عنوان مقاله:

ON AN INDEPENDENT RESULT USING ORDER STATISTICS AND THEIR CONCOMITANT

محل انتشار:

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نویسنده:

AYYUB SHEIKHI - *DEPARTMENT OF STATISTICS, FACULTY OF MATHEMATICS AND COMPUTER, SHAHID BAHONAR UNIVERSITY OF KERMAN, KERMAN, IRAN.*

خلاصه مقاله:

Let X1;X2;...;Xn have a jointly multivariate exchangeable normal distribution. In this work we investigate another proof of the independence of X and S2 using order statistics. We also assume that (Xi ; Yi); i =1; 2;...; n; jointly distributed in bivariate normal and establish the independence of the mean and the variance of concomitants of order statistics.

کلمات کلیدی:

skew normal, order statistics, concomitants, independence, multivariate exchangeable normal distribution, matrix normal, Kronecker product

لینک ثابت مقاله در پایگاه سیویلیکا: