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stochastic representations are discussed. The non-Euclidean geometric measure representation of the axis-aligned two-dimensional Gaussian distribution in Richter (2011) is taken to derive a new geometric interpretation of the correlation coefficient and to motivate a new geometric

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Using different types of polar and elliptical polar coordinates, different stochastic representations of the axis-aligned and the regular two-dimensional Gaussian distribution are derived. Advantages and disadvantages of these stochastic representations are discussed. The non-Euclidean geometric measure representation of the axis-aligned twodimensional

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\Stochastic representations and a geometric parametrization of the two-dimensional Gaussian law" by Dietrich, Kalke, and Richter, published in the Chilean Journal of Statistics, Vol 4, No 2, September 2013, 27-59 [comment on MR3120428] by Christian Rau Department of Mathematics, Shantou

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Stochastic geometry - Wikipedia

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