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([emw2@cwru.edu](mailto:emw2@cwru.edu)). *On the minimum of several random variables.*

For a given sequence of real numbers  $a_1, \dots, a_n$  we denote the  $k$ -th smallest one by  $km_{1 \leq i \leq n} a_i$ . Let  $\mathcal{A}$  be a class of random variables satisfying certain distribution conditions (the class contains  $N(0, 1)$  Gaussian random variables). We show that there exist two absolute positive constants  $c$  and  $C$  such that for every sequence of real numbers  $0 < x_1 \leq \dots \leq x_n$  and every  $k \leq n$  one has

$$c \max_{1 \leq j \leq k} \frac{k+1-j}{\sum_{i=j}^n 1/x_i} \leq \mathbb{E} km_{1 \leq i \leq n} |x_i \xi_i| \leq C \ln(k+1) \max_{1 \leq j \leq k} \frac{k+1-j}{\sum_{i=j}^n 1/x_i},$$

where  $\xi_1, \dots, \xi_n$  are independent random variables from the class  $\mathcal{A}$ . Moreover, if  $k = 1$  then the left hand side estimate does not require independence of the  $\xi_i$ 's. We provide similar estimates for the moments of  $km_{1 \leq i \leq n} |x_i \xi_i|$  as well. (Received February 08, 2006)