{2}{q+1} E(W_{mr})^p (W_{m+1r})^{q+1} \end{aligned}$$

Thus

$$\begin{aligned}
 & E(W_{mr})^p(W_{m+1r})^{q+1} \\
 &= \frac{q+1}{q+3} E[(W_{mr})^p(W_{m+1r})^q] + \frac{2}{q+3} E(W_{mr})^{p+q+1}. \quad \square
 \end{aligned}$$

Theorem 2.6. For $m \geq 2, n > m \geq 2, p \geq 0$ and $q \geq 0$,

$$\begin{aligned}
 & E(W_{mr})^p(W_{nr})^{q+1} \\
 &= \frac{q+1}{q+3} E((W_{mr})^p(W_{nr})^q) + \frac{2}{q+3} E(W_{mr})^{p+q+1} \\
 & E((W_{mr})^p(W_{nr})^{q+1}) \\
 &= \frac{q+1}{q+3} E[(W_{mr})^p(W_{nr})^{q+1}] + \frac{2}{q+3} E((W_{mr})^p(W_{n-1r})^q)
 \end{aligned}$$

Proof.

$$\begin{aligned}
 & E[(W_{mr})^p(W_{nr})^q - (W_{mr})^p(W_{n+1r})^{q+1}] \\
 &= \int_0^1 \int_x^1 [(x)^p \{(y)^q(1-y)\}] f_{m,n}^*(x,y) dy dx \\
 &= \int_0^1 [(x)^p \frac{1}{\Gamma(m-1)\Gamma(n-m)} 2^{m+k-1} \\
 & \quad (-\ln(1-x))^{m-2} \frac{1}{(1-x)} H(x) dx, \quad (2.10)
 \end{aligned}$$

where

$$\begin{aligned}
 & \frac{1}{\Gamma(n-m)} H(x) \\
 &= \int_x^1 \{(y)^q(1-y)\} [-\ln(1-x) + \ln(1-y)]^{n-m-1} \\
 & \quad \times (1-y) dy \\
 &= \int_x^1 \left(\frac{y}{\theta}\right)^q [-\ln(1-x) + \ln(1-y)]^{n-m-1} (1-y)^2 dy \\
 &= \frac{y^{q+1}}{(q+1)} [-\ln(1-x) + \ln(1-y)]^{n-m-1} (1-y)^2 \Big|_x^1 \\
 & \quad - \int_x^1 \frac{y^{q+1}}{q+1} \frac{d}{dy} [-\ln(1-x) + \ln(1-y)]^{n-m-1} \\
 & \quad \times (1-y)^2 dy
 \end{aligned}$$

$$\begin{aligned}
&= - \int_x^1 \frac{y^{q+1}}{q+1} \frac{d}{dy} [-\ln(1-x) + \ln(1-y)]^{n-m-1} \\
&\quad \times (1-y)^2 dy \\
&= 2 \int_x^1 \frac{y^{q+1}}{q+1} [-\ln(1-x) + \ln(1-y)]^{n-m-1} (1-y) \\
&\quad + \int_x^1 \frac{y^{q+1}}{\theta^q(q+1)} (n-m-1) [-\ln(1-x) + \ln(1-y)]^{n-m-2} \\
&\quad \times \left(1 - \frac{y}{\theta}\right) dy
\end{aligned}$$

Substituting $H(x)$ in (2.10), we obtain

$$\begin{aligned}
&E[(W_{mr})^p (W_{nr})^q - (W_{mr})^p (W_{nr})^{q+1}] \\
&= \frac{2}{q+1} E((W_{mr})^p (W_{nr})^{q+1}) - \frac{1}{q+1} E((W_{mr})^p (W_{n-1r})^{q+1})
\end{aligned}$$

On simplification, we obtain

$$\begin{aligned}
&E((W_{mr})^p (W_{nr})^{q+1}) \\
&= \frac{q+1}{q+3} E[(W_{mr})^p (W_{nr})^{q+1}] + \frac{2}{q+3} E((W_{mr})^p (W_{n-1r})^{q+1}) \quad \square
\end{aligned}$$

Entropy of W_{nr} .

The entropy of W_{nr} is given in the following theorem.

Theorem 2.7. *The entropy, I_n of W_{nr} , $n \geq 2$, is given by*

$$I_n = \ln \Gamma(n-1) + \frac{n-1}{2} - (n-2)\Psi(n-1) - \ln 2,$$

where $\Psi(n-1) = \frac{\Gamma'(n-1)}{\Gamma(n-1)}$.

Proof.

$$\begin{aligned}
I_n &= E(-\ln f_{W_{nr}}) \\
&= \int_0^1 [\ln \Gamma(n-1) - (n-1) \ln 2 - \ln(1-u) - (n-2) \\
&\quad \ln(-\ln(1-u))] \frac{2^{n-1}(1-u)}{\Gamma(n-1)} [-\ln\{1-u\}]^{n-2} du \\
&= [\ln \Gamma(n-1) - (n-1) \ln 2 - H_1 - H_2], \quad (2.11)
\end{aligned}$$

where

$$\begin{aligned}
 H_1 &= \int_0^1 \ln(1-u) \frac{2^{n-1}(1-u)}{\Gamma(n-1)} [-\ln\{1-u\}]^{n-2} = -\frac{n-1}{2}, \\
 H_2 &= \int_0^1 (n-2)\ln(-\ln(1-u)) \frac{2^{n-1}(1-u)}{\Gamma(n-1)} [-\ln\{1-u\}]^{n-2} du
 \end{aligned}$$

Substituting $-\ln\{1-u\} = t$, we obtain

$$\begin{aligned}
 H_2 &= \frac{2^{n-1}(n-2)}{\Gamma(n-1)} \int_0^\infty t^{n-2} \ln te^{-2t} dt \\
 &= \frac{n-2}{\Gamma(n-1)} \int_0^\infty t^{n-2} \ln te^{-t} dt - (n-2) \ln 2 \\
 &= (n-2)[\Psi(n-1) - \ln 2].
 \end{aligned}$$

Substituting H_1 and H_2 in (2.11), we obtain

$$\begin{aligned}
 I_n &= \ln \Gamma(n-1) - (n-1) \ln 2 + \frac{n-1}{2} \\
 &\quad - (n-2)[\Psi(n-1) - \ln 2]. \\
 &= \ln \Gamma(n-1) + \frac{n-1}{2} - (n-2)\Psi(n-1) - \ln 2. \quad \square(2.12)
 \end{aligned}$$

The following table gives $-I_n$ for $n = 3$ to 10.

Table 2.2. Values of $-I_n$ for $2 \leq n \leq 10$.

n	3	4	5	6	7	8	9	10
$-I_n$	0.1159	0.3456	0.6698	1.0396	1,4363	1.8506	2.2775	2.7141

We will consider the estimation θ based on the record range. when X_1, X_2, \dots are i.i.d with $f(x) = \frac{1}{\theta}$, $0 < x < \theta$.

Theorem 2.8. *The minimum variance linear unbiased estimator of $\hat{\theta}$ of θ is*

$$\hat{\theta} = \frac{1}{3(2^n - 1)} [3 \cdot 2^{n-1} W_{n+1r} - 2^{n-2} W_{nr} - 2^{n-3} W_{n-1r} - \dots - W_{2r}]$$

and

$$Var(\hat{\theta}) = \frac{\theta^2}{2(2^n - 1)}.$$

Proof. Let

$$\begin{aligned} Z_1 &= d_1 W_{2r}, d_1 = 3.2^{\frac{1}{2}} \\ Z_2 &= d_2 (W_{3r} - \frac{2}{3} W_{2r}), d_2 = 3.2 \\ &\vdots \\ Z_n &= d_n (W_{n+1r} - \frac{2}{3} W_{nr}), d_n = 3.2^{\frac{n}{2}}. \\ Z' &= (Z_1, Z_2, \dots, Z_n), \end{aligned}$$

then $E(Z') = A\theta$, where

$$A' = (2^{\frac{1}{2}}, 2, \dots, 2^{\frac{n}{2}}). A'A = 2(2^n - 1).$$

Then the minimum variance linear unbiased estimator (MVLUE) $\hat{\theta}$ of θ (see Ahsanullah and Nevzorov (2005), Nagaraja and David (2003)) is

$$\begin{aligned} \hat{\theta} &= (A'A)^{-1} A'Z \\ &= \frac{1}{2(2^n - 1)} [2^{\frac{1}{2}} Z_1 + 2Z_2 + \dots + 2^{\frac{n}{2}} Z_n] \\ &= \frac{1}{2(2^n - 1)} [3.2^n W_{n+1r} - 2^{n-1} W_{nr} - 2^{n-2} W_{n-1r} - 2W_{2r}]. \quad (2.13) \end{aligned}$$

$$Var(\hat{\theta}) = \theta^2 (A'A)^{-1} = \frac{\theta^2}{2(2^n - 1)}. \quad \square$$

For example, if $n = 4$, then

$$\hat{\theta} = \frac{1}{15} [24W_{5r} - 4W_{4r} - 2W_{3r} - W_{2r}]$$

and

$$Var(\hat{\theta}) = \frac{\theta^2}{30}.$$

Table 2.3. Coefficient of W_{nr} in MVLUE of θ .

n	W_{2r}	W_{3r}	W_{4r}	W_{5r}	W_{6r}	W_{7r}	W_{8r}	W_{9r}	W_{10r}
2	$-\frac{1}{3}$	2							
3	$-\frac{1}{7}$	$-\frac{2}{7}$	$\frac{12}{7}$						
4	$-\frac{1}{15}$	$-\frac{2}{15}$	$-\frac{4}{15}$	$\frac{24}{15}$					
5	$-\frac{1}{31}$	$-\frac{2}{31}$	$-\frac{4}{31}$	$-\frac{8}{31}$	$\frac{48}{31}$				
6	$-\frac{1}{63}$	$-\frac{2}{63}$	$-\frac{4}{63}$	$-\frac{8}{63}$	$-\frac{16}{63}$	$\frac{96}{63}$			
7	$-\frac{1}{127}$	$-\frac{2}{127}$	$-\frac{4}{127}$	$-\frac{8}{127}$	$-\frac{16}{127}$	$-\frac{32}{127}$	$\frac{192}{127}$		
8	$-\frac{1}{255}$	$-\frac{2}{299}$	$-\frac{4}{255}$	$-\frac{8}{255}$	$-\frac{16}{255}$	$-\frac{32}{255}$	$-\frac{64}{255}$	$\frac{384}{255}$	
9	$-\frac{1}{511}$	$-\frac{2}{511}$	$-\frac{4}{511}$	$-\frac{8}{311}$	$-\frac{16}{511}$	$-\frac{32}{511}$	$-\frac{64}{511}$	$-\frac{128}{511}$	$\frac{768}{511}$

Let $\tilde{\theta} = c\hat{\theta}$, then bias of $\tilde{\theta}$ is $(c - 1)\theta$ and mean squared error (MSE) of $\tilde{\theta}$ is $MSE(\tilde{\theta}) = c^2 \frac{\theta^2}{2(2^n - 1)} + (c - 1)^2 \theta^2$. The MSE of $\tilde{\theta}$ will be minimum if $c = \frac{2^{n+1} - 2}{2^{n+1} - 1}$.

The bias of $\tilde{\theta} = (c - 1)\theta = \frac{-1}{2^{n+1} - 1}$ and $MSE(\tilde{\theta}) = \frac{1}{2^{n+1} - 1}$.

Prediction of W_{n+sr} .

We consider the prediction of W_{n+sr} based on $W_{2r}, W_{3r}, \dots, W_{nr}$.

Theorem 2.5. *The best linear least squares predictor, W_{n+sr}^* of W_{n+sr} based on $W_{2r}, W_{3r}, \dots, W_{nr}$ is $\theta[1 - (\frac{2}{3})^s] + (\frac{2}{3})^s W_{nr}$.*

Proof. The best linear least squares predictor, W_{n+sr}^* of W_{n+sr} based on $W_{2r}, W_{3r}, \dots, W_{nr}$ is

$$\begin{aligned}
 W_{n+sr}^* &= E(W_{n+sr} | W_{2r} = x_2, W_{3r} = x_3, \dots, W_{nr} = x_n) \\
 &= E(W_{n+sr} | W_{nr} = x_n), \text{ by Markov property of } W_{2r}, W_{3r}, \dots \\
 &= \theta[1 - (\frac{2}{3})^s] + x_n (\frac{2}{3})^s.
 \end{aligned}$$

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