Generalized gamma convolutions and related classes of distributions and densities

Springer-Verlag - [PDF] Generalized Gamma Convolutions, Dirichlet means, Thorin measures, with explicit examples

Description: -

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Detention of persons -- Ireland.
Irish Republican Army -- Trials, litigation, etc.
Lawless, Gerard Richard, -- 1936- -- Trials, litigation, etc.
Distribution (Probability theory)
Convolutions (Mathematics)Generalized gamma convolutions and related classes of distributions and densities

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v. 76.
Lecture notes in statistics (Springer-Verlag) ;
76
Lecture notes in statistics ;Generalized gamma convolutions and related classes of distributions and densities
Notes: Includes bibliographical references (p. [161]-167) and indexes.
This edition was published in 1992

Filesize: 44.68 MB

Tags: #Generalized #Negative #Binomial #Convolutions

Densities of Generalized Gamma Convolutions

Densities of Generalized Gamma Convolutions. This work is an attempt to present the main results on this class of probability distributions and related classes in a rather logical order. Cite this chapter as: Bondesson L.

Generalized Gamma convolutions and related classes of distributions and densities (Book, 1992) [perssongroup.materialsproject.org]

In the second part, bivariate gamma distributions and bivariate GGCs are considered. After that a large number of papers rapidly appeared with new results in a somewhat random order.

On univariate and bivariate generalized gamma convolutions

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Generalized Gamma Convolutions

Although these distributions have been extensively studied in the univariate case, the multivariate case and the dependence structures that can arise from it have received little interest in the literature. However, at that time I was rather reluctant to do so since there remained so many problems to be solved or to be solved in a smoother way than before. This work is an attempt to present the main results on this class of probability distributions and related classes in a rather logical order.

Generalized Negative Binomial Convolutions

We furthermore discuss some examples. In: Generalized Gamma Convolutions and Related Classes of Distributions and Densities.

A note on gamma random variables and Dirichlet series

The analogue of the Gamma distribution is the Negative Binomial distribution. Moreover, there was at that time some lack of probabilistic interpretations and applications. Many of the problems are now solved but still it is felt that more applications than those presented in the work could be found.

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