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.

READ ONLINE
[4.08 MB]

Reviews

An incredibly amazing ebook with perfect and lucid answers. It is writter in basic terms and never difficult to understand. Its been written in an exceptionally basic way and it is only right after i finished reading this ebook in which in fact modified me, affect the way i really believe.
-- *Beverly Hoppe*

Extremely helpful for all class of individuals. Better then never, though i am quite late in start reading this one. I realized this publication from my i and dad suggested this ebook to discover.
-- *Adela Schroeder II*