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The inverse distribution for a dichotomous random variable

Comment.Math.Univ.Carolinae 38,2 (1997) 385-394.

Abstract: In this paper we will deal with the determination of the inverse of a dichotomous probability distribution. In particular it will be shown that a dichotomous distribution admit inverse if and only if it corresponds to a random variable assuming values $(0, a)$, $a \in \mathbb{R}^+$.

Moreover we will provide two general results about the behaviour of the inverse distribution relative to the power and to a linear transformation of a measure.

Keywords: inverse measure, inverse probability distribution, Laplace transform, variance function

AMS Subject Classification: 62E10