# STATISTICAL PROPERTIES OF THE GENERALIZED INVERSE GAUSSIAN DISTRIBUTION%0A

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**Generalized inverse Gaussian distribution - Wikipedia**

In probability theory and statistics, the generalized inverse Gaussian distribution (GIG) is a three-parameter family of continuous probability distributions with probability density function. where Kp is a modified Bessel function of the second kind, a > 0, b > 0 and p a real parameter.

**Statistical Properties of the Generalized Inverse Gaussian ...**

In this chapter we shall first give some comments on the interpretation of the generalized inverse Gaussian distribution as a lifetime model, and in section 6.1 we shall investigate the shape of

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On the Distribution of the Two-Sample Cramer-von Mises Criterion Anderson, T. W., The Annals of Mathematical Statistics, 1962; Statistical Properties of Inverse Gaussian Distributions.

**Statistical Properties of the Generalized Inverse Gaussian ...**

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**Statistical Properties of Inverse Gaussian Distributions. I**

A report is presented on some statistical properties of the family of probability density functions $$\exp \lbrack -\lambda(x - \mu)^2/2\mu^2x\rbrack\lbrack\lambda/2\pi x^3\rbrack^{1/2}$$ for a

**Statistical Properties of the Generalized Inverse Gaussian ...**

Get this from a library! Statistical Properties of the Generalized Inverse Gaussian Distribution. [Bent J rgensen] -- In 1978 the idea of studying the generalized inverse Gaussian distribution was proposed to me by Professor Ole Barndorff-Nielsen, who had come across the distribution in the study of the socalled

**Generalized inverse Gaussian distribution - IPFS**

In probability theory and statistics, the generalized inverse Gaussian distribution (GIG) is a three-parameter family of continuous probability distributions with probability density function where K p is a modified Bessel function of the second kind, a > 0, b > 0 and p a real parameter.

**Statistical Properties of the Exponentiated Generalized ...**

We provide another generalization of the inverted exponential distribution which serves as a competitive model and an alternative to both the generalized inverse exponential distribution and the

**Inverse Gaussian distribution - Wikipedia**

In probability theory, the inverse Gaussian distribution (also known as the Wald distribution) is a two-parameter family of continuous probability distributions with support on (0, ).

**The exponentiated generalized inverse Gaussian distribution**

For the first time, based on this distribution, we propose the so-called exponentiated generalized inverse Gaussian distribution, which extends the exponentiated standard gamma distribution (Nadarajah and Kotz, 2006). Various structural properties of the new distribution are derived, including expansions for its moments, moment generating function, moments of the order statistics, and so forth.

**Statistical Properties of the Exponentiated Generalized ...**

The rest of this article is organized as follows: Section 2defines and presents the three parameter Exponentiated Generalized Inverted Exponential (EGIE) distribution; Section 3 discusses the statistical properties of the proposed model, and then followed by the concluding remarks in Section 4.

**Package GeneralizedHyperbolic - The Comprehensive R ...**

Generalized inverse Gaussian observations are obtained via the algorithm of Dagpunar (1989). Value dgig gives the density, pgig gives the distribution function, qgig gives the quantile function, and

**Statistical Properties of the Generalized Inverse Gaussian ...**

The statistical properties of the generalized inverse Gaussian distribution were at that time virtually unde veloped, but it turned out that the distribution has some nice properties, and models many sets of data satisfactorily. This work contains an account of the statistical properties of the distribu tion as far as they are developed at present. The work was done at the Department of

**A Mixture of Generalized Hyperbolic Distributions -**

**arXiv**

Dept. of Mathematics & Statistics, McMaster University, Hamilton, Ontario, Canada. Abstract We introduce a mixture of generalized hyperbolic distributions as an alternative to the ubiquitous mixture of Gaussian distributions as well as their near relatives of which the mixture of multivariate t and skew-t distributions are predominant. The mathe-matical development of our mixture of

**A property of the generalized inverse Gaussian ...**

J rgensen B. (1982) Statistical Properties of the Generalized Inverse Gaussian Distribution. Lecture Notes in Statistics 9 , Springer-Verlag , New York . Teugels J. L. ( 1975 ) The class of subexponential distribution .

**Statistical Properties of the Generalized Inverse Gaussian ...**

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**Generalized Inverses and Generalized Connections with ...**

Theorem 0.0.3 Regular Inverse and Generalized Inverse If A is a nonsingular matrix of size n, then A 1 is the generalized inverse matrix guaranteed in the Penrose de nition by the existence and uniqueness theorems.

**33 Inverse Gaussian Model and Its Applications in ...**

33 Inverse Gaussian Model and Its Applications in Reliability and Survival Analysis 439 In simple hypothesis testing, the statistic (1.7) has the a 1 ( S ) distribution and statistic (1.8) has the a 2 ( S ) distribution (see [BS83]).

**Generalized inverse Gaussian distribution Wikipedia ...**

Generalized inverse Gaussian distribution. Quite the same Wikipedia. Just better.