Decomposition of Multivariate Probabilities (Probability & Mathematical Statistics Monograph)

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Decomposition of Multivariate Probability is a nine-chapter text that focuses on the problem of multivariate characteristic functions.

After a brief introduction to some useful results on measures and integrals, this book goes on dealing with the classical theory and the Fourier-Stieltjes transforms of signed measures. The succeeding chapters explore the multivariate extension of the well-known Paley-Wiener theorem on functions that are entire of exponential type and square-integrable; the theory of infinitely divisible probabilities and the classical results of Hin?in; and the decompositions of analytic characteristic functions. Other chapters are devoted to the important problem of the description of a specific class on n-variate probabilities without indecomposable factors. The final chapter studies the problem of ?-decomposition of multivariate characteristic functions.

This book will prove useful to mathematicians and advance undergraduate and graduate students.

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