

SOME RESULTS ON THE RESIDUAL LIFE AT RANDOM TIME

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摘要 In this paper, we consider the residual life at random time, i.e. $XY=X-Y|X>Y$, where X and Y are non-negative random variables. We establish a number of stochastic comparison properties for XY under various assumptions of X and Y. Under the assumpt

关键词 [Stochastic orders, closure pro](#)

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Key words [Stochastic orders](#) [closure properties](#) [stochastic comparison properties](#) [moments](#) [bounds](#)

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