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Explicit Bounds for the Distribution Function of the Sum of Dependent Normally Distributed **Random Variables**

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(Submitted on 22 Jul 2011 (v1), last revised 25 Jul 2011 (this version, v2))

In this paper an analytic expression is given for the bounds of the distribution function of the sum of dependent normally distributed random variables. Using the theory of copulas and the important Frechet bounds the dependence structure is not restricted to any specific type. Numerical illustrations are provided to assess the quality of the derived bounds.

Comments:	Keywords: Dependent RVs, Copulas, Frechet Bounds
Subjects:	Probability (math.PR)
Cite as:	arXiv:1107.4434 [math.PR]
	(or arXiv:1107.4434v2 [math.PR] for this version)

Submission history

From: Walter Schneider [view email] [v1] Fri, 22 Jul 2011 07:19:01 GMT (21kb,D) [v2] Mon, 25 Jul 2011 08:42:15 GMT (21kb,D)

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