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Turán type inequalities for some probability density functions. (English) Zbl 1234.62010
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This paper presents some Turán type inequalities for probability density functions of non-central chi-square, non-central chi and Student-t distributions. This paper also presents an improvement of a result of *A. Laforgia* and *P. Natalini* [J. Inequal. Appl. 2006, Article 29828 (2006; Zbl 1095.33002)] concerning a Turán type inequality for modified Bessel functions of the second kind.

Reviewer: *A. M. Mathai* (Kerala)

MSC:

62E10 Characterization and structure theory of statistical distributions

60E15 Inequalities; stochastic orderings

33C10 Bessel and Airy functions, cylinder functions, ${}_0F_1$

Cited in 14 Documents

Keywords:

non-central chi-square distribution; non-central chi distribution; Student distribution; modified Bessel functions

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