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Barry C. Arnold

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Since the publication of the first edition over 30 years ago, the literature related to Pareto distributions has flourished to encompass computer-based inference methods. Pareto Distributions, Second Edition provides broad, up-to-date coverage of the Pareto model and its extensions. This edition expands several chapters to accommodate recent results and reflect the increased use of more computer-intensive inference procedures.

New to the Second Edition

- New material on multivariate inequality
- Recent ways of handling the problems of inference for Pareto models and their generalizations and
- New discussions of bivariate and multivariate income and survival models

This book continues to provide researchers with a useful resource for understanding the statistical aspects of Pareto and Pareto-like distributions. It covers income models and properties of Pareto distributions, measures of inequality for studying income distributions, inference procedures for Pareto distributions, and various multivariate Pareto distributions existing in the literature.



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