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Autore	Johnson Oliver (Oliver Thomas)
Titolo	Information theory and the central limit theorem [[electronic resource] /] / Oliver Johnson
Pubbl/distr/stampa	London, : Imperial College Press River Edge, NJ, : Distributed by World Scientific Publishing, c2004
ISBN	1-281-86643-1 9786611866433 1-86094-537-6
Descrizione fisica	1 online resource (224 p.)
Disciplina	519.2
Soggetti	Central limit theorem Information theory - Statistical methods Probabilities Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. 199-206) and index.
Nota di contenuto	Information Theory and The Central Limit Theorem; Preface; Contents; 1. Introduction to Information Theory; 2. Convergence in Relative Entropy; 3. Non-Identical Variables and Random Vectors; 4. Dependent Random Variables; 5. Convergence to Stable Laws; 6. Convergence on Compact Groups; 7. Convergence to the Poisson Distribution; 8. Free Random Variables; Appendix A Calculating Entropies; Appendix B Poincare Inequalities; Appendix C de Bruijn Identity; Appendix D Entropy Power Inequality; Appendix E Relationships Between Different Forms of Convergence; Bibliography; Index
Sommario/riassunto	This book provides a comprehensive description of a new method of proving the central limit theorem, through the use of apparently unrelated results from information theory. It gives a basic introduction to the concepts of entropy and Fisher information, and collects together standard results concerning their behaviour. It brings together results from a number of research papers as well as unpublished material, showing how the techniques can give a unified view of limit theorems.

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Autore

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ISBN

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Descrizione fisica

1 online resource (301 p.)

Disciplina

813.01

Soggetti

MODERN AGE -- ARABIC FICTION -- ARABIC NOVELS

Lingua di pubblicazione

Arabo

Formato

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Nota di contenuto