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The book shows that the Laplace distribution is useful in promoting an understanding of maximum likelihood estimation. There is a historical introducution to the subject followed by coverage of the univariate Laplace distribution, and the book provides many examples, problems and exercises that cover the subject.

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The aim of this note is to seek a generalization of the standard Laplace distribution (see, for example, Johnson et al. as well as Kotz et al.) by taking the difference of two independent random variables from . For notation, we define $D = X_1 - X_2$, where X_1 and X_2 are independently distributed according to .

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The present code is a Matlab function that provides a generation of random numbers with Laplace distribution, similarly to Matlab commands rand and randn. The output of the function is a matrix with Laplacian distributed numbers with mean value mu = 0 and standard deviation sigma = 1. If other values of mu and sigma are a must, then the ...

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This parameterization is called the classical Laplace distribution by Kotz et al. (2001), and the density is symmetric about $\(a\)$. For y ~ 1 (where y is the response) the maximum likelihood estimate (MLE) for the location parameter is the sample median, and the MLE for $\(b\)$ is mean(abs(y-location)) (replace location by its MLE if unknown).

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The Laplace Distribution and Generalizations A Revisit with New Applications Samuel Kotz Department of Engineering Management & System Engineering The George Washington University, Washington, DC ...

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This note introduces the generalized Laplace distribution having two scale parameters and one location parameter (for which the ordinary Laplace distribution is a special case). This distribution is then characterized by a constant regression of a certain polynomial statistic on the sample mean in the sense of such characterizations initiated ...

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