1.	Record Nr.	UNINA9910830699003321
	Autore	Kotz Samuel
	Titolo	Continuous multivariate distributions . Volume 1 Models and applications [[electronic resource] /] / Samuel Kotz, N. Balakrishnan, Norman L. Johnson
	Pubbl/distr/stampa	New York, : John Wiley & Sons, Inc., c2000
	ISBN	1-280-27277-5 9786610272778 0-470-30414-6 0-471-65403-5 0-471-72206-5
	Edizione	[2nd ed.]
	Descrizione fisica	1 online resource (753 p.)
	Collana	Wiley series in probability and statistics
	Altri autori (Persone)	JohnsonNorman Lloyd BalakrishnanN. <1956->
	Disciplina	519.535
	Soggetti	Distribution (Probability theory) Multivariate analysis
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	"A Wiley-Interscience publication."
	Nota di bibliografia	Includes bibliographical references and indexes.
	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

Probabilities; 5.1 Reduction Formulas; 5.2 Orthant Probabilities; 5.3 Some Special Cases; 5.4 Approximations
6 Quadrivariate Normal Orthant Probabilities7 Characterizations; 8 Estimation; 8.1 Estimation of ; 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 and V; 9 Tolerance Regions; 10 Truncated Multivariate Normal Distributions; 11 Related Distributions; 12 Mixtures of Multivariate Normal Distributions; 13 Complex Multivariate Normal Distributions; Bibliography; 46 Bivariate and Trivariate Normal Distributions; 1 Definition and Applications; 2 Historical Remarks
3 Properties and Moments4 Bivariate Normal Integral-Tables and Approximations; 5 Characterizations; 6 Order Statistics; 7 Trivariate Normal Integral; 8 Estimation; 8.1 Bivariate Normal Distribution; 8.2 Trivariate Normal Distributions; 9 Truncated Bivariate and Trivariate Normal Distributions; 10 Dichotomized Variables; 10.1 Tetrachoric Correlation; 10.2 Biserial Correlation; 11 Related Distributions; 11.1 Mixtures of Bivariate Normal Distributions; 11.2 Bivariate Half Normal Distribution; 11.3 Distribution of Ratios; 11.4 ""Bivariate Normal"" Distribution with Centered Normal Conditionals
11.5 Bivariate Skew-Normal DistributionBibliography; 47 Multivariate Exponential Distributions; 1 Introduction; 2 Bivariate Exponential Distributions; 2.1 Introduction; 2.2 Gumbel's Bivariate Exponentials; 2.3 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