



# Fitting Statistical Distributions: The Generalized Lambda Distribution and Generalized Bootstrap Methods

*Zaven A. Karian, Edward J. Dudewicz*

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Throughout the physical and social sciences, researchers face the challenge of fitting statistical distributions to their data. Although the study of statistical modelling has made great strides in recent years, the number and variety of distributions to choose from-all with their own formulas, tables, diagrams, and general properties-continue to create problems. For a specific application, which of the dozens of distributions should one use? What if none of them fit well?

Fitting Statistical Distributions helps answer those questions. Focusing on techniques used successfully across many fields, the authors present all of the relevant results related to the Generalized Lambda Distribution (GLD), the Generalized Bootstrap (GB), and Monte Carlo simulation (MC). They provide the tables, algorithms, and computer programs needed for fitting continuous probability distributions to data in a wide variety of circumstances-covering bivariate as well as univariate distributions, and including situations where moments do not exist.

Regardless of your specific field-physical science, social science, or statistics, practitioner or theorist-Fitting Statistical Distributions is required reading. It includes wide-ranging applications illustrating the methods in practice and offers proofs of key results for those involved in theoretical development. Without it, you may be using obsolete methods, wasting time, and risking incorrect results.

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