

MARGINAL DENSITIES

Why

TODO

Definition

The *ith marginal density* of a multivariate density is the density obtained by integrating over every component with a particular component fixed.

Similarly the i, jth marginal density of a multivariate density is the density obtained by integrated over every component with the i and jth components fixed.

Notation

Let $f: \mathbf{R}^d \to \mathbf{R}$ be a density. For i = 1, ..., d, let $f_i: \mathbf{R} \to \mathbf{R}$ be defined by

$$f(\xi) = \int_{\{x \in \mathbf{R}^d \mid x_i = \xi\}} f$$

for each $\xi \in \mathbf{R}$, Then f_i is the *i*th marginal density of f.

