Moment Distributions of Phase Type

Moment distributions of phase-type and matrix-exponential distributions are shown to remain within their respective classes. We provide a probabilistic phase-type representation for the former case and an alternative representation, with an analytically appealing form, for the latter. First order moment distributions are of special interest in areas like demography and economics, and we calculate explicit formulas for the Lorenz curve and Gini index used in these disciplines.

General information
State: Published
Organisations: Department of Informatics and Mathematical Modeling, Mathematical Statistics
Contributors: Bladt, M., Nielsen, B. F.
Pages: 651
Publication date: 2011
Peer-reviewed: Yes

Publication information
Journal: Stochastic Models
Volume: 27
Issue number: 4
ISSN (Print): 1532-6349
Ratings:
BFI (2018): BFI-level 1
Web of Science (2018): Indexed yes
BFI (2017): BFI-level 1
Scopus rating (2017): CiteScore 0.49 SJR 0.338 SNIP 0.737
Web of Science (2017): Impact factor 0.296
Web of Science (2017): Indexed yes
BFI (2016): BFI-level 1
Scopus rating (2016): CiteScore 0.52 SJR 0.356 SNIP 0.809
Web of Science (2016): Impact factor 0.38
Web of Science (2016): Indexed yes
BFI (2015): BFI-level 1
Scopus rating (2015): CiteScore 0.59 SJR 0.427 SNIP 0.73
Web of Science (2015): Impact factor 0.36
BFI (2014): BFI-level 1
Scopus rating (2014): CiteScore 0.67 SJR 0.421 SNIP 0.746
Web of Science (2014): Impact factor 0.463
BFI (2013): BFI-level 1
Scopus rating (2013): CiteScore 0.65 SJR 0.434 SNIP 0.86
Web of Science (2013): Impact factor 0.5
ISI indexed (2013): ISI indexed yes
BFI (2012): BFI-level 1
Scopus rating (2012): CiteScore 0.61 SJR 0.342 SNIP 0.724
Web of Science (2012): Impact factor 0.466
ISI indexed (2012): ISI indexed yes
BFI (2011): BFI-level 1
Scopus rating (2011): CiteScore 0.7 SJR 0.506 SNIP 0.826
Web of Science (2011): Impact factor 0.667
ISI indexed (2011): ISI indexed yes
Web of Science (2011): Indexed yes
BFI (2010): BFI-level 1
Scopus rating (2010): SJR 0.584 SNIP 0.85
Web of Science (2010): Impact factor 0.449
Web of Science (2010): Indexed yes
BFI (2009): BFI-level 1
Scopus rating (2009): SJR 0.719 SNIP 1.028