

If the distribution of random variable is unknown, we are not able to figure out the value of theoretical quantile. In case there is a random sample from this distribution, it is possible to estimate the value of theoretical quantile. This estimation is called sample quantile. This work is focused on nine frequently used varieties of sample quantile. They will be compared by means of characteristics that can be examined when speaking about sample quantile. All these varieties will be demonstrated on simple example. Finally, there will be shown that all these versions of sample quantile are consistent estimators of theoretical quantile. The construction of confidence interval for theoretical quantile will be the topic of the final part of the work.