



Marginal Densities

1 Why

TODO

2 Definition

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

Similalry the *i, j*th marginal density of a multivariate density is the density obtained by integrated over every component with the *i* and *j*th components fixed.

3 Notation

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

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

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