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Collana	Wiley series in probability and statistics
Altri autori (Persone)	JohnsonNorman Lloyd BalakrishnanN. <1956->
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Nota di contenuto	Contents; Preface; List of Tables; List of Figures; 44 Systems of Continuous Multivariate Distributions; 1 Introduction; 2 Historical Remarks; 3 Multivariate Generalization of Pearson System; 4 Series Expansions and Multivariate Central Limit Theorems; 5 Translation Systems; 6 Multivariate Linear Exponential-Type Distributions; 7 Sarmanov's Distributions; 8 Multivariate Linnik's Distributions; 9 Multivariate Kagan's Distributions; 10 Generation of Multivariate Nonnormal Random Variables; 11 Frechet Bounds; 12 Frechet, Plackett and Mardia's Systems; 13 Farlie-Gumbel-Morgenstern Distributions 14 Multivariate Phase-Type Distributions15 Chebyshev-Type and Bonferroni Inequalities; 16 Singular Distributions; 17 Distributions with Almost-Lack of Memory; 18 Distributions with Specified Conditionals; 19 Distributions with Given Marginals; 20 Measures of Multivariate Skewness and Kurtosis; Bibliography; 45 Multivariate Normal Distributions; 1 Introduction and Genesis; 2 Definition and Moments; 3 Other Properties; 4 Order Statistics; 5 Evaluation of Multivariate Normal

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 Some Special Cases; 5.4 Approximations
 6 Quadrivariate Normal Orthant Probabilities
 7 Characterizations; 8
 Estimation; 8.1 Estimation of μ ; 8.2 Estimation of V ; 8.3 Estimation of
 Correlations; 8.4 Estimation Under Missing Data; 8.5 Estimation Under
 Special Structures; 8.6 Estimation of Functions of μ and V ; 9 Tolerance
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 4 Bivariate Normal Integral-Tables and
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 Distribution with Centered Normal Conditionals
 11.5 Bivariate Skew-Normal Distribution
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 Freund's Bivariate Exponential (Bivariate Exponential Mixture
 Distributions); 2.4 Marshall and Olkin's Bivariate Exponential; 2.5 Friday
 and Patil's Bivariate Exponential; 2.6 Arnold and Strauss' Bivariate
 Exponential; 2.7 Moran and Downton's Bivariate Exponential; 2.8
 Singpurwalla and Youngren's Bivariate Exponential; 2.9 Raftery's
 Bivariate Exponential
 2.10 Hayakawa's Bivariate Exponential

Sommario/riassunto

Continuous Multivariate Distributions, Volume 1, Second Edition
 provides a remarkably comprehensive, self-contained resource for this
 critical statistical area. It covers all significant advances that have
 occurred in the field over the past quarter century in the theory,
 methodology, inferential procedures, computational and simulational
 aspects, and applications of continuous multivariate distributions. In-
 depth coverage includes MV systems of distributions, MV normal, MV
 exponential, MV extreme value, MV beta, MV gamma, MV logistic, MV
 Liouville, and MV Pareto distributions, as well as MV n
