CHAPTER 5

Modeling Distributions

The distributions we have used so far are called **empirical distributions** because they are based on empirical observations, which are necessarily finite samples.

The alternative is an **analytic distribution**, which is characterized by a CDF that is a mathematical function. Analytic distributions can be used to model empirical distributions. In this context, a **model** is a simplification that leaves out unneeded details. This chapter presents common analytic distributions and uses them to model data from a variety of sources.

The code for this chapter is in `analytic.py`. For information about downloading and working with this code, see "Using the Code" on page xi.

The Exponential Distribution

I'll start with the **exponential distribution** because it is relatively simple. The CDF of the exponential distribution is

$$\text{CDF}(x) = 1 - e^{-\lambda x}$$

The parameter, λ, determines the shape of the distribution. Figure 5-1 shows what this CDF looks like with $\lambda = 0.5$, 1, and 2.

In the real world, exponential distributions come up when we look at a series of events and measure the times between events, called **interarrival times**. If the events are equally likely to occur at any time, the distribution of interarrival times tends to look like an exponential distribution.

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Empirical Distributions And Processes Lecture Notes In Mathematics 566:

Empirical Distributions and Processes P. Gänssler,P. Revesz,2006-11-14 *Asymptotic Laws and Methods in Stochastics* Donald Dawson,Rafal Kulik,Mohamedou Ould Haye,Barbara Szyszkowicz,Yiqiang Zhao,2015-11-12 This book contains articles arising from a conference in honour of mathematician statistician Mikl s Cs rg on the occasion of his 80th birthday held in Ottawa in July 2012 It comprises research papers and overview articles which provide a substantial glimpse of the history and state of the art of the field of asymptotic methods in probability and statistics written by leading experts The volume consists of twenty articles on topics on limit theorems for self normalized processes planar processes the central limit theorem and laws of large numbers change point problems short and long range dependent time series applied probability and stochastic processes and the theory and methods of statistics It also includes Cs rg s list of publications during more than 50 years since 1962 **Convergence of Stochastic Processes** D. Pollard,1984-10-08 Functionals on stochastic processes Uniform convergence of empirical measures Convergence in distribution in euclidean spaces Convergence in distribution in metric spaces The uniform metric on space of cadlag functions The skorohod metric on D 0 oo Central limit teorems Martingales *Carleton Mathematical Lecture Notes* ,1982 **Weighted Empirical Processes in Dynamic Nonlinear Models** Hira L. Koul,2012-12-06 The role of the weak convergence technique via weighted empirical processes has proved to be very useful in advancing the development of the asymptotic theory of the so called robust inference procedures corresponding to non smooth score functions from linear models to nonlinear dynamic models in the 1990 s This monograph is an ex panded version of the monograph Weighted Empiricals and Linear Models IMS Lecture Notes Monograph 21 published in 1992 that includes some aspects of this development The new inclusions are as follows Theorems 2 2 4 and 2 2 5 give an extension of the Theorem 2 2 3 old Theorem 2 2b 1 to the unbounded random weights case These results are found useful in Chapters 7 and 8 when dealing with ho moscedastic and conditionally heteroscedastic autoregressive models actively researched family of dynamic models in time series analysis in the 1990 s The weak convergence results pertaining to the partial sum process given in Theorems 2 2 6 and 2 2 7 are found useful in fitting a parametric autoregressive model as is expounded in Section 7 7 in some detail Section 6 6 discusses the related problem of fit ting a regression model using a certain partial sum process Inboth sections a certain transform of the underlying process is shown to provide asymptotically distribution free tests Other important changes are as follows Theorem 7 3 *Two Expository Papers on Empirical Distributions* Endre Csáki,M. Csörgö,1982 Selected Works of R.M. Dudley Evarist Giné,Vladimir Koltchinskii,R. Norvaiša,2010-08-13 For almost fifty years Richard M Dudley has been extremely influential in the development of several areas of Probability His work on Gaussian processes led to the understanding of the basic fact that their sample boundedness and continuity should be characterized in terms of proper measures of complexity of their parameter spaces equipped with the intrinsic covariance metric His sufficient condition for sample continuity in terms of

metric entropy is widely used and was proved by X Fernique to be necessary for stationary Gaussian processes whereas its more subtle versions majorizing measures were proved by M Talagrand to be necessary in general Together with V N Vapnik and A Y Cervonenkis R M Dudley is a founder of the modern theory of empirical processes in general spaces His work on uniform central limit theorems under bracketing entropy conditions and for Vapnik Cervonenkis classes greatly extends classical results that go back to A N Kolmogorov and M D Donsker and became the starting point of a new line of research continued in the work of Dudley and others that developed empirical processes into one of the major tools in mathematical statistics and statistical learning theory As a consequence of Dudley s early work on weak convergence of probability measures on non separable metric spaces the Skorohod topology on the space of regulated right continuous functions can be replaced in the study of weak convergence of the empirical distribution function by the supremum norm In a further recent step Dudley replaces this norm by the stronger p variation norms which then allows replacing compact differentiability of many statistical functionals by Fr chet differentiability in the delta method Richard M Dudley has also made important contributions to mathematical statistics the theory of weak convergence relativistic Markov processes differentiability of nonlinear operators and several other areas ofmathematics Professor Dudley has been the adviser to thirty PhD s and is a Professor of Mathematics at the Massachusetts Institute of Technology **Probability in Banach Spaces III** A. Beck,2006-11-14 *The Weighted Bootstrap* Philippe Barbe,Patrice Bertail,2012-12-06 INTRODUCTION 1 Introduction In 1979 Efron introduced the bootstrap method as a kind of universal tool to obtain approximation of the distribution of statistics The now well known underlying idea is the following consider a sample X of Xl n independent and identically distributed H i d random variables r v s with unknown probability measure p m P Assume we are interested in approximating the distribution of a statistical functional T P the 1 nn empirical counterpart of the functional T P where P n n l i l aX is 1 the empirical p m Since in some sense P is close to P when n is large n LLd from P and builds the empirical p m if one samples Xl Xm n n 1 mn P T P conditionally on mn l i 1 a then the behaviour of P m n m n n n X 1 T P should imitate that of when n and mn get large n This idea has lead to considerable investigations to see when it is correct and when it is not When it is not one looks if there is any way to adapt it *Strong Approximations in Probability and Statistics* M. Csörgo,P. Révész,2014-07-10 Strong Approximations in Probability and Statistics presents strong invariance type results for partial sums and empirical processes of independent and identically distributed random variables IIDRV This seven chapter text emphasizes the applicability of strong approximation methodology to a variety of problems of probability and statistics Chapter 1 evaluates the theorems for Wiener and Gaussian processes that can be extended to partial sums and empirical processes of IIDRV through strong approximation methods while Chapter 2 addresses the problem of best possible strong approximations of partial sums of IIDRV by a Wiener process Chapters 3 and 4 contain theorems concerning the one time parameter Wiener process and strong approximation for the empirical and quantile processes based on IIDRV Chapter 5 demonstrate the

validity of previously discussed theorems including Brownian bridges and Kiefer process for empirical and quantile processes Chapter 6 illustrate the approximation of defined sequences of empirical density regression and characteristic functions by appropriate Gaussian processes Chapter 7 deal with the application of strong approximation methodology to study weak and strong convergence properties of random size partial sum and empirical processes This book will prove useful to mathematicians and advance mathematics students **Weighted Empiricals and Linear Models** Hira L. Koul,1992

Topics in Statistical Simulation V.B. Melas,Stefania Mignani,Paola Monari,Luigi Salmaso,2014-12-05 The Department of Statistical Sciences of the University of Bologna in collaboration with the Department of Management and Engineering of the University of Padova the Department of Statistical Modelling of Saint Petersburg State University and INFORMS Simulation Society sponsored the Seventh Workshop on Simulation This international conference was devoted to statistical techniques in stochastic simulation data collection analysis of scientific experiments and studies representing broad areas of interest The previous workshops took place in St Petersburg Russia in 1994 1996 1998 2001 2005 and 2009 The Seventh Workshop took place in the Rimini Campus of the University of Bologna which is in Rimini s historical center *Probability, Statistics and Analysis* J. F. C. Kingman,G. E. H. Reuter,1983-02-10 This collection of papers is dedicated to David Kendall the topics will interest postgraduate and research mathematicians **Mathematical Statistics** Johann Pfanzagl,2017-10-23 This book presents a detailed description of the development of statistical theory In the mid twentieth century the development of mathematical statistics underwent an enduring change due to the advent of more refined mathematical tools New concepts like sufficiency superefficiency adaptivity etc motivated scholars to reflect upon the interpretation of mathematical concepts in terms of their real world relevance Questions concerning the optimality of estimators for instance had remained unanswered for decades because a meaningful concept of optimality based on the regularity of the estimators the representation of their limit distribution and assertions about their concentration by means of Anderson s Theorem was not yet available The rapidly developing asymptotic theory provided approximate answers to questions for which non asymptotic theory had found no satisfying solutions In four engaging essays this book presents a detailed description of how the use of mathematical methods stimulated the development of a statistical theory Primarily focused on methodology questionable proofs and neglected questions of priority the book offers an intriguing resource for researchers in theoretical statistics and can also serve as a textbook for advanced courses in statisticc **Statistical Models and Methods for Reliability and Survival Analysis** Vincent Couallier,Léo Gerville-Réache,Catherine Huber-Carol,Nikolaos Limnios,Mounir Mesbah,2013-12-31 Statistical Models and Methods for Reliability and Survival Analysis brings together contributions by specialists in statistical theory as they discuss their applications providing up to date developments in methods used in survival analysis statistical goodness of fit stochastic processes for system reliability amongst others Many of these are related to the work of Professor M Nikulin in statistics over the past 30 years The authors gather together various

contributions with a broad array of techniques and results divided into three parts Statistical Models and Methods Statistical Models and Methods in Survival Analysis and Reliability and Maintenance The book is intended for researchers interested in statistical methodology and models useful in survival analysis system reliability and statistical testing for censored and non censored data **Few Body Systems and Nuclear Forces II** H. Zingl,M. Haftel,H. Zankel,2005-08-05 **Identification and Control in Systems Governed by Partial Differential Equations** H. Thomas Banks,R. H. Fabiano,Kiyosi It?,1993-01-01 **Bulletin mathématique de la Société des sciences mathématiques de la République socialiste de Roumanie** Societatea de Ştiinte Matematice din Republica Socialistă România,Societatea de SŒtiintŒe Matematice sŒi Fizice,1977 Statistical Properties of the Generalized Inverse Gaussian Distribution B. Jorgensen,2012-12-06 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 socalled 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 unde veloped 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 distribu tion 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 to wards my M Sc degree I wish to convey my warm thanks to Ole Barn dorff Nielsen and Preben BI sild for their advice and for comments on earlier versions of the manuscript and to Jette Hamborg for her skilful typing *Analele ştiintifice ale Universitatii "Al. I. Cuza" din Iasi,* ,1977

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