

INFINITE DIVISIBILITY OF PROBABILITY DISTRIBUTIONS ON THE REAL LINE

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INFINITE DIVISIBILITY OF PROBABILITY DISTRIBUTIONS ON THE REAL LINE FRED W. STEUTEL University of Technology Eindhoven, The Netherlands KLAAS VAN HARN

[Infinite divisibility \(probability\) - Wikipedia](#)

The concept of infinite divisibility of probability distributions was introduced in 1929 by Bruno de Finetti. Infinite Divisibility of Probability Distributions on the Real Line (Marcel Dekker).

[Infinite Divisibility of Probability Distributions on the](#)

Infinite Divisibility of Probability Distributions on the Real Line reassesses classical theory and presents new developments, while focusing on divisibility with respect to convolution or addition of independent random variables. This definitive, example-rich text supplies approximately 100 examples to correspond with all major chapter topics and reviews infinite divisibility in light of the central limit problem. It contrasts infinite divisibility with finite divisibility, discusses the

[Infinite Divisibility of Probability Distributions on the](#)

Steutel, F., van Harn, K. (2003). Infinite Divisibility of Probability Distributions on the Real Line. Boca Raton: CRC Press.

[Infinite divisibility - Wikipedia](#)

Infinite divisibility arises in different ways in philosophy, physics. To say that a probability distribution F on the real line is infinitely divisible means that if X is any random variable whose distribution is F , then for every positive integer n there exist n independent identically distributed random variables X_1, \dots, X_n whose sum is equal in distribution to X (those n other

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Infinite divisibility (probability) In probability theory, a

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probability distribution is infinitely divisible if it can be expressed as the probability distribution of the sum of an arbitrary number of independent and identically distributed random variables .

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In nite divisibility of probability distributions on the nonnegative reals Hans Volkmer University of Wisconsin [Milwaukee