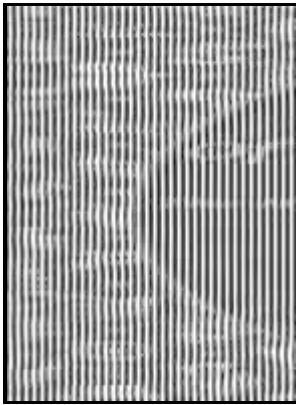


Generalized gamma convolutions and related classes of distributions and densities

Springer-Verlag - On univariate and bivariate generalized gamma convolutions



Description: -

-
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
-
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: 36.33 MB

Tags: #Generalized #Negative #Binomial #Convolutions

Generalized Gamma convolutions and related classes of distributions and densities (Book, 1992) [tools.github.ffxiv.cn]

Many of the papers appeared in the Scandinavian Actuarial Journal. In: Generalized Gamma Convolutions and Related Classes of Distributions and Densities. 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.

Densities of Generalized Gamma Convolutions

Thorin in 1977 as a useful tool for proving ID of particular distributions. In: Generalized Gamma Convolutions and Related Classes of Distributions and Densities. We give necessary and sufficient conditions for convergence of series of centered gamma random variables.

Generalized Gamma Convolutions

These series provide distributions from Lévy class L of the self-decomposable probability measures.

[2103.03200v3] Estimation of multivariate generalized gamma convolutions through Laguerre expansions

After that a large number of papers rapidly appeared with new results in a somewhat random order.

[2103.03200v3] Estimation of multivariate generalized gamma convolutions through Laguerre expansions

The goal has been to be on a level that is not too advanced. In: Generalized Gamma Convolutions and Related Classes of Distributions and Densities. We provide some insights about performance of these procedures, and a convergent series for the density of multivariate gamma convolutions, which is shown to be more stable than Moschopoulos's and Mathai's univariate series.

Generalized Gamma Convolutions and Related Classes of Distributions and Densities

Relations to Dirichlet series and the background-driving Lévy processes BDLPs are investigated. Have an idea for a project that will add value for arXiv's community? The goal has been to be on a level that is not too advanced.

Lecture Notes in Statistics Ser.: Generalized Gamma Convolutions and Related Classes of Distributions and Densities by Lennart Bondesson (1992, Trade Paperback) for sale online

We furthermore discuss some examples. Many of the papers appeared in the Scandinavian Actuarial Journal.

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