



Definition

A *multivariate density* or *joint density* is a function from n -dimensional real space to the real numbers which is nonnegative and and normalized. A real-valued function on n -dimensional real space is *normalized* if it integrates to 1.

Notation

$f : \mathbf{R}^d \rightarrow \mathbf{R}$ with $f \geq 0$ and $\int f = 1$ is a density.

