

Stochastic Representations And A Geometric Parametrization

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are derived. Advantages and disadvantages of these stochastic representations are dis-cussed. The non-Euclidean geometric measure representation of the axis-aligned two-dimensional Gaussian distribution in Richter (2011) is taken to derive a new geo-metric interpretation of the correlation coe?cient and to motivate a new geometric

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Using different types of polar and elliptical polar coordinates, different stochastic representations of the axis-aligned and the regular two-dimensional Gaussian distribution are derived. Advantages and disadvantages of these stochastic representations are discussed. The non-Euclidean geometric measure representation of the axis-aligned twodimensional Gaussian distribution in Richter (2011 ...

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Stochastic representations and a geometric parametrization of the two-dimensional Gaussian law Thomas Dietrich¹, Steve Kalke¹ and Wolf-Dieter Richter¹ ¹Institute of Mathematics, University of Rostock, Rostock, Germany (Received: 13 November 2012)

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In mathematics, stochastic geometry is the study of random spatial patterns. At the heart of the subject lies the study of random point patterns. This leads to the theory of spatial point processes, hence notions of Palm conditioning, which extend to the more abstract setting of random measures .

Stochastic geometry - Wikipedia

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The geometric approach leads to a very clear notion of minimality and to geometric conditions for observability,constructibility,minimality of spectral factors,etc.,which provide economy of representation and which play important roles in many questions of stochastic systems theory. There is a

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