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Scaling of the Generalized Inverse Gaussian Distribution with negative parameter

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The Generalized Inverse Gaussian distribution (GIG) is frequently used in the traffic modeling fields. Its properties for non-negative value of parameter α were presented in previous research [1]. The objective of this paper is to follow up discovered relations and further explore properties of GIG with the negative value of parameter α, such as normalization constant and the approximation of scaling constant. Because of the symmetric properties of Macdonalds funcition, many procedures from previous research can be adjusted and re-applied for GIG with negative value of α. The main idea is to highlight these similarities and capture the differences, which come in the form of scaling condition.

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