

1. Record Nr.	UNINA9910877180603321
Autore	Kleiber Christian <1966->
Titolo	Statistical size distributions in economics and actuarial sciences // Christian Kleiber, Samuel Kotz
Pubbl/distr/stampa	Hoboken, NJ, : Wiley, 2003
ISBN	1-280-36604-4 9786610366040 0-470-24806-8 0-471-45716-7 0-471-45717-5
Descrizione fisica	1 online resource (354 p.)
Collana	Wiley series in probability and statistics
Altri autori (Persone)	KotzSamuel
Disciplina	339.2/2
Soggetti	Distribution (Economic theory) Economies of scale Economics, Mathematical Insurance - Mathematics
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 and index.
Nota di contenuto	Statistical Size Distributions in Economics and Actuarial Sciences; Contents; Preface; Acknowledgments; 1 Introduction; 1.1 Our Aims; 1.2 Types of Economic Size Distributions; 1.3 Brief History of the Models for Studying Economic Size Distributions; 1.4 Stochastic Process Models for Size Distributions; 2 General Principles; 2.1 Some Concepts from Economics; 2.2 Hazard Rates, Mean Excess Functions, and Tailweight; 2.3 Systems of Distributions; 2.4 Generating Systems of Income Distributions; 3 Pareto Distributions; 3.1 Definition; 3.2 History and Genesis; 3.3 Moments and Other Basic Properties 3.4 Characterizations 3.5 Lorenz Curve and Inequality Measures; 3.6 Estimation; 3.7 Empirical Results; 3.8 Stoppa Distributions; 3.9 Conic Distribution; 3.10 A "Log-Adjusted" Pareto distribution; 3.11 Stable Distributions; 3.12 Further Pareto-Type Distributions; 4 Lognormal Distributions; 4.1 Definition; 4.2 History and Genesis; 4.3 Moments and Other Basic Properties; 4.4 Characterizations; 4.5 Lorenz Curve and Inequality Measures; 4.6 Estimation; 4.7 Three- and Four-Parameter

Lognormal Distributions; 4.8 Multivariate Lognormal Distribution; 4.9 Empirical Results
4.10 Generalized Lognormal Distribution 4.11 An Asymmetric Log-Laplace Distribution; 4.12 Related Distributions; 5 Gamma-Type Size Distributions; 5.1 Generalized Gamma Distribution; 5.2 Gamma Distribution; 5.3 Log-Gamma Distribution; 5.4 Inverse Gamma (Vinci) Distribution; 5.5 Weibull Distribution; 5.6 Log-Gompertz Distribution; 6 Beta-Type Size Distributions; 6.1 (Generalized) Beta Distribution of the Second Kind; 6.2 Singh-Maddala Distribution; 6.3 Dagum Distributions; 6.4 Fisk (Log-Logistic) and Lomax Distributions; 6.5 (Generalized) Beta Distribution of the First Kind
7 Miscellaneous Size Distributions 7.1 Benini Distribution; 7.2 Davis Distribution; 7.3 Champernowne Distribution; 7.4 Benktander Distributions; Appendix A Biographies; A.1 Vilfredo Federico Domaso Pareto, Marchese di Parigi; A.2 Rodolfo Benini; A.3 Max Otto Lorenz; A.4 Corrado Gini; A.5 Luigi Amoroso; A.6 Raffaele D'Addario; A.7 Robert Pierre Louis Gibrat; A.8 David Gawen Champernowne; Appendix B Data on Size Distributions; Appendix C Size Distributions; List of Symbols; References; Author Index; Subject Index

Sommario/riassunto

A comprehensive account of economic size distributions around the world and throughout the years. In the course of the past 100 years, economists and applied statisticians have developed a remarkably diverse variety of income distribution models, yet no single resource convincingly accounts for all of these models, analyzing their strengths and weaknesses, similarities and differences. *Statistical Size Distributions in Economics and Actuarial Sciences* is the first collection to systematically investigate a wide variety of parametric models that deal with income, wealth, and related notions. <p
