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The Laplace Distribution And Generalizations

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The Laplace Distribution and Generalizations. Samuel Kotz TomaszJ. Kozubowski Krzysztof Podgorski. 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.

The Laplace Distribution and Generalizations

This book describes the inferential and modeling advantages that this distribution, together with its generalizations and modifications, offers. The exposition systematically unfolds with many examples, tables, illustrations, and exercises.

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Probability density function. A random variable has a. $\text{Laplace}(\mu, b)$ distribution if its probability density function is. $f(x|\mu, b) = \frac{1}{2b} \exp\left(-\frac{|x-\mu|}{b}\right)$

Laplace distribution - Wikipedia

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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

The Laplace distribution is similar to the Gaussian/normal distribution, but is sharper at the peak and has fatter tails. It represents the difference between two independent, identically distributed exponential random variables.

numpy.random.laplace — NumPy v1.21.dev0 Manual

Abstract. In this chapter we present the theory of a class of multivariate laws that we term asymmetric Laplace (AL) distributions [see Kozubowski and Podgórski (1999bc), Kotz et al. (2000b)]. The class is an extension of both the symmetric multivariate Laplace distributions and the univariate AL distributions that were discussed in previous chapters.