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Une caractérisation du type de la loi de Cauchy-conforme sur \mathbb{R}^n . (A characterization of the type of the conformal Cauchy law on \mathbb{R}^n). (French) Zbl 0662.62008

Probab. Theory Relat. Fields 77, No. 1, 129-135 (1988).

Let μ be a measure defined on R^n and consider the set of the images of μ under similarities and translations of R^n . The authors term this set as the type of μ and show that the conformal Cauchy distribution defined by the density

$$f(x) = c/(1 + \|x\|^2)^n, \quad x \in R^n,$$

is characterized by the invariance of the type of a non-atomic measure μ on R^n under inversions of R^n .

Reviewer: [E.Xekalaki](#)

MSC:

62E10 Characterization and structure theory of statistical distributions

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Keywords:

type of probability measures; characterization; transformations; similarities; translations; conformal Cauchy distribution; invariance; non-atomic measure

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