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ON THE PROPERTIES OF THE GENERALIZED NORMAL DISTRIBUTION

THOMAS L. TOULIAS AND CHRISTOS P. KITSOS

Technological Educational Institute of Athens
Informatics Department
Egaleo 12243, Athens, Greece

e-mail: {t.toulias, xkitsos}@teiath.gr

Abstract

The target of this paper is to provide a critical review and to enlarge the theory related to the Generalized Normal Distributions (GND). This three term (position, scale shape) distribution is based in a strong theoretical background due to Logarithm Sobolev Inequalities. Moreover, the GND is the appropriate one to support the Generalized entropy type Fisher's information measure.

Keywords: entropy type Fisher's information, Shannon entropy, Normal distribution, truncated distribution.

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