Similar to charitable giving in real world, donation behaviors play an important role in the complex interactions among individuals in virtual worlds. However, it is not clear if the donation process is random or not. We investigate this problem using detailed data from parallel virtual worlds adhered to a massively multiplayer online role-playing game. We find that the inter-donation durations follow power-law-tailed distributions distributed with an average tail exponent close to 1.91, have strong long-range correlations, and possess multifractal features. These findings indicate that the donation process is non-Poissonian, which has potential worth in modeling the complicated individual behaviors in virtual worlds.