



The Inverse Gaussian Distribution: A Case Study in Exponential Families (Hardback)

By Professor of Mathematics and Statistics V Seshadri

Oxford University Press, United Kingdom, 1994. Hardback. Book Condition: New. New.. 234 x 157 mm. Language: English . Brand New Book ***** Print on Demand *****.This book begins with a historical survey of generalized inverse Gaussian laws , in which the wartime contribution of Etienne Halphen is presented for the first time. The inverse Gaussian distribution, its properties, and its implications are set in a wide perspective. The concepts of inversion and inverse natural exponential functions are presented, together with an analysis of the Tweedie scale, of which the Gaussian distribution is an important special case. Chapter 2 concerns the basic theory of exponential functions, focusing on the inverse Gaussian Law. Chapter 3 is devoted to various characterization results, while Chapter 4 is concerned with the construction of multivariate distributions, and the relationship to simplex distributions, combinations, and finite mixtures. Chapter 5 introduces the concept of inverse natural exponential functions and Chapter 6 presents useful statistical results. Up-to-date research is presented in the form of exercises, a special chapter on characterizations is included, and a summary of statistical issues concerning estimation and interference are provided. Research workers will find inspiration for further investigations.



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