



The Theory of Dispersion Models (Chapman & Hall/CRC Monographs on Statistics & Applied Probability)

Bent Jorgensen

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The theory of dispersion models straddles both statistics and probability, and involves an encyclopedic collection of tools, such as exponential families, asymptotic theory, stochastic processes, Tauber theory, infinite divisibility, and stable distributions. The Theory of Dispersion Models introduces the reader to these models, which serve as error distributions for generalized linear models, and looks at their applications within this context.

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