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DI TRENTO

Dipartimento di Informatica
e Studi Aziendali

SEMINARI DISA

GAMMA MIXTURE, BIMODALITY, INFLECTIONS AND L-MOMENTS

A.Hussein

Department of Mathematics and Statistics,
University of Windsor - Canada.

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II[^] piano

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In this paper we study some characteristics of the mixture of two gamma distributions. Specifically, we characterize regions of the parameter space where the mixture density is bimodal and/or has four inflexion points and further, we provide formulae for the L-moments of such mixtures. These characteristics may be useful in density and parameter estimation methods, as well as in analytical and graphical modality testing procedures. With a simple example, we illustrate the estimation of the parameters of the gamma mixture by the method of L-moments. Such estimators are in some circumstances more efficient than those based on the conventional method of moments.

Referente:

prof. Pierluigi Novi Inverardi – tel. 0461/882287 e mail: pnoviinv@economia.unitn.it