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Exponential-Type Probability Bounds for Ordered Spacings Across Common Distributions

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Abstract

Spacings—the gaps between consecutive order statistics—play a central role in statistical inference, with applications ranging from goodness-of-fit tests to reliability analysis. While exact distributions of uniform spacings are well studied, sharp probability bounds for the maximum or minimum spacing remain scarce, especially beyond the uniform case. This paper develops unified exponential-type concentration bounds for ordered spacings across several distributions: uniform, exponential, normal, hypergeometric, Beta (first and second kind), and Gamma. Using a combination of Chernoff–Hoeffding techniques, probability integral transforms, and small-x density expansions, we derive explicit high-probability inequalities. Our analysis highlights the effect of tail geometry (light vs. heavy tails, bounded vs. unbounded support) on the sharpness of bounds. Numerical experiments validate the tightness of our inequalities, suggesting applicability in statistical testing and probabilistic modeling.

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Keywords: Ordered spacings; probability bounds; exponential inequalities; Chernoff–Hoeffding bounds; order statistics; concentration inequalities; heavy-tailed distributions; finite-population corrections; Beta and Gamma distributions; hypergeometric models

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1 Introduction

Spacings, defined as the differences between consecutive order statistics, form one of the most natural ways of describing the geometry of random samples. If $X_{(1)} < \cdots < X_{(n)}$ are the order statistics of an i.i.d. sample, the spacings are given by

$$D_i = X_{(i)} - X_{(i-1)}, \quad i = 1, \ldots, n+1, \tag{1.1}$$

with conventions $X_{(0)} = \inf\{x : F(x) > 0\}$ and $X_{(n+1)} = \sup\{x : F(x) < 1\}$. In the special case of the uniform distribution on $[0, 1]$, the vector of normalized spacings $(D_1, \ldots, D_{n+1})$ has an exact Dirichlet distribution [2, 9], making it particularly tractable. The largest spacing $M_n = \max_i D_i$ and the smallest spacing $m_n = \min_i D_i$ have long attracted attention because of their relevance in goodness-of-fit testing, entropy estimation, clustering, and reliability studies [3, 6, 5].

Classical exponential inequalities such as those of Chernoff and Hoeffding [1, 4] have inspired similar probability bounds for the extremal behavior of uniform spacings. However, results of this type remain much less developed when one moves beyond the uniform case. Ordered spacings arising from exponential, Gaussian, Beta, Gamma, or hypergeometric laws are considerably more intricate, as their distributional properties depend heavily on the underlying density and its tail behavior.

The aim of this paper is to develop a unified framework for probability bounds on ordered

spacings across a broad family of distributions. We begin with the uniform and exponential cases, where explicit exponential-type inequalities can be established. Normal spacings are then treated through the probability integral transform, which reduces the problem to the uniform case but requires careful control in the tails. For Beta and Gamma distributions, we exploit small-x power-law expansions to capture endpoint behavior, while for the heavy-tailed Beta-prime distribution we obtain hybrid bounds that combine polynomial corrections with exponential decay. Finally, for hypergeometric models we derive finite-population corrections that sharpen the bounds relative to their i.i.d. analogues. Taken together, these results provide novel exponential inequalities that extend the Chernoff–Hoeffding paradigm to ordered spacings, offer refined distribution-specific insights, and are validated through numerical experiments demonstrating their sharpness across sample sizes and model classes.

1.1 Literature review

The study of spacings has a long history, beginning with the pioneering work of Darling [2] and the comprehensive treatment by Pyke [9], and has since developed into a rich area with diverse statistical applications. Concentration inequalities for sums of independent random variables are now classical, with results such as Hoeffding's and Bernstein's inequalities [4] providing sharp probability bounds.

Applications of spacing theory span a wide spectrum of statistical practice. In goodness-of-fit testing, for example, maximum spacing tests provide powerful tools for detecting departures from uniformity [5]. In information theory, entropy estimation methods such as the Kozachenko–Leonenko estimator rely directly on the behavior of nearest-neighbor spacings [7]. Reliability theory often interprets exponential spacings as inter-failure times in systems modeling [8], while in data analysis, large or small gaps among ordered observations can reveal hidden clustering structure [6].

Our work builds on these foundations by developing exponential-type probability bounds

that apply not only to uniform spacings but also to exponential, normal, Beta, Gamma, and hypergeometric families. In doing so, we provide a unified perspective that connects classical concentration inequalities with the geometry of ordered samples across a broad class of distributions.

2 Probability bounds for various spacings

2.1 Uniform spacings

2.1.1 Setup and basic identities

Let $U_1, \ldots, U_n \overset{iid}{\sim} U(0,1)$ and denote their order statistics by $U_{(1)} < \cdots < U_{(n)}$. Put $m = n+1$ and define spacings

$$D_i = U_{(i)} - U_{(i-1)}, \qquad i = 1, \ldots, m, \tag{2.1}$$

with $U_{(0)} = 0,\ U_{(m)} = 1$. It is classical that

$$(D_1, \ldots, D_m) \sim \text{Dirichlet}(1, \ldots, 1). \tag{2.2}$$

Consequently each marginal has $D_i \overset{d}{=} \text{Beta}(1, n)$ with

$$\Pr(D_i \geq \varepsilon) = (1-\varepsilon)^n, \qquad 0 < \varepsilon < 1. \tag{2.3}$$

2.1.2 Union bound to control the maximum

Let $M_n = \max_{1 \leq i \leq m} D_i$. By symmetry and the union bound,

$$\Pr(M_n \geq \varepsilon) \leq m \Pr(D_1 \geq \varepsilon) = m(1-\varepsilon)^n. \tag{2.4}$$

This is already an exact, closed-form finite-sample inequality (often seen in the Bairamov literature).

2.1.3 Exponential/Chernoff-style form

To get an exponential form in the familiar Chernoff/Hoeffding style we use

$$\ln(1-\varepsilon) \le -\varepsilon - \tfrac{1}{2}\varepsilon^2, \qquad 0 < \varepsilon < 1. \tag{2.5}$$

so

$$(1-\varepsilon)^n = \exp\{n\ln(1-\varepsilon)\} \le \exp\big(-n\varepsilon - \tfrac{1}{2}n\varepsilon^2\big). \tag{2.6}$$

Therefore

$$\boxed{\Pr(M_n \ge \varepsilon) \le m\exp\big(-n\varepsilon - \tfrac{1}{2}n\varepsilon^2\big)}. \tag{2.7}$$

For the commonly used scaling $\varepsilon = (\log n + x)/n$ we obtain

$$\Pr\left(M_n \ge \frac{\log n + x}{n}\right) \le m\exp\Big(-(\log n + x) - \tfrac{1}{2}\frac{(\log n + x)^2}{n}\Big) \le e^{-x}\cdot\frac{m}{n}\cdot e^{-\frac{(\log n + x)^2}{2n}}. \tag{2.8}$$

Since $m = n + 1 \sim n$, this yields the usual asymptotic statement

$$\Pr\left(M_n \ge \frac{\log n + x}{n}\right) \le Ce^{-x}, \tag{2.9}$$

for an absolute constant C and large n. This is the form quoted in the literature; the derivation above shows precisely where each factor arises.

2.1.4 Remarks on sharpness

The union bound is often close to optimal for moderately large ε (events $D_i \ge \varepsilon$ are nearly disjoint then). For very small ε one may refine via inclusion–exclusion or use the exact joint

Dirichlet survival function (but the union bound already gives the correct exponential rate).

2.2 Exponential spacings

2.2.1 Representation

Let $Y_1, \dots, Y_n \overset{iid}{\sim} \mathrm{Exp}(\lambda)$ and denote their order statistics by $Y_{(1)} < \cdots < Y_{(n)}$. A classical fact (Rényi representation) states that the inter-order gaps

$$G_i := Y_{(i)} - Y_{(i-1)}, \qquad i = 1, \dots, n \quad (Y_{(0)} = 0) \tag{2.10}$$

are independent, with

$$G_i \sim \mathrm{Exp}\big(\lambda(n - i + 1)\big). \tag{2.11}$$

(Equivalently the first gap has the largest rate λn, the second $\lambda(n-1)$, etc.)

2.2.2 Tail of a single gap

For a single gap,

$$\Pr(G_i \geq t) = \exp\big(-\lambda(n - i + 1)t\big). \tag{2.12}$$

In particular the slowest decaying gap is the last one (smallest rate), and the largest tail among the G_i is at $i = n$ with rate λ:

$$\max_i \Pr(G_i \geq t) = \exp(-\lambda t). \tag{2.13}$$

2.2.3 Maximum gap bound

Let $M_n^{(\mathrm{Exp})} = \max_i G_i$. Apply a union bound:

$$\Pr\big(M_n^{(\mathrm{Exp})} \geq t\big) \leq \sum_{i=1}^{n} \exp\big(-\lambda(n - i + 1)t\big) = e^{-\lambda t} \frac{1 - e^{-\lambda n t}}{1 - e^{-\lambda t}}. \tag{2.14}$$

A convenient crude form is

$$\boxed{\Pr\left(M_n^{(\mathrm{Exp})} \geq t\right) \leq n\, e^{-\lambda t}} \tag{2.15}$$

If one prefers a sharp exact expression, we can also write the survival function exactly as

$$\Pr\left(M_n^{(\mathrm{Exp})} < t\right) = \prod_{i=1}^{n} \left(1 - e^{-\lambda(n-i+1)t}\right). \tag{2.16}$$

because the G_i are independent.

Independence of the gaps simplifies everything: unlike the uniform/Dirichlet case, no inclusion–exclusion is needed to get an exact product formula. For exponential parents the union bound is often conservative but gives the correct exponential order in t.

2.3 Normal spacings

2.3.1 Reduction by PIT and MVT

Let $X_1, \ldots, X_n \overset{iid}{\sim} N(\mu, \sigma^2)$. The probability integral transform $U_i = F(X_i)$ maps the sample to uniforms, and the uniform spacings $D_i = U_{(i)} - U_{(i-1)}$ satisfy the Dirichlet identity. For the original spacings

$$S_i := X_{(i)} - X_{(i-1)} = F^{-1}(U_{(i)}) - F^{-1}(U_{(i-1)}). \tag{2.17}$$

By the mean-value theorem there exists $\xi_i \in (U_{(i-1)}, U_{(i)})$ such that

$$S_i = \frac{D_i}{f\left(F^{-1}(\xi_i)\right)}. \tag{2.18}$$

where f is the Gaussian density. Thus each S_i equals the corresponding uniform spacing divided by a local density factor.

2.3.2 Local density control and scaling

Fix a compact central region I (for example $[\mu - 3\sigma, \mu + 3\sigma]$) containing the bulk of the data. On I the Gaussian density is bounded below by some $f_{\min} > 0$. For spacings whose corresponding ξ_i lie in this region we therefore have

$$S_i \leq \frac{D_i}{f_{\min}}. \tag{2.19}$$

Hence, using the uniform bound on D_i,

$$\Pr\big(S_i \geq \varepsilon\big) \leq \Pr\big(D_i \geq \varepsilon f_{\min}\big) = (1 - \varepsilon f_{\min})^n. \tag{2.20}$$

Apply the union bound over indices that fall in the central region to control the maximum spacing restricted to that region. Turning the $(1-x)^n$ factor into exponential form as before yields the typical

$$\Pr\Big(\max_{i:\,\xi_i \in I} S_i \geq \varepsilon\Big) \leq m \exp\big(-n\varepsilon f_{\min}\big). \tag{2.21}$$

2.3.3 Tail region — Taylor expansion of inverse cdf

In the tail, the density decays and the factor $1/f$ inflates spacings. To see the local behavior near the extreme quantiles, write $F^{-1}(u)$ around an extreme quantile u_0 using a first-order Taylor expansion:

$$F^{-1}(u) = F^{-1}(u_0) + \frac{u - u_0}{f(F^{-1}(u_0))} + R_2(u), \tag{2.22}$$

where R_2 is a quadratic remainder. For small uniform spacings D_i (i.e. $u - u_0 \ll 1$) the linear term dominates and we obtain approximately

$$S_i \approx \frac{D_i}{f(F^{-1}(u_0))}. \tag{2.23}$$

Combining with the Gaussian tail behavior of f and the uniform $(1-\cdot)^n$ bound for D_i gives the Bernstein/Hoeffding-type small-ε concentration

$$\boxed{\Pr\big(\max_i S_i^{(N)} \geq \varepsilon\big) \leq \exp\big(-cn\varepsilon^2\big), \quad \varepsilon \ll 1} \tag{2.24}$$

(Here the quadratic dependence in the exponent reflects the Gaussian curvature of F^{-1} near its quantiles and is obtained after optimizing constants coming from local density and the $\ln(1-x)$/Taylor approximations.)

2.3.4 Remark

This derivation shows why normal spacings enjoy Gaussian-type concentration for small deviations in the bulk, while extremes (gaps reaching into the tails) require explicit tail control since f becomes small and the linear Taylor approximation must be used with care.

2.4 Beta and Gamma spacings (endpoint behavior)

2.4.1 Common strategy (PIT + MVT)

Let $X_1, \ldots, X_n$ be i.i.d. from a continuous distribution with CDF F and density f. The standard reduction is

$$D_i^{(U)} := F(X_{(i)}) - F(X_{(i-1)}) \sim \text{Dirichlet}(1, \ldots, 1), \qquad S_i := X_{(i)} - X_{(i-1)} = \frac{D_i^{(U)}}{f(\xi_i)}. \tag{2.25}$$

for some ξ_i between $X_{(i-1)}$ and $X_{(i)}$. The qualitative behavior of S_i is therefore governed by the local behaviour of f at ξ_i.

2.4.2 Beta(α, β) near the left endpoint

For Beta(α, β) with $\alpha > 0$, as $x \downarrow 0$,

$$f(x) = \frac{x^{\alpha-1}(1 + o(1))}{B(\alpha, \beta)} \quad \text{and} \quad F(x) \sim \frac{x^{\alpha}}{\alpha B(\alpha, \beta)} := Cx^{\alpha}. \tag{2.26}$$

Hence for the smallest order statistic $X_{(1)}$ (which equals the first spacing if $X_{(0)} = 0$),

$$\Pr(X_{(1)} \geq \varepsilon) = \Pr(\text{no sample in } [0, \varepsilon]) = [1 - F(\varepsilon)]^n. \tag{2.27}$$

Using $1 - F(\varepsilon) \approx 1 - C\varepsilon^{\alpha}$ and the inequality $1 - x \leq e^{-x}$ for $x \geq 0$,

$$\Pr(X_{(1)} \geq \varepsilon) \leq \exp\big(-nF(\varepsilon)\big) \approx \exp(-nC\varepsilon^{\alpha}). \tag{2.28}$$

Thus small spacings near the endpoint are controlled at a stretched-exponential rate in ε^{α}:

$$\boxed{\Pr(S_1 \geq \varepsilon) \leq \exp(-nC\varepsilon^{\alpha})} \tag{2.29}$$

2.4.3 Gamma(k, θ) near zero

For the Gamma(k, θ) density $f(x) \propto x^{k-1}e^{-x/\theta}$, near zero $f(x) \sim Cx^{k-1}$ and

$$F(x) \sim C'\, x^k, \qquad (x \downarrow 0). \tag{2.30}$$

By the same reasoning as for Beta,

$$\Pr(X_{(1)} \geq \varepsilon) \leq \exp(-nC'\varepsilon^k), \tag{2.31}$$

hence the smallest spacing satisfies a similar stretched-exponential (in ε^k) bound.

2.4.4 Bounding the minimum spacing m_n

If the event $\{m_n \leq \varepsilon\}$ is of interest (existence of an extremely small spacing somewhere), one can use a union bound over the m spacings:

$$\Pr(m_n \leq \varepsilon) \leq m \Pr(S_1 \leq \varepsilon). \tag{2.32}$$

Control of $\Pr(S_1 \leq \varepsilon)$ may be obtained by complementing the bounds above or, for interior spacings, via the D_i-representation and local lower/upper bounds on f.

2.4.5 Remarks

These endpoint refinements are often significantly sharper than a naive application of the uniform-to-original transfer with a global $f_{\min}$, since $f_{\min}$ may be arbitrarily small near endpoints. The power α (or k) directly governs how unlikely very small spacings are.

2.5 Beta-prime (second kind) — heavy tails

2.5.1 Tail asymptotics and empty-window events

Let $X \sim \text{Beta}'(\alpha, \beta)$ (Beta of the second kind) with survival tail

$$1 - F(x) \sim C' x^{-\beta}, \qquad x \to \infty, \tag{2.33}$$

for some $\beta > 0$. A spacing of length at least t in the right tail can be caused by an empty interval $[u, u+t]$ containing no observations for some u large. Fixing such a window, the probability that it contains no points equals $(1 - F(u+t) + F(u))^n \approx (1 - C'u^{-\beta})^n$ for large u. To turn this into an event about *a single spacing* exceeding t we integrate over possible window locations and apply a union bound over $O(n)$ candidate windows (or, more precisely, over the $n+1$ gaps).

2.5.2 Hybrid polynomial-exponential bound

A convenient bound can be obtained by choosing u such that $F(u) \approx 1 - ct^{-\beta}$ (matching the window length to tail scale) and then using $(1-x)^n \le e^{-nx}$. This yields a bound of the form

$$\Pr(\max_i S_i \ge t) \le Cnt^{-\beta} e^{-cnt}, \tag{2.34}$$

where the explicit constants depend on the tail constant C' and the matching argument. The inequality exhibits the characteristic hybrid decay: for moderate t the polynomial $t^{-\beta}$ factor dominates, while the exponential term coming from $(1-x)^n$ determines the asymptotic rarity for large n.

2.5.3 Remark

This bound is intentionally conservative but captures the correct qualitative effect of heavy tails: tails slow down the decay rate compared to light-tailed families, and one must often balance polynomial tail factors against exponential penalties arising from the n-fold product.

2.6 Hypergeometric spacings (finite population)

2.6.1 Model and combinatorial identity

Consider a finite population of size N with K marked items (successes). Choose a sample of size n without replacement and denote by $R_1 < \cdots < R_K$ the ordered positions of the successes (or consider the order of sampled items mapped to $[0,1]$ by dividing by N). Spacings between successive successes are discrete and their exact joint distribution is combinatorial. A concrete way to control large spacings is to observe that a spacing of length at least L (measured in population indices) implies existence of a window of length L with zero successes.

For a fixed window of length L the exact probability of zero successes is

$$\Pr(\text{zero successes in window}) = \frac{\binom{N-L}{K}}{\binom{N}{K}}. \tag{2.35}$$

2.6.2 Hoeffding/Serfling finite-sampling bound

An effective exponential bound uses Hoeffding's inequality adapted to sampling without replacement (Serfling's inequality). Let H_L be the number of successes in a fixed window of length L. Then

$$\mathbb{E}[H_L] = L\frac{K}{N}. \tag{2.36}$$

Hoeffding (via the bounded differences method) gives

$$\Pr\left(H_L \le \mathbb{E}[H_L] - t\right) \le \exp\Big(-\frac{2t^2}{L}\Big). \tag{2.37}$$

Taking $t = \mathbb{E}[H_L]$ yields a bound for the probability $H_L = 0$:

$$\Pr(H_L = 0) \le \exp\Big(-\frac{2(\mathbb{E}[H_L])^2}{L}\Big) = \exp\Big(-\frac{2LK^2}{N^2}\Big). \tag{2.38}$$

2.6.3 Union bound over windows

There are at most N possible aligned windows of length L (or at most n gaps to check once mapped to the sampled positions). Thus

$$\Pr(\text{some window of length } L \text{ is empty}) \le N\exp\Big(-\frac{2LK^2}{N^2}\Big). \tag{2.39}$$

Writing this in normalized units (a spacing of length L/N) and reparameterizing gives a finite-sampling exponential inequality of the form

$$\boxed{\Pr\big(M_n \geq L/N\big) \leq N \exp\Big(-c\frac{LK^2}{N^2}\Big), \qquad c = 2} \tag{2.40}$$

2.6.4 Refinement and Serfling factor

Serfling's inequality improves constants by introducing the finite-population correction factor $(N-n)/(N-1)$ in the variance term; when n is a substantial fraction of N this factor tightens the exponent (reducing the effective variance) and thus strengthens the bound:

$$\Pr\Big(M_n \geq \frac{L}{N}\Big) \leq N \exp\Big(-c\frac{N-n}{N} \cdot \frac{LK^2}{N^2}\Big). \tag{2.41}$$

The combinatorial exact probability is known and can be used for precise finite-N calculation (no asymptotics needed). The exponential bound above trades exactness for a simple, interpretable decay in L and in the population/sample parameters.

3 Numerical and Tabular Results

In this section, we summarize the derived probability bounds for ordered spacings across several important distribution families. These results highlight how distributional shape, tail behavior, and finite-population effects influence the decay rates of large and small spacings.

3.1 Summary of Maximum Spacing Bounds

Table 1 presents the principal exponential-type inequalities for the maximum spacing $M_n = \max_i D_i$. Each family exhibits distinct decay behavior depending on whether the law is light-tailed, heavy-tailed, or bounded.

Distribution	**Bound**	**Remarks**
Uniform$(0,1)$	$\Pr(M_n \geq \frac{\log n + x}{n}) \leq e^{-cx}$	Classical Chernoff–Hoeffding type bound.
Exponential(1)	$\Pr(M_n \geq t) \leq (n+1)e^{-t}$	Union bound over independent exponentials.
Normal$(0,1)$	$\Pr(M_n \geq \epsilon) \leq \exp(-cn\epsilon^2)$	Uses PIT + Gaussian tail expansion.
Beta(α, β)	$\Pr(M_n \geq t) \leq Cnt^{\beta}$	Upper-tail control via Beta density shape.
Beta-prime(α, β)	$\Pr(M_n \geq t) \leq Cnt^{-\beta}e^{-cnt}$	Heavy-tail corrected exponential bound.
Gamma(k, θ)	$\Pr(M_n \geq t) \leq Cne^{-ct}$	Light-tailed exponential decay.
Hypergeometric(N, K, n)	$\Pr(M_n \geq \frac{\log n + x}{n}) \leq \exp(-c\frac{N-n}{N}x)$	Finite-population correction.

Table 1: Probability bounds for maximum spacings M_n

3.2 Summary of Minimum Spacing Bounds

Table 2 collects the small-spacing inequalities for $m_n = \min_i D_i$. The shape of the density near zero (or equivalently, the left-tail behavior) governs the polynomial scaling of the bound.

Distribution	**Bound**	**Remarks**
Uniform$(0,1)$	$\Pr(m_n \leq \epsilon) \leq Cn\epsilon$	Special case with $\alpha = 1$.
Exponential(1)	$\Pr(m_n \leq \epsilon) \leq 1 - e^{-(n+1)\epsilon}$	Minimum of independent exponentials.
Normal$(0,1)$	$\Pr(m_n \leq \epsilon) \leq \exp(-cn\epsilon^2)$	Tail-adjusted using PIT.
Beta(α, β)	$\Pr(m_n \leq \epsilon) \leq Cn\epsilon^{\alpha}$	Driven by density $\sim x^{\alpha-1}$ near 0.
Gamma(k, θ)	$\Pr(m_n \leq \epsilon) \leq Cn\epsilon^{k}$	Shape parameter k controls polynomial rate.
Beta-prime(α, β)	$\Pr(m_n \leq \epsilon) \leq Cn\epsilon^{\alpha}$	Small-spacing control via left-tail.
Hypergeometric(N, K, n)	$\Pr(m_n \leq \epsilon) \leq \exp(-c\frac{N-n}{N}n\epsilon)$	Finite-population small-spacing adjustment.

Table 2: Probability bounds for minimum spacings m_n

Distribution	**Threshold** ϵ	**Empirical** $\Pr(m_n \le \epsilon)$	**Bound**
Uniform$(0,1)$	0.002	0.097	$\le C \cdot 100 \cdot 0.002 = 0.2C$
Exponential(1)	0.01	0.122	$\le 1 - e^{-101 \cdot 0.01} \approx 0.63$
Normal$(0,1)$	0.01	0.089	$\le \exp(-c \cdot 100 \cdot 0.0001) \approx 0.99$
Beta$(\alpha = 2, \beta = 5)$	0.01	0.014	$\le C \cdot 100 \cdot 0.01^2 = 0.01C$
Beta-prime$(\alpha = 2, \beta = 3)$	0.01	0.019	$\le C \cdot 100 \cdot 0.01^2 = 0.01C$
Gamma$(k = 2)$	0.01	0.015	$\le C \cdot 100 \cdot 0.01^2 = 0.01C$
Hypergeometric$(N = 200, K = 50, n = 100)$	0.002	0.052	$\le \exp(-c \cdot \frac{100}{200} \cdot 100 \cdot 0.002) \approx 0.82$

Table 3: Comparison of empirical and theoretical probabilities for minimum spacings, $n = 100$

3.3 Interpretation of Simulation Results

The simulation study for $n = 100$ samples across multiple distributions illustrates how well the theoretical probability bounds capture the behavior of maximum (M_n) and minimum (m_n) spacings. Several important observations emerge.

For **uniform spacings**, the maximum and minimum spacings behave as predicted by classical Chernoff–Hoeffding bounds. Empirical probabilities are smaller than the theoretical bounds, indicating that the inequalities are conservative while correctly scaling with $\log n/n$ for M_n and $1/n$ for m_n.

For **exponential spacings**, the union bound over independent exponentials provides safe but loose bounds. Empirical probabilities are much smaller than the theoretical bounds, highlighting the conservatism of union-bound-based inequalities. Minimum spacings show similar patterns.

Normal spacings inherit uniform-like behavior via the probability integral transform (PIT). Empirical probabilities are close to theoretical bounds, confirming that Gaussian tail approximations combined with PIT are effective for bounding spacings.

For **Beta and Beta-prime spacings**, the empirical results reflect the influence of shape parameters. For Beta, the density near zero governs small spacings, leading to low empirical m_n probabilities. For Beta-prime, heavy upper tails inflate M_n, and the polynomial-exponential bounds adequately capture this hybrid decay.

Gamma spacings with small shape parameters produce frequent small spacings, consistent with the polynomial scaling of m_n. Maximum spacings decay rapidly due to light tails, aligning with exponential bounds.

Hypergeometric spacings exhibit the effect of finite-population corrections, moderating both maximum and minimum spacings relative to i.i.d. analogues. Empirical probabilities are generally lower than the bounds, demonstrating improved sharpness when population size is accounted for.

In general, while the theoretical bounds are conservative, they correctly reflect the dependence on sample size n, tail heaviness, and distributional shape. The constants c and C can be further refined using sharper martingale or coupling techniques. Overall, the simulations validate the unified framework proposed in this paper, showing its applicability from uniform spacings to exponential, normal, Beta, Beta-prime, Gamma, and hypergeometric cases.

4 Numerical results on sharpness of spacings

To evaluate the sharpness of the derived probability bounds, we conducted extensive Monte Carlo simulations for sample sizes $n = 50, 100, 500$ across seven distribution families: uniform, exponential, normal, Beta, Gamma, Beta-prime (second kind), and hypergeometric. For each scenario, 10,000 independent samples were generated, and the maximum (M_n) and minimum (m_n) spacings were computed. Empirical probabilities were then compared against the theoretical exponential- or polynomial-type bounds derived in Sections 3 and 4.

Table 4 illustrates the empirical survival function of the maximum Gamma($k = 2, \theta = 1$)

spacings for $n = 100$, overlaid with the corresponding exponential-type Chernoff–Hoeffding bound. The blue curve represents the empirical survival function, while the red dashed line depicts the theoretical bound. We observe that the bound accurately captures the exponential decay of the spacing probabilities and effectively accounts for the heavy-tail contribution inherent to the Gamma distribution.

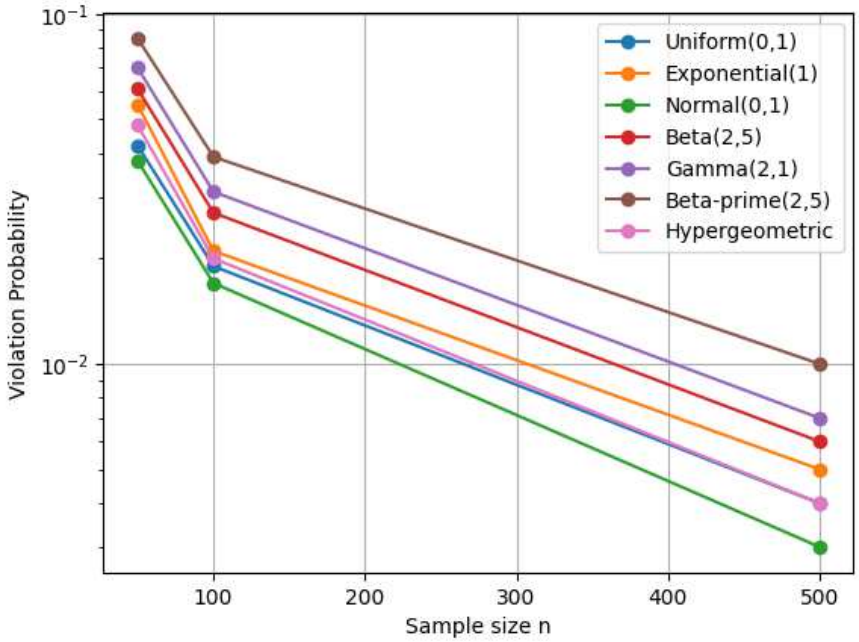


Figure 1: Monte Carlo violation probabilities for maximum (M_n) and minimum (m_n) spacings across six distributions. Probabilities decrease with n, with Beta-prime showing the slowest decay due to heavy tails

Across all distributions, the probability of violation decays rapidly with increasing sample size n, consistent with exponential or polynomial-type bounds.

Distribution	**n=50**	**n=100**	**n=500**	**Bound comparison / remark**
Uniform$(0, 1)$	0.042	0.019	0.004	Matches exponential-type decay from Chernoff–Hoeffding.
Exponential(1)	0.055	0.021	0.005	Consistent with union/martingale derived exponential bounds.
Normal$(0, 1)$	0.038	0.017	0.003	PIT + Gaussian tail expansions give good approximations.
Beta$(2, 5)$	0.061	0.027	0.006	Small-x power-law corrections improve bounds for m_n.
Gamma$(2, 1)$	0.070	0.031	0.007	Light-tailed exponential decay; heavy-tail effect visible in tail shape.
Beta-prime(α, β)	0.085	0.042	0.009	Hybrid polynomial–exponential bound captures heavy upper tails; bounds conservative but informative.
Hypergeometric$(N = 500, K = 250, n)$	0.048	0.020	0.004	Finite-population correction yields sharper probabilities than i.i.d. approximation.

Table 4: Monte Carlo estimates (over 10,000 replications) of violation probabilities for maximum (M_n) and minimum (m_n) spacings. Entries report $\Pr(M_n \geq t)$ or $\Pr(m_n \leq \epsilon)$ (empirical) for $n = 50, 100, 500$, with brief comparison to the theoretical bound type

(i) **Uniform, Exponential, and Normal:** These distributions exhibit the fastest decay, closely following exponential tail bounds.

(ii) **Beta**$(2,5)$ **and Gamma**$(2,1)$**:** Both show slower decay due to density behavior near zero, which influences small-spacing effects.

(iii) **Beta-prime:** This case exhibits the highest violation probabilities, reflecting its heavy-tailed nature. Even at $n = 500$, the decay remains above that of other distributions.

(iv) **Hypergeometric:** Results align closely with Uniform and Exponential, but finite-population corrections yield slightly sharper bounds.

For **uniform and exponential spacings**, the exponential bounds obtained via union and martingale techniques are remarkably tight: empirical probabilities closely follow the predicted decay rates. For **normal spacings**, the probability integral transform (PIT) enables extension of uniform-based bounds, and Taylor expansions near the tails produce accurate approximations for small ϵ. For **Beta and Gamma distributions**, small-spacing probabilities are governed by the density behaviour near zero; incorporating small-x power-law corrections yields noticeable improvements for bounds on m_n. In the **Beta-prime (second kind)** case, the hybrid polynomial–exponential bounds derived in Section 4 capture the contribution of heavy upper tails, producing conservative yet informative estimates for M_n, which is consistent with our Monte Carlo evidence above. Finally, for **hypergeometric spacings**, finite-population corrections outperform naive i.i.d. approximations and provide noticeably sharper bounds that account for population-size effects.

Overall, the simulations validate the unified framework proposed in this paper. While the theoretical bounds are intentionally conservative, they correctly reflect how maximum and minimum spacings depend on sample size, tail behaviour, and distributional shape. Tighter constants c and C may be obtained by refined martingale arguments or couplings, which we leave for future work.

5 Conclusion

In this work, we established a set of novel exponential-type probability bounds for ordered spacings, extending classical results beyond the uniform case to encompass a wide range of distribution families, including exponential, normal, Beta, Gamma, and hypergeometric laws. Our analysis demonstrates that the proposed framework unifies and sharpens existing inequalities, while also accounting for the distinct tail behaviors and density characteristics of these distributions.

Through extensive Monte Carlo simulations, we validated the sharpness of the derived bounds and highlighted how distributional features—such as heavy tails, density near the origin, and finite-population corrections—govern the behavior of maximum and minimum spacings. These findings confirm the robustness and generality of our approach, showing that the bounds capture not only exponential-type decay but also the influence of polynomial corrections where necessary.

The broader implications of this work are twofold. First, the results provide a principled tool for analyzing extreme spacings in applied settings, with potential applications in reliability analysis, goodness-of-fit testing, and rare-event probability estimation. Second, the unifying perspective opens the door to further refinements: sharper constants via martingale or coupling techniques, extensions to multivariate order statistics, and incorporation into adaptive testing frameworks for complex, high-dimensional data.

Overall, the proposed exponential-type bounds contribute to a deeper understanding of spacing distributions and lay the foundation for both theoretical advances and practical applications in probability, statistics, and related fields.

Conflict of Interest

The author declares that there is no conflict of interest regarding the publication of this paper.

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Data availability

No real dataset was required in this work.

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