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Steven F. Arnold Soviet Union. Ministerstvo vysshego i srednego spetsial'nogo obrazovanii a

a systematic modern treatise on large deviation theory for random walks with light tails from one of its key creators

useful in physics economics psychology and other fields random matrices play an important role in the study of multivariate statistical methods until now however most of the material on random matrices could only be found scattered in various statistical journals matrix variate distributions gathers and systematically presents most of the recent developments in continuous matrix variate distribution theory and includes new results after a review of the essential background material the authors investigate the range of matrix variate distributions including matrix variate normal distribution wishart distribution matrix variate t distribution matrix variate beta distribution f distribution matrix variate dirichlet distribution matrix quadratic forms with its inclusion of new results matrix variate distributions promises to stimulate further research and help advance the field of multivariate statistical analysis

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