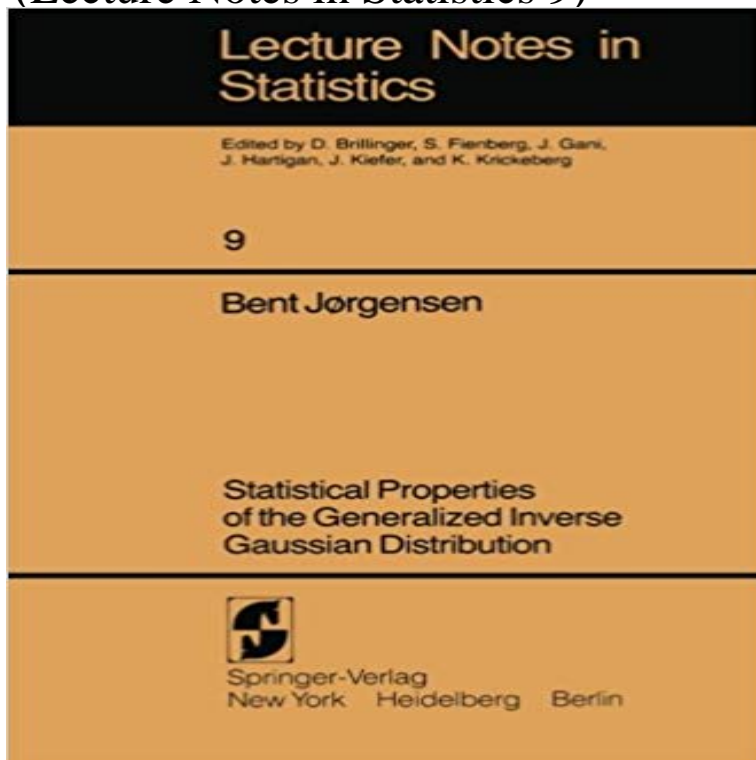


# Statistical Properties of the Generalized Inverse Gaussian Distribution (Lecture Notes in Statistics 9)



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 so-called hyperbolic distributions where it emerged in connection with the representation of the hyperbolic distributions as mixtures of normal distributions. The statistical properties of the generalized inverse Gaussian distribution were at that time virtually undeveloped, 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 distribution as far as they are developed at present. The work was done at the Department of Theoretical Statistics, Aarhus University, mostly in 1979, and was partial fulfilment towards my M.Sc. degree. I wish to convey my warm thanks to Ole Barndorff-Nielsen and Preben Bilsild for their advice and for comments on earlier versions of the manuscript and to Jette Hamborg for her skilful typing.

**Generating Generalized Inverse Gaussian Random Variates - Core Statistical Properties of the Generalized Inverse Gaussian** Statistical properties of the generalized inverse Gaussian distribution. { Jørgensen. Lecture notes in statistics Springer, New York, NY u.a., (1982) **Generalized Gamma Convolutions and Related Classes of** - **Google Books Result** Statistical Properties of the Generalized Inverse Gaussian Distribution Authors. Bent Jørgensen. Series Title: Lecture Notes in Statistics Series Volume: 9 **Seminar on Stochastic Analysis, Random Fields and Applications IV: - Google Books Result** 3 Notes 4 References 5 See also. Properties[edit]. Summation[edit]. Barndorff-Nielsen and Halgreen proved that the GIG after Herbert Sichel. Its statistical properties are discussed in Bent Jørgensen's lecture notes. ... Statistical Properties of the Generalized Inverse Gaussian Distribution. Lecture Notes in Statistics. 9. **Statistical Properties of the Generalized Inverse Gaussian - Google Books Result** Jørgensen B (1982) Statistical Properties of the Generalized Inverse Gaussian Distribution, Lecture Notes in Statistics, vol 9. Springer-Verlag, New York-Berlin. **A Celebration of Statistics: The ISI Centenary Volume A Volume to - Google Books Result** Jørgensen, B. (1982). Statistical Properties of the Generalized Inverse Gaussian Distribution. Lecture Notes in Statistics, Vol. 9, Springer-Verlag, New York. **generalized inverse gaussian distributions and their manova** [24] B. Jørgensen, Statistical Properties of the Generalized Inverse Gaussian Distribution, Lecture Notes in Statistics, 9 (1982), Springer, New York. (25 M. Loeve **Statistical Properties of the Generalized Inverse Gaussian Distribution** The Generalized Inverse Gaussian (hereafter GIG) distribution on the positive The parameter  $p$  bears no concrete statistical meaning, but some particular val-. **Statistical Properties of the Generalized Inverse Gaussian Distribution** Jørgensen, B. (1980). Statistical properties of the generalized inverse Gaussian distribution. Lecture Notes in Statistics, Vol. 9, New York:

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