

Asymmetric distributions and Information Theory



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(Mitchell Kuhn III)

ASYMMETRIC DISTRIBUTIONS AND INFORMATION THEORY



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Information measures for symmetric and asymmetric distributions, with applications | Data from many applied fields exhibit both heavy tail and skewness behavior. For this reason, in the last few decades, there has been a growing interest in exploring parametric classes of asymmetric distributions. A popular approach to model departure from normality consists of modifying a symmetric probability density function introducing skewness. This allows to measuring the disparity of a particular probability density function from a normal one using information measures. In this monograph, these tools are studied to the full symmetric class of multivariate elliptical and skew-elliptical distributions, and related families. Specifically, the Shannon entropy and negentropy, Kullback-Leibler and Jeffrey's divergences, and Jensen-Shannon distance are developed for these distributions. Finally, the results are applied on several real data sets: a seismological catalogue related to the 2010 Maule earthquake, a optimal design of an ozone monitoring station network, and on biological catalogues of anchovy and swordfish from the coast of Chile. | Format: Paperback | Language/Sprache: english | 212 pp.



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