EXTREMAL PROPERTIES OF RANDOM SEQUENCES

Alexandrina Maria PROCA¹

Abstract: The paper presents a study about the extremal properties of ndependent and identically distributed (i.i.d.) random variables. First, we have reviewed some general notions and the results that will be used all along the way.

Key words: random variables, extreme value distributions, max-stable.

^{*} Transilvania University of Brasov.