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EHRHARD-TYPE INEQUALITY FOR THE ISOTROPIC CAUCHY DISTRIBUTION ON THE PLANE

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Abstract. We prove an analogue of Ehrhard's inequality for the twodimensional isotropic Cauchy measure. In contrast to the Gaussian case, the inequality is not valid for non-convex sets. We provide the proof for rectangles which are symmetric with respect to one coordinate axis.

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Key words and phrases: Cauchy distribution, Ehrhard-type inequality.

THE FULL TEXT IS AVAILABLE HERE

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