

Contents

Preface	xi
1 Prelude	1
1.1 Notations	1
1.2 Radon measures and strict topology	3
1.3 Convexity and boundaries	8
1.4 Transforms and convolutions	11
1.5 Miscellany	14
1.5.1 Quasi concave functions	14
1.5.2 Convex functions	16
1.5.3 Correspondences	16
2 Khinchin structures	19
2.1 Representing measures	20
2.2 Choquet representation	26
2.3 Khinchin spaces	30
2.4 Khinchin morphisms	34
2.5 Standard Khinchin spaces	39
2.6 Other forms of the Theorem of Khinchin	44
2.7 Khinchin structures on groups	47
2.8 Comments	52
3 Concepts of unimodality	55
3.1 Beta unimodality	55
3.1.1 Construction of the Khinchin space	56
3.1.2 Characterizations of beta unimodality	62
3.1.3 Further properties of beta unimodality	65
3.1.4 $(\alpha, 1)$ - and $(1, \nu)$ -unimodality	70
3.1.5 Examples	72
3.2 Block Beta unimodality	74
3.3 Some more concepts of unimodality	75
3.3.1 Central convex unimodality	77
3.3.2 Monotone unimodality	87
3.3.3 Linear unimodality	87
3.3.4 Schur unimodality	88

3.3.5	Closed convex sets of star unimodal probability measures	95
3.4	Simulation of Khinchin probability measures	104
3.5	Comments	108
4	Khinchin's classical unimodality	111
4.1	Single-humped probability density functions	111
4.1.1	Characterization property	112
4.1.2	Iteratively single-humped functions	114
4.1.3	Maximum likelihood estimators	118
4.2	Concentration functions	123
4.2.1	Characterization property	125
4.2.2	A representation theorem	128
4.2.3	Location, dispersion, skewness	133
4.3	Preserving unimodality by mixing	136
4.4	Comments	138
5	Discrete unimodality	143
5.1	Unimodality on the set of all integers	143
5.1.1	Several definitions	143
5.1.2	The mean-median-mode inequality	148
5.1.3	Variance upper and lower bounds	151
5.1.4	Mixing discrete distributions	154
5.1.5	Concentration functions	159
5.2	A one-parameter class of random variables	166
5.3	A two-parameter class of random variables	168
5.3.1	Preliminaries	169
5.3.2	Basic properties	171
5.3.3	Further properties	175
5.4	Comments	179
6	Strong unimodality	183
6.1	Strong unimodality, logconcavity, and dispersivity	183
6.2	Multiplicative strong unimodality	190
6.3	Discrete strong unimodality	198
6.4	Comments	199
7	Positivity of functional moments	201
7.1	Problem 234	201
7.2	Mean preserving representations	202
7.2.1	General representations	203
7.2.2	Specific representations	206
7.2.3	Characterization property	211
7.3	Slantedness	215
7.3.1	Main tools	215
7.3.2	Conditions for slantedness	217

7.3.3	Signed moments	220
7.3.4	About the concept of slantedness	220
7.4	Comments	222
Bibliography		225
Symbol index		241
Name index		243
Subject index		247