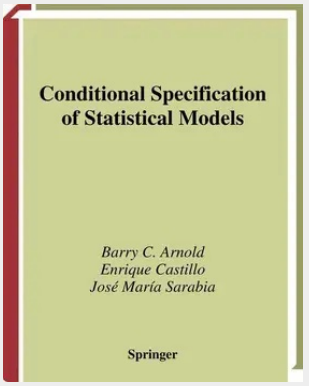
Arnold / Castillo / Sarabia

Conditional Specification of Statistical Models

Efforts to visualize multivariate densities necessarily involve the use of cross-sections, or, equivalently, conditional densities. This book focuses on distributions that are completely specified in terms of conditional densities. They are appropriately used in any modeling situation where conditional information is completely or partially available. All statistical researchers seeking more flexible models than those provided by classical models will find conditionally specified distributions of interest.

This research monograph will be of interest to mathematical statisticians.



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