

On limit distributions of maxima, random maxima, random sums

Sreenivasan Ravi, *Univ. of Mysore.*

Abstract: Similar to the central limit theorem for sums of random variables, one can think of limit theorems for maxima of random variables. But, unlike in the central limit theorem, one can use nonlinear normalizations and obtain limit distributions for the maxima of iid random variables. This talk is about such limit distributions for maxima as well as random maxima. Some results on limit distributions for random sums are also discussed.