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Distributions; 8.1. Khintchine's Unimodality Theorem; 8.2. Identical Generators; 8.3. Independent Generators; 8.4. Other Possibilities; 9. Multivariate Burr, Pareto, and Logistic Distributions; 9.1. Standard Form and Properties; 9.2. Generalizations; 10. Miscellaneous Distributions; 10.1. Morgenstern's Distribution; 10.2. Plackett's Distribution; 10.3. Gumbel's Bivariate Exponential Distribution; 10.4. Ali-Mikhail-Haq's Distribution; 10.5. Wishart Distribution; 11. Research Directions; References; Supplementary References
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Sommario/riassunto

Provides state-of-the-art coverage for the researcher confronted with designing and executing a simulation study using continuous multivariate distributions. Concise writing style makes the book accessible to a wide audience. Well-known multivariate distributions are described, emphasizing a few representative cases from each distribution. Coverage includes Pearson Types II and VII elliptically contoured distributions, Khintchine distributions, and the unifying class for the Burr, Pareto, and logistic distributions. Extensively illustrated--the figures are unique, attractive, and reveal very n