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arXiv:1009.3708v1 [math.PR] 20 Sep 2010

Keywordsandphrases Wishart distribution, Gindikin ensemble, matrix variate distributions, parameter domain 1Contrary to [5] we exclude the point mass at zero, ie the Gindikin ensemble does not contain 0 That's why we have chosen $p > 0$ 1

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distributions (13) and (14)), we call them Kummer-Dirichlet type I and Kummer-Dirichlet type II distributions In this section, we study certain properties of matrix variate Kummer-Dirichlet type I and II invariant That is, for any fixed orthogonal matrix $(p \times p)$, the distribution of (u_1, \dots, u_p)

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EMMIX-uskew: An R Package for Fitting Mixtures of Multivariate Skew t-distributions via the EM Algorithm Sharon X Lee University of Queensland Geoffrey J McLachlan University of Queensland Abstract This paper describes an algorithm for fitting finite mixtures of unrestricted Multi-variate

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matrices can be found in [3] For a recent application of random matrix theory to a class of problems in multi-variate statistics see [12], and the references therein Random matrix theory considers the properties (determinants, eigenvalues, eigen-value distributions, eigenvectors, spectra, inverses, etc) of matrices whose elements are

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ON A ZONAL POLYNOMIAL INTEGRAL

570 On a zonal polynomial integral where Λ is the $p \times p$ diagonal matrix of the roots of F and K as a generic letter denotes the normalizing constants of density functions in this pa-per Mathai et al [4, equations (5511), (5512), pages 274-275] do not