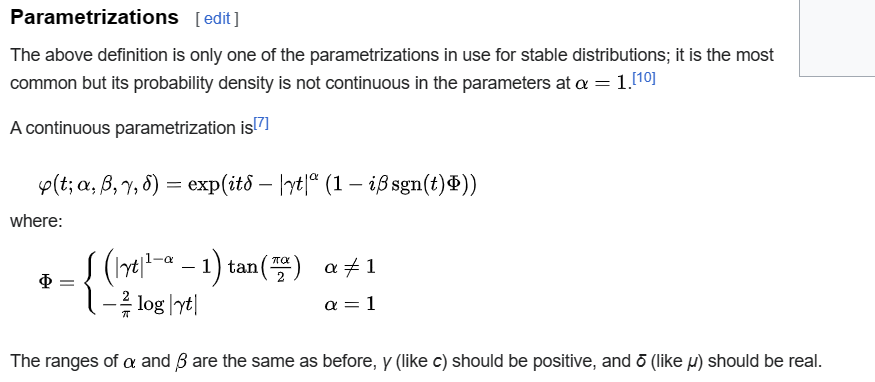
Stable distribution

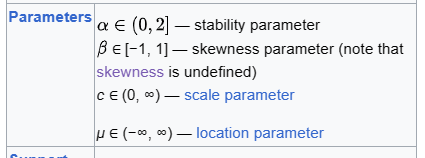
Intro

A stable distribution is linear combination of two independent random variables has same distribution.

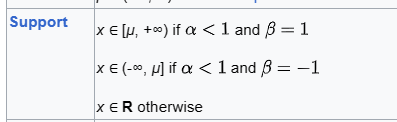
Parametrization



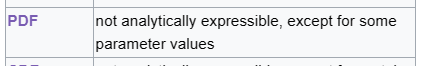
Parameter

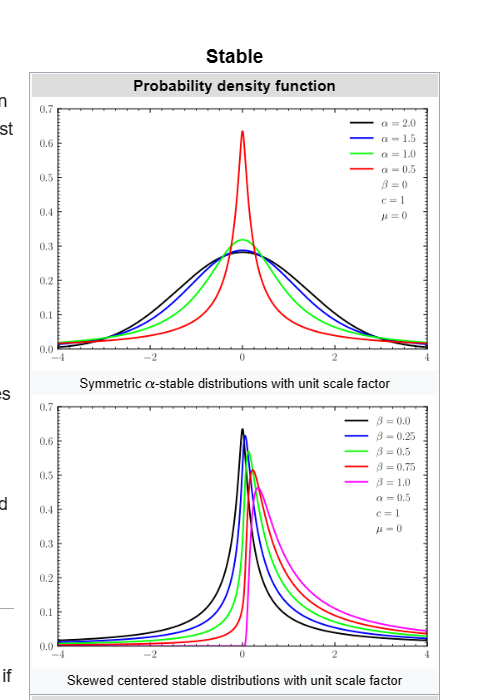


Support



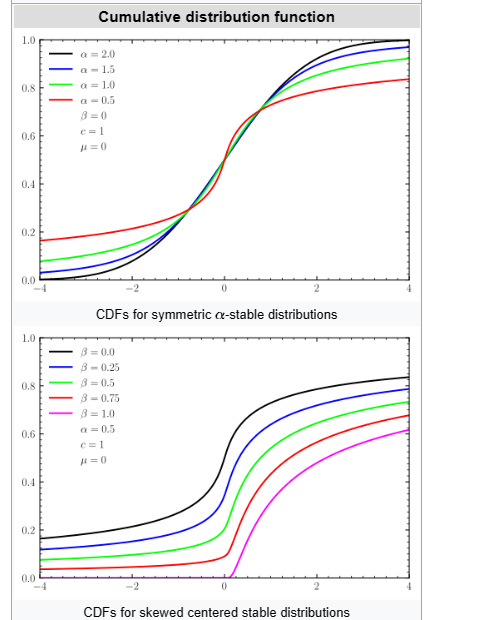
PDF





CDF

正在插入影像...



Expected Value

正在插入影像...

Variance



Mode

Median

Skewness



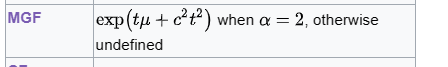
Ex. Kurtosis



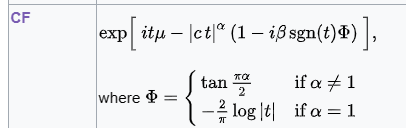
Entropy



MGF



CF



Moment

Ref

[Stable distribution - Wikipedia](https://en.wikipedia.org/wiki/Stable_distribution)