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Characterizations of the Distributions of Power Inverse Gaussian and Others Based on the Entropy Maximization Principle

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Abstract: This paper characterizes the distributions of power inverse Gaussian and others based on the entropy maximization principle (E.M.P.) and discuss the relationships of these distributions to the log-normal and the inverse Gaussian distributions. Moreover, the power Birnbaum-Saunders and the generalized Gumbel distribution are characterized under some constraints.

Key words: entropy maximization principle, generalized Gumbel distribution, power Birnbaum-Saunders distribution, power inverse Gaussian distribution

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