

**Russell, N. S.; Farrier, D. R.; Howell, J.**

**Evaluation of multinormal probabilities using Fourier series expansions.** (English)

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J. R. Stat. Soc., Ser. C 34, 49-53 (1985).

With the aid of Fourier series expansions, the probability integral is converted to one having infinite limits. An algorithm is then developed to evaluate the resulting integral.

**MSC:**

60E99 Distribution theory

42B05 Fourier series and coefficients in several variables

Cited in **2** Reviews  
Cited in **1** Document

**Keywords:**

multinormal probability; probability integral; infinite limits

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