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3.14 The Cornish-Fisher Expansion. The Cornish-Fisher expansion is a formula for approximating quantiles of a random variable based only on its first few cumulants. In this section, we define cumulants, specify the Cornish-Fisher expansion, and present an example.

Cornish-Fisher Expansion - Value-at-Risk: Theory and Practice

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Introduction. Demonstrating bioequivalence of the locally acting emulsions can be challenging due to the local therapeutic action of the drug and the complexities of the formulation.1, 2 Accordingly, in addition to the traditional pharmacokinetics and pharmacodynamic endpoint-based in vivo bioequivalence approach, alternative in vitro options that rely on comprehensive physicochemical ...

A Kinetic Approach to Determining Drug Distribution in ...

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New View of Statistics: Models - Details

3.3 Parameters. Parameters describe random vectors much as we might use height or age to describe a person. Formally, a parameter is a function that is applied to a random vector's probability distribution. It may take on real, vector, or matrix values.

Parameters - Value-at-Risk: Theory and Practice

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In probability theory, a log-normal (or lognormal) distribution is a continuous probability distribution of a random variable whose logarithm is normally distributed. Thus, if the random variable X is lognormally distributed, then Y = In(X) has a normal distribution. Likewise, if Y has a normal distribution, then the exponential function of Y, X = exp(Y), has a log-normal distribution.

Log-normal distribution - Wikipedia

In statistical modeling, regression analysis is a set of statistical processes for estimating the relationships among variables. It includes many techniques for modeling and analyzing several variables, when the focus is on the relationship between a dependent variable and one or more independent variables (or 'predictors'). More specifically, regression analysis helps one understand how the ...

Regression analysis - Wikipedia

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Face Recognition Homepage - Algorithms

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