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tailed chance distributions are an essential element in the modeling of many stochastic techniques.

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Product Description Heavy-tailed probability distributions are an important component in the modeling of many stochastic systems. They are frequently used to accurately model inputs and outputs of computer and data networks and service facilities such as call centers.

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In probability theory, heavy-tailed distributions are probability distributions whose tails are not exponentially bounded: that is, they have heavier tails than the exponential distribution. In many applications it is the right tail of the distribution that is of interest, but a distribution may have a heavy left tail, or both tails may be heavy.

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An Introduction to Heavy-Tailed and Subexponential ...

Power Tailed Distributions A subset of heavy tailed distributions CCDF approaches a power function for large x For such distributions: all moments $E[x^l]$ for all values of $l > \alpha$ are infinite. If $\alpha < 2$, x has infinite variance If $\alpha < 1$, the variable has infinite mean α is called the tail index.

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