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Distribution of the ratio of geometric mean to arithmetic mean in a sample from a two-piece double exponential distribution. (English) Zbl 0746.62010

Math. Balk., New Ser. 5, No. 1, 76-80 (1991).

Summary: This paper deals with the distribution of the ratio of the geometric mean to the arithmetic in a sample drawn from a two-piece double exponential distribution, where two pieces have different scale parameters. For this purpose, hypergeometric functions are utilized and this distribution is expressed in terms of Meijer's G -function.

MSC:

62E15 Exact distribution theory in statistics

33C60 Hypergeometric integrals and functions defined by them (E , G , H and I functions)

Keywords:

double exponential distribution; ratio of the geometric mean to the arithmetic mean; two-piece double exponential distribution; different scale parameters; Meijer's G -function