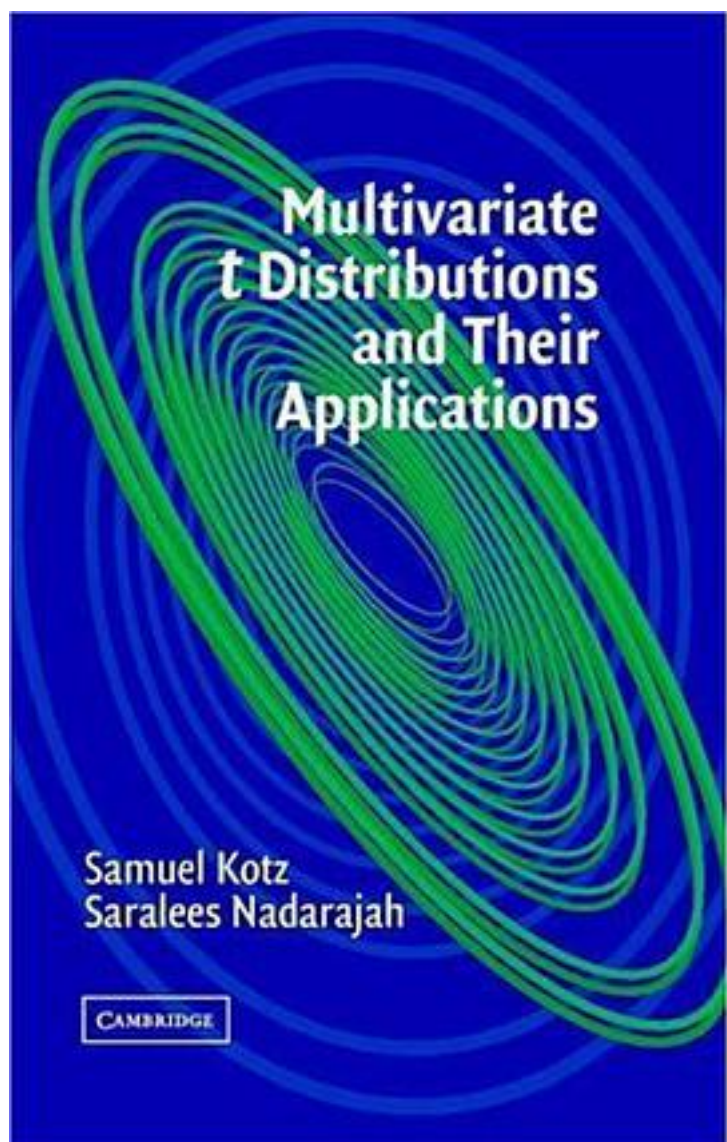


Multivariate T-Distributions and Their Applications



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Almost all the results available in the literature on multivariate t-distributions published in the last 50 years are now collected together in this comprehensive reference. Because these distributions are becoming more prominent in many applications, this book is a must for any serious researcher or consultant working in multivariate analysis and statistical distributions. Much of this material has never before appeared in book form. The first part of the book emphasizes theoretical results of a probabilistic nature. In the second part of the book, these are supplemented by a variety of statistical aspects. Various generalizations and applications are dealt with in the final chapters. The material on estimation and regression models is of special value for practitioners in statistics and economics. A comprehensive bibliography of over 350 references is included.

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