

Gaussian Probability

Kenneth S. Miller

Gaussian Random Functions M.A. Lifshits, 2013-03-09 It is well known that the normal distribution is the most pleasant, one can even say, an exemplary object in the probability theory. It combines almost all conceivable nice properties that a distribution may ever have: symmetry, stability, indecomposability, a regular tail behavior, etc. Gaussian measures (the distributions of Gaussian random functions), as infinite-dimensional analogues of the

The Inverse Gaussian Distribution Raj Chhikara, 1988-09-29 This monograph is a compilation of research on the inverse Gaussian distribution. It emphasizes the presentation of the statistical properties, methods, and applications of the two-parameter inverse Gaussian family of distribution. It is useful to statisticians and users of statistical distribution.

The Normal Distribution Włodzimierz Bryc, 2012-12-06 This book is a concise presentation of the normal distribution on the real line and its counterparts on more abstract spaces, which we shall call the Gaussian distributions. The material is selected towards presenting characteristic properties, or characterizations, of the normal distribution. There are many such properties and there are numerous relevant works in the literature. In this book special attention is given to characterizations generated by the so called Maxwell's Theorem of statistical mechanics, which is stated in the introduction as Theorem 0.0.1. These characterizations are of interest both intrinsically, and as techniques that are worth being aware of. The book may also serve as a good introduction to diverse analytic methods of probability theory. We use characteristic functions, tail estimates, and occasionally dive into complex analysis. In the book we also show how the characteristic properties can be used to prove important results about the Gaussian processes and the abstract Gaussian vectors. For instance, in Section 5.4 we present Fernique's beautiful proofs of the zero-one law and of the integrability of abstract Gaussian vectors. The central limit theorem is obtained via characterizations in Section 7.3.

The Inverse Gaussian Distribution V. Seshadri, 2012-12-06 This book is written in the hope that it will serve as a companion volume to my first monograph. The first monograph was largely devoted to the probabilistic aspects of the inverse Gaussian law and therefore ignored the statistical issues and related data analyses. Ever since the appearance of the book by Chhikara and Folks, a considerable number of publications in both theory and applications of the inverse Gaussian law have emerged thereby justifying the need for a comprehensive treatment of the issues involved. This book is divided into two sections and fills up the gap updating the material found in the book of Chhikara and Folks. Part I contains seven chapters and covers distribution theory, estimation, significance tests, goodness-of-fit, sequential analysis and compound laws and mixtures. The first part forms the backbone of the theory and wherever possible I have provided illustrative examples for easy assimilation of the theory. The second part is devoted to a wide range of applications from various disciplines. The applied statistician will find numerous instances of examples which pertain to a first passage time situation. It is indeed remarkable that in the fields of life testing, ecology, entomology, health sciences, traffic intensity and management science the inverse Gaussian law plays a dominant role. Real life examples from actuarial science and ecology came to my attention after this project was completed and I found it impossible to include them.

Statistical Properties of the Generalized Inverse Gaussian Distribution B. Jørgensen, 2012-12-06 In 1978 the idea of studying the generalized inverse Gaussian distribution was proposed to me by Professor Ole Barndorff-Nielsen, who had come across the distribution in the study of the so called hyperbolic distributions where it emerged in connection with the representation of the hyperbolic distributions as mixtures of normal distributions. The statistical properties of the generalized inverse Gaussian distribution were at that time virtually undeveloped, but it turned out that the distribution has some nice properties, and models many sets of data satisfactorily. This work contains an account of the statistical properties of the distribution as far as they are developed at present. The work was done at the Department of Theoretical Statistics, Aarhus University, mostly in 1979, and was partial fulfilment towards my M. Sc. degree. I wish to convey my warm thanks to Ole Barndorff-Nielsen and Preben Blomhøj for their advice and for comments on earlier versions of the manuscript and to Jette

Hamborg for her skilful typing.

Probability Distributions Involving Gaussian Random Variables Marvin K.

Simon, 2007-05-24 This handbook, now available in paperback, brings together a comprehensive collection of mathematical material in one location. It also offers a variety of new results interpreted in a form that is particularly useful to engineers, scientists, and applied mathematicians. The handbook is not specific to fixed research areas, but rather it has a generic flavor that can be applied by anyone working with probabilistic and stochastic analysis and modeling. Classic results are presented in their final form without derivation or discussion, allowing for much material to be condensed into one volume.

Handbook of Percentage Points of the Inverse Gaussian Distributions James A. Koziol, 2018-01-18

The purpose of this handbook is to provide comprehensive tables of percentage points of the inverse Gaussian distribution. There is no other publication available today which condenses these tables - to such extent-in a concise, straightforward manner. The inverse Gaussian distribution is not only important for determining boundary crossing probabilities of Brownian Motion, which probabilities determine the operating characteristics of many sequential sampling procedures in statistics. It is also used in quality control procedures. This one-of-a-kind work includes a brief introductory section which outlines the inverse Gaussian distribution and explains the tables. The tables are produced in a fine grid of cumulative probabilities, and uses the closed form expression for the cumulative distribution function. This easy-to-use table reference also includes an excellent discussion of searching ordered tables. This handbook is a helpful, indispensable guide for all who are involved with statistics, mathematics, and computers. Mechanical engineers and physicists will find it useful also.

Stable Non-Gaussian Random Processes Gennady Samoradnitsky, 2017-11-22

This book serves as a standard reference, making this area accessible not only to researchers in probability and statistics, but also to graduate students and practitioners. The book assumes only a first-year graduate course in probability. Each chapter begins with a brief overview and concludes with a wide range of exercises at varying levels of difficulty. The authors supply detailed hints for the more challenging problems, and cover many advances made in recent years.

Handbook of the Normal Distribution, Second Edition Jagdish K. Patel, Campbell B.

Read, 1996-01-16 Traces the historical development of the normal law. Second Edition offers a comprehensive treatment of the bivariate normal distribution--presenting entirely new material on normal integrals, asymptotic normality, the asymptotic properties of order statistics, and point estimation and statistical intervals.

The Multivariate Normal Distribution Y.L. Tong, 2012-12-06

The multivariate normal distribution has played a predominant role in the historical development of statistical theory, and has made its appearance in various areas of applications. Although many of the results concerning the multivariate normal distribution are classical, there are important new results which have been reported recently in the literature but cannot be found in most books on multivariate analysis. These results are often obtained by showing that the multivariate normal density function belongs to certain large families of density functions. Thus, useful properties of such families immediately hold for the multivariate normal distribution. This book attempts to provide a comprehensive and coherent treatment of the classical and new results related to the multivariate normal distribution. The material is organized in a unified modern approach, and the main themes are dependence, probability inequalities, and their roles in theory and applications. Some general properties of a multivariate normal density function are discussed, and results that follow from these properties are reviewed extensively. The coverage is, to some extent, a matter of taste and is not intended to be exhaustive, thus more attention is focused on a systematic presentation of results rather than on a complete listing of them.

Tables of the Bivariate Normal Distribution Function and Related Functions United States. National

Bureau of Standards, 1959

Statistical Properties of the Generalized Inverse Gaussian Distribution B.

Jorgensen, 1981-12-16 In 1978 the idea of studying the generalized inverse Gaussian distribution was

proposed to me by Professor Ole Barndorff-Nielsen, who had come across the distribution in the study of the so-called hyperbolic distributions where it emerged in connection with the representation of the hyperbolic distributions as mixtures of normal distributions. The statistical properties of the generalized inverse Gaussian distribution were at that time virtually undeveloped, but it turned out that the distribution has some nice properties, and models many sets of data satisfactorily. This work contains an account of the statistical properties of the distribution as far as they are developed at present. The work was done at the Department of Theoretical Statistics, Aarhus University, mostly in 1979, and was partial fulfilment towards my M.Sc. degree. I wish to convey my warm thanks to Ole Barndorff-Nielsen and Preben Blomhøj for their advice and for comments on earlier versions of the manuscript and to Jette Hamborg for her skilful typing.

Level-Crossing Problems and Inverse Gaussian Distributions Vsevolod K. Malinovskii, 2021-07-26
Level-Crossing Problems and Inverse Gaussian Distributions: Closed-Form Results and Approximations focusses on the inverse Gaussian approximation for the distribution of the first level-crossing time in a shifted compound renewal process framework. This approximation, whose name was coined by the author, is a successful competitor of the normal (or Cramér's), diffusion, and Teugels' approximations, being a breakthrough in its conditions and accuracy. Since such approximations underlie numerous applications in risk theory, queueing theory, reliability theory, and mathematical theory of dams and inventories, this book is of interest not only to professional mathematicians, but also to physicists, engineers, and economists. People from industry, with a theoretical background in level-crossing problems, e.g., from the insurance industry, can also benefit from reading this book. Features: Primarily aimed at researchers and postgraduates, but may be of interest to some professionals working in related fields, such as the insurance industry Suitable for advanced courses in Applied Probability and, as a supplementary reading, for basic courses in Applied Probability

Lectures on Gaussian Processes Mikhail Lifshits, 2012-01-13 Gaussian processes can be viewed as a far-reaching infinite-dimensional extension of classical normal random variables. Their theory presents a powerful range of tools for probabilistic modelling in various academic and technical domains such as Statistics, Forecasting, Finance, Information Transmission, Machine Learning - to mention just a few. The objective of these Briefs is to present a quick and condensed treatment of the core theory that a reader must understand in order to make his own independent contributions. The primary intended readership are PhD/Masters students and researchers working in pure or applied mathematics. The first chapters introduce essentials of the classical theory of Gaussian processes and measures with the core notions of reproducing kernel, integral representation, isoperimetric property, large deviation principle. The brevity being a priority for teaching and learning purposes, certain technical details and proofs are omitted. The later chapters touch important recent issues not sufficiently reflected in the literature, such as small deviations, expansions, and quantization of processes. In university teaching, one can build a one-semester advanced course upon these Briefs.

Multivariate Normal Distribution, The: Theory And Applications Thu Pham-gia, 2021-05-05 This book provides the reader with user-friendly applications of normal distribution. In several variables it is called the multinormal distribution which is often handled using matrices for convenience. The author seeks to make the arguments less abstract and hence, starts with the univariate case and moves progressively toward the vector and matrix cases. The approach used in the book is a gradual one, going from one scalar variable to a vector variable and to a matrix variable. The author presents the unified aspect of normal distribution, as well as addresses several other issues, including random matrix theory in physics. Other well-known applications, such as Herrnstein and Murray's argument that human intelligence is substantially influenced by both inherited and environmental factors, will be discussed in this book. It is a better predictor of many personal dynamics — including financial income, job performance, birth out of wedlock, and involvement in crime — than are an individual's parental socioeconomic status, or education level, and deserve to be mentioned and discussed.

Multivariate Distributions Kenneth S. Miller, 1975

Statistical Properties of the Generalized Inverse Gaussian Distribution Bent Jorgensen, 1982

HDBK OF PERCENTAGE POINTS OF INVERSE GAUSSIAN DISTRIBUTION James A.

Koziol,1989-10-31 Spine title: Handbook of percentage points of the Inverse Gaussian distribution.

The Inverse Gaussian Distribution V. Seshadri,1993 This book begins with a historical survey of 'generalized inverse Gaussian laws', in which the wartime contribution of Etienne Halphen is presented for the first time. The inverse Gaussian distribution, its properties, and its implications are set in a wide perspective. The concepts of inversion and inverse natural exponential functions are presented, together with an analysis of the 'Tweedie' scale, of which the Gaussian distribution is an important specialcase. Chapter 2 concerns the basic theory of exponential functions, focusing on the inverse Gaussian Law. Chapter 3 is devoted to various characterization results, while Chapter 4 is concerned with the construction of multivariate distributions, and the relationship to simplex distributions, combinations, and finite mixtures. Chapter 5 introduces the concept of inverse natural exponential functions and Chapter 6 presents useful statistical results. Up-to-date research is presented in the form of exercises, a special chapter on characterizations is included, and a summary of statistical issues concerning estimation and interference are provided. Research workers will find inspiration for further investigations.

Characterizations of the Normal Probability Law A. M. Mathai, Giorgio Pederzoli,1977

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