A NOTE ON THE PAPER

GENERALIZED RAYLEIGH PROCESSES

Quarterly of Applied Mathematics, XVI, 137 – 145 (1958)

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In our paper we obtain an explicit representation for the third order density function of a Rayleigh distribution with zero mean. It has come to our attention that a symbolic representation for the n th order density function of a Rayleigh distribution with zero mean has appeared in

A. S. Krishnamoorthy and M. Parthasarathy, *A multi-variate Gamma type distribution*, Annals of Mathematical Statistics, **22**, 549-557, (1951).

We would also like to take this opportunity to include the following additional references:

P. B. Patnaik, *The non-central χ^2 and F distributions and their applications*, Biometrika, **36**, 202-232, (1949).

W. F. Kibble, *A two-variate Gamma type distribution*, Sankhya, **5**, 137-150, (1941).

M. Siotani, *Notes on multivariate confidence bounds*, Annals of the Institute of Statistical Mathematics, **10**, 183-208, (1959).

P. R. Krishnaiah and M. R. Rao, *Remarks on a multivariate Gamma distribution*, American Mathematical Monthly, **68**, No. 4, 342-346, (1961).