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The Laplace Distribution And Generalizations

The Laplace Distribution and Generalizations. January 2001; DOI: 10.1007/978-1-4612-0173-1_5. Publisher: ... This distribution is a generalization of the Laplace distribution [38] and has log ...

(PDF) The Laplace Distribution and Generalizations

The aim of this monograph is quite modest: it attempts to be a systematic exposition of all that appeared in the literature and was known to us by the end of the 20th century about the Laplace distribution and its numerous generalizations and extensions. We have tried to cover both theoretical

The Laplace Distribution and Generalizations - A Revisit ...

Suggested in [119], [120] as a robust alternative to Gaussian distribution is the generalization of Laplace distribution and therefore inherently called generalized Laplacian distribution [121] ...

The Laplace Distribution and Generalizations: A Revisit ...

The Laplace Distribution and Generalizations A Revisit with Applications to Communications, Economics, Engineering, and Finance Birkhäuser Boston • Basel • Berlin . Contents Preface xi Abbreviations xiii Notation xv I Univariate Distributions 1 1 Historical Background 3

The Laplace Distribution and Generalizations

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@inproceedings{Kotz2001TheLD, title={The Laplace Distribution and Generalizations: A Revisit with Applications to Communications, Economics, Engineering, and Finance}, author={S. Kotz and T. Kozubowski and K. Podg{\o}rski}, year={2001} } This book describes the inferential and modeling advantages ...

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The Laplace Distribution and Generalizations: A Revisit with Applications to Communications, Economics, Engineering, and Finance (Progress in Mathematics) 2001st Edition by Samuel Kotz (Author)

Amazon.com: The Laplace Distribution and Generalizations ...

The aim of this note is to seek a generalization of the standard Laplace distribution (see, for example, Johnson et al. as well as Kotz et al.) by taking the difference of two independent random variables from . For notation, we define $D = X_1 - X_2$, where X_1 and X_2 are independently distributed according to .

Some generalizations of the Laplace distribution ...

In probability theory and statistics, the Laplace distribution is a continuous probability distribution named after Pierre-Simon Laplace.It is also sometimes called the double exponential distribution, because it can be thought of as two exponential distributions (with an additional location parameter) spliced together back-to-back, although the term is also sometimes used to refer to the ...

Laplace distribution - Wikipedia

The Laplace operator is named after the French mathematician Pierre-Simon de Laplace (1749-1827), who first applied the operator to the study of celestial mechanics, where the operator gives a constant multiple of the mass density when it is applied to the gravitational potential due to the mass distribution with that given density.

Laplace operator - Wikipedia

Yu and Moyeed 8 and Yu and Zhang 9 have proposed a three-parameter asymmetric Laplace distribution. Cordeiro and Lemonte 10 have proposed the so-called beta Laplace distribution as an extension of the Laplace distribution. In this study, we will provide a new generalization of Laplace distribution called the Weighted Laplace distribution.

A Class of Weighted Laplace Distribution

The aim of this monograph is quite modest: it attempts to be a systematic exposition of all that appeared in the literature and was known to us by the end of the 20th century about the Laplace distribution and its numerous generalizations and extensions.

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The Laplace Distribution and Financial Returns | Business ...

This paper we introduced a new distribution namely the multivariate Esscher transformed Laplace distribution. Various properties of the distribution are studied and the applications are discussed. Further we develop an autoregressive process with multivariate ETL marginal and study its properties. A Levy process based on this multivariate infinitely...

Multivariate Escher Transformed Laplace Distribution and ...

The present code is a Matlab function that provides a generation of random numbers with Laplace (double exponential) distribution, similarly to built-in Matlab functions "rand" and "randn". The output of the function is a matrix with Laplacian distributed numbers with mean value $\mu = 0$ and standard deviation $\sigma = 1$.

Generation of Random Numbers with Laplace Distribution ...

Characterization Probability density function. A random variable has a Laplace(μ , b) distribution if its probability density function is. Here, μ is a location parameter and $b > 0$, which is sometimes referred to as the diversity, is a scale parameter.If $\mu = 0$ and $b = 1$, the positive half-line is exactly an exponential distribution scaled by $1/2$.. The probability density function of the ...