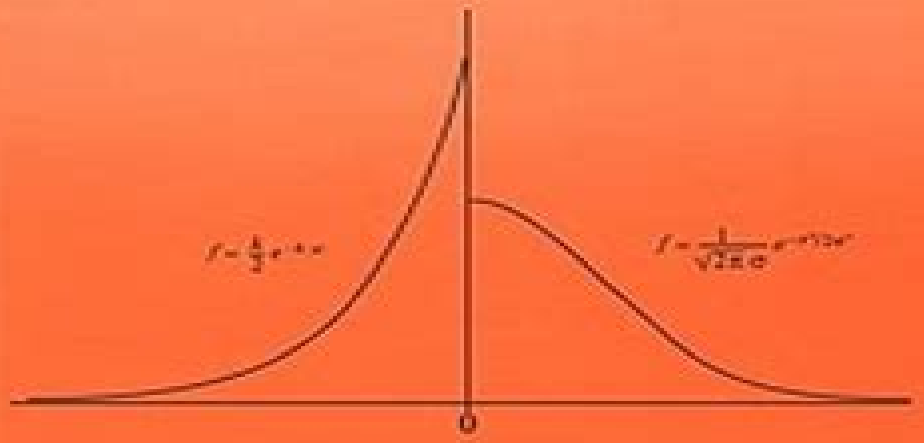
THE LAPLACE DISTRIBUTION AND GENERALIZATIONS

A Revisit with Applications to Communications, Economics, Engineering, and Finance



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The Laplace Distribution And Generalizations A Revisit With Applications To Communications Economics Engineering And Finance Progress In Mathematics S

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The Laplace Distribution And Generalizations A Revisit With Applications To Communications Economics Engineering And Finance Progress In Mathematics S:

The Laplace Distribution and Generalizations Samuel Kotz,Tomasz Kozubowski,Krzysztof Podgorski,2001-05-18 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 A comprehensive index and extensive bibliography also make this book an ideal text for a senior undergraduate and graduate seminar on statistical distributions or for a short half term academic course in statistics applied probability and finance *The Laplace Distribution and Generalizations* Samuel Kotz,2001 **Optimal Design for Nonlinear Response Models** Valerii V. Fedorov,Sergei L. Leonov,2013-07-15 Optimal Design for Nonlinear Response Models discusses the theory and applications of model based experimental design with a strong emphasis on biopharmaceutical studies The book draws on the authors many years of experience in academia and the pharmaceutical industry While the focus is on nonlinear models the book begins with an explanation of **The Mathematical Scientist** ,2003 **Study of Laplace and Related Probability Distributions and Their Applications** Gokarna Raj Aryal,2006 ABSTRACT The aim of the present study is to investigate a probability distribution that can be derived from the laplace probability distribution and can be used to model various real world problems In the last few decades there has been a growing interest in the construction of flexible parametric classes of probability distributions Various forms of the skewed and kurtotic distributions have appeared in the literature for data analysis and modeling In particular various forms of the skew laplace distribution have been introduced and applied in several areas including medical science environmental science communications economics engineering and finance among others In the present study we will investigate the skew laplace distribution based on the definition of skewed distributions introduced by O Hagan and extensively studied by Azzalini A random variable X is said to have the skew symmetric distribution if its probability density function is f x 2g x G lambda x where g and G are the probability density function and the cumulative distribution function of a symmetric distribution around 0 respectively and lambda is the skewness parameter We will investigate the mathematical properties of this distribution and apply it to real applications In particular we will consider the exchange rate data for six different currencies namely Australian Dollar Canadian Dollar European Euro Japanese Yen Switzerland Franc and United Kingdom Pound versus United States Dollar To describe a life phenomenon we will be mostly interested when the random variableis positive Thus we will consider the case when the skew Laplace pdf is truncated to the left at 0 and we will study its mathematical properties Comparisons with other life time distributions will be presented In particular we will compare the truncated skew laplace TSL distribution with the two parameter Gamma probability distribution with simulated and real data with respect to its reliability behavior We also study the hypoexponential pdf and compare it with the TSL distribution Since the TSL pdf has increasing failure rate IFR we will investigate a possible

application in system maintenance In particular we study the problem related to the preventive maintenance Generalized Hyperbolic Secant Distributions Matthias J. Fischer,2013-12-20 Among the symmetrical distributions with an infinite domain the most popular alternative to the normal variant is the logistic distribution as well as the Laplace or the double exponential distribution which was first introduced in 1774 Occasionally the Cauchy distribution is also used Surprisingly the hyperbolic secant distribution has led a charmed life although Manoukian and Nadeau had already stated in 1988 that the hyperbolic secant distribution has not received sufficient attention in the published literature and may be useful for students and practitioners During the last few years however several generalizations of the hyperbolic secant distribution have become popular in the context of financial return data because of its excellent fit Nearly all of them are summarized within this Springer Brief *Laplace Transforms and Their Applications to Differential Equations* N.W. McLachlan,2014-11-19 This introduction to modern operational calculus offers a classic exposition of Laplace transform theory and its application to the solution of ordinary and partial differential equations The treatment is addressed to graduate students in engineering physics and applied mathematics and may be used as a primary text or supplementary reading Chief topics include the theorems or rules of the operational calculus evaluation of integrals and establishment of mathematical relationships derivation of Laplace transforms of various functions the Laplace transform for a finite interval and other subjects Many problems and illustrative examples appear throughout the book which is further augmented by helpful Appendixes Dover 2014 republication of the 1962 Dover revised edition of Modern Operational Calculus with Applications in Technical Mathematics Macmillan London 1948 See every Dover book in print at www doverpublications com Distribution Theory and Transform Analysis A.H. Zemanian,2011-11-30 Distribution theory a relatively recent mathematical approach to classical Fourier analysis not only opened up new areas of research but also helped promote the development of such mathematical disciplines as ordinary and partial differential equations operational calculus transformation theory and functional analysis This text was one of the first to give a clear explanation of distribution theory it combines the theory effectively with extensive practical applications to science and engineering problems Based on a graduate course given at the State University of New York at Stony Brook this book has two objectives to provide a comparatively elementary introduction to distribution theory and to describe the generalized Fourier and Laplace transformations and their applications to integrodifferential equations difference equations and passive systems After an introductory chapter defining distributions and the operations that apply to them Chapter 2 considers the calculus of distributions especially limits differentiation integrations and the interchange of limiting processes Some deeper properties of distributions such as their local character as derivatives of continuous functions are given in Chapter 3 Chapter 4 introduces the distributions of slow growth which arise naturally in the generalization of the Fourier transformation Chapters 5 and 6 cover the convolution process and its use in representing differential and difference equations The distributional Fourier and Laplace transformations are developed in Chapters 7 and

8 and the latter transformation is applied in Chapter 9 to obtain an operational calculus for the solution of differential and difference equations of the initial condition type Some of the previous theory is applied in Chapter 10 to a discussion of the fundamental properties of certain physical systems while Chapter 11 ends the book with a consideration of periodic distributions Suitable for a graduate course for engineering and science students or for a senior level undergraduate course for mathematics majors this book presumes a knowledge of advanced calculus and the standard theorems on the interchange of limit processes A broad spectrum of problems has been included to satisfy the diverse needs of various types of students

Distribution Theory And Applications Abdellah El-kinani,Mohamed Oudadess,2010-04-06 This book is an introductory course to the very important theory of distributions as well as its applications in the resolution of partial differential equations PDEs It begins with a chapter of general interest on the fundamental spaces or test function spaces The book advances and concludes with a chapter on Sobolev spaces which are known to be very important in the resolution of PDEs The very basic properties of distributions are examined in detail Several formal methods have been first used without rigorous justifications Dirac function principal value of Cauchy finite parts of Hadamard They find their natural frame in distribution theory It is the same for Laplace transformation which is a fundamental tool in symbolic calculations A detailed treatment is given to the convolution product for it is a central theme in distribution theory Another very important instrument covered in several chapters is the Fourier transformation which is among the most fundamental tools in different mathematical disciplines and also in physics Convolution algebras which are sufficient for the treatment of classical PDEs are used in various applications The general frame for the resolution of PDEs is the theory of kernels the first elements of which are sufficient to show the practicality of distribution theory in applications Comments are provided to clarify the settings and sustain calculations This book may be used by mathematicians physicists engineers and graduate students **The Laplace Transform** Richard Bellman,Robert S. Roth,1984 The classical theory of the Laplace Transform can open many new avenues when viewed from a modern semi classical point of view In this book the author re examines the Laplace Transform and presents a study of many of the applications to differential equations differential difference equations and the renewal equation The Laplace Transform Joel L. Schiff,1999-10-14 The Laplace transform is a wonderful tool for solving ordinary and partial differential equations and has enjoyed much success in this realm With its success however a certain casualness has been bred concerning its application without much regard for hypotheses and when they are valid Even proofs of theorems often lack rigor and dubious mathematical practices are not uncommon in the literature for students In the present text I have tried to bring to the subject a certain amount of mathematical correctness and make it accessible to un dergraduates Th this end this text addresses a number of issues that are rarely considered For instance when we apply the Laplace trans form method to a linear ordinary differential equation with constant coefficients any n an lY n l aoy f t why is it justified to take the Laplace transform of both sides of the equation Theorem A 6 Or in many proofs it is required to take the

limit inside an integral This is always fraught with danger especially with an improper integral and not always justified I have given complete details sometimes in the Appendix whenever this procedure is required IX X Preface Furthermore it is sometimes desirable to take the Laplace trans form of an infinite series term by term Again it is shown that this cannot always be done and specific sufficient conditions are established to justify this operation **Continuous Distributions in Engineering and the Applied Sciences -- Part II** Rajan Chattamvelli,Ramalingam Shanmugam,2021-07-07 This is the second part of our book on continuous statistical distributions It covers inverse Gaussian Birnbaum Saunders Pareto Laplace central **Laplace Transforms and an Introduction to Distributions** Paul B. Guest,1991 Laplace Transforms and Their Applications Alexander Apelblat,2012-05-01 There is a lot of literature devoted to operational calculus which includes the analysis of properties and rules of integral transformations and illustrates their usefulness in different fields of applied mathematics engineering and natural sciences The integral transform technique is one of most useful tools of applied mathematics employed in many branches of science and engineering Typical applications include the design and analysis of transient and steady state configurations of linear systems in electrical mechanical and control engineering and heat transfer diffusion waves vibrations and fluid motion problems The Laplace transformation receives special attention in literature because of its importance in various applications and therefore is considered as a standard technique in solving linear differential equations For this reason this book is centered on the Laplace transformation *Introduction to the Theory and Application of the Laplace Transformation* G. Doetsch,2012-12-06 In anglo american literature there exist numerous books devoted to the application of the Laplace transformation in technical domains such as electrotechnics mechanics etc Chiefly they treat problems which in mathematical language are governed by ordi nary and partial differential equations in various physically dressed forms The theoretical foundations of the Laplace transformation are presented usually only in a simplified manner presuming special properties with respect to the transformed func tions which allow easy proofs By contrast the present book intends principally to develop those parts of the theory of the Laplace transformation which are needed by mathematicians physicists a nd engineers in their daily routine work but in complete generality and with detailed exact proofs The applications to other mathematical domains and to technical prob lems are inserted when the theory is adequately developed to present the tools necessary for their treatment Since the book proceeds not in a rigorously systematic manner but rather from easier to more difficult topics it is suited to be read from the beginning as a textbook when one wishes to familiarize oneself for the first time with the Laplace transforma tion For those who are interested only in particular details all results are specified in Theorems with explicitly formulated assumptions and assertions Chapters 1 14 treat the question of convergence and the mapping properties of the Laplace transformation The interpretation of the transformation as the mapping of one function space to another original and image functions constitutes the dom inating idea of all subsequent considerations *Introduction to the Laplace Transform* Peter K. F. Kuhfittig,2014-01-15 **Distributions** Jean-Paul

Marchand,2012-03-10 In a simple but mathematically coherent manner this text examines the basis of the distribution theories devised by Schwartz and by Mikusinki Rigorous and concise it surveys the functional theory of distributions as well as the algebraic theory Easy generalizations offer applications to a wide variety of problems 1962 edition Introduction to the Theory and Application of the Laplace Transformation Gustav Doetsch,1974-01-01 An Introduction to Laplace Transforms and Fourier Series P.P.G. Dyke,2012-12-06 This book has been primarily written for the student of mathematics who is in the second year or the early part of the third year of an undergraduate course It will also be very useful for students of engineering and the physical sciences for whom Laplace Transforms continue to be an extremely useful tool The book demands no more than an elementary knowledge of calculus and linear algebra of the type found in many first year mathematics modules for applied subjects For mathematics majors and specialists it is not the mathematics that will be challenging but the applications to the real world The author is in the privileged position of having spent ten or so years outside mathematics in an engineering environment where the Laplace Transform is used in anger to solve real problems as well as spending rather more years within mathematics where accuracy and logic are of primary importance This book is written unashamedly from the point of view of the applied mathematician The Laplace Transform has a rather strange place in mathematics There is no doubt that it is a topic worthy of study by applied mathematicians who have one eye on the wealth of applications indeed it is often called Operational Calculus **Geometry of the Laplace Operator** Robert Osserman,Alan Weinstein,1980

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