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If both variances are also equal the Bivariate Normal can be envisaged as a 3D bell formed by rotating a Normal distribution about its mean. This arrangement is commonly used in Kernel density estimation. References [JOH1] Johnson N L, Kotz S (1970) Continuous Univariate Distributions, I. Houghton Mifflin/J Wiley & Sons, New York

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## **Probability distributions > Continuous univariate ...**

It is the probability model for the outcomes of tossing a fair coin, rolling a fair die, etc. The univariate continuous uniform distribution on an interval  $[a, b]$  has the property that all sub-intervals of the same length are equally likely. Binomial distribution with normal approximation for  $n = 6$  and  $p = 0.5$ .

## **Univariate distribution - Wikipedia**

Figure 1 contains 76 univariate probability distributions. There are 19 discrete and 57 continuous models. Discrete distributions are displayed in rectangular boxes; continuous distributions are displayed in rounded boxes. The discrete distributions are at the top of the figure, with the exception of the Benford

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The univariate extreme-value distributions consist of types 1 (Gumbel), 2 (Fréchet), and 3. The three types can be transformed to each other. The type 3 distribution of  $(-X)$  is the usual Weibull...

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If  $\theta < \min(1, A)$  and  $\theta > \max(1, A)$ , then  $g(y)$  is always negative for  $u > 0$ , and (12.82) has no solution. In this case, since  $\theta > 1$  and  $4 < 1$ ,  $p(x) \rightarrow 0$  as  $y \rightarrow -1$  and  $\rightarrow 0$  as  $y \rightarrow 1$ . The density function of  $X$  is J-shaped, as is that of  $T$ .



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Related results hold similarly if  $\gamma > \max(1, A)$  and  $\gamma < \min(1, A)$ .

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8.2.3 Zero-Modified and Hurdle Distributions, 351 8.2.4 Examples of Zero-Modified Distributions, 353 8.2.5 Finite Poisson Mixtures, 357 8.2.6 Finite Binomial Mixtures, 358 8.2.7 Other Finite Mixtures of Discrete Distributions, 359 8.3 Continuous and Countable Mixtures of Discrete Distributions, 360 8.3.1 Properties of General Mixed ...

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A probability distribution is a mathematical description of the probabilities of events, subsets of the sample space. The sample space, often denoted by  $\Omega$ , is the set of all possible outcomes of a random phenomenon being observed; it may be any set: a set of real numbers, a set of vectors, a set of arbitrary non-numerical values, etc. For example, the sample space of a coin flip would be  $\Omega = \{\text{heads} \dots$

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