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## **The Laplace Distribution and Generalizations: A Revisit ...**

In probability theory and statistics, the Laplace distribution is a continuous probability distribution named after Pierre-Simon Laplace. It is also sometimes called the double exponential distribution, because it can be thought of as two exponential distributions spliced together back-to-back, although the term is also sometimes used to refer to the Gumbel distribution. The difference between two independent identically distributed exponential random variables is governed by a Laplace distribut

### **Laplace distribution - Wikipedia**

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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## **The Laplace Distribution and Generalizations - A Revisit**

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The generalized normal-Laplace (GNL) distribution is both

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## **Generalized beta distribution - Wikipedia**

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 following form could be used:  $\mu + \sigma * \text{randl}(m, n)$ . An example is given in order to clarify the usage of the function.



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## Generation of Random Numbers with Laplace Distribution

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