

BIBLIOGRAPHY ON THE MULTIVARIATE NORMAL INTEGRALS AND RELATED TOPICS

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This bibliography lists references pertaining to the evaluation of the probability integrals of the multivariate normal and the multivariate t over rectangular domains. References on some other relevant topics are also listed. The references are divided in 12 different sections with a section for the miscellaneous and additions. Several references are relevant to more than one section and hence they have been cross-listed.

An earlier version of this bibliography was circulated to the members of the Committee on Mathematical Tables of the Institute of Mathematical Statistics and to the members of the Subcommittee on the Multivariate Normal. Many comments and suggestions were received from colleagues. However, any responsibility for any omissions or errors rests solely with the author. In spite of all the efforts to make it an exhaustive bibliography this claim may not be justified.

A. TABLES OF THE BIVARIATE NORMAL

- [1] DUNNETT, CHARLES W. (1958). Tables of the bivariate normal distribution with correlations $1/\sqrt{2}$. (Deposited in UMT File. Author's abstract appears in *Math. Comp.* **14** 79.)
- [2] NATIONAL BUREAU OF STANDARDS (1959). *Tables of the Bivariate normal distribution and related functions*. Applied Mathematics Series **50**. U. S. Government Printing Office, Washington.
- [3] PEARSON, KARL (1931). *Tables for Statisticians and Biometricians* **2**. Cambridge Univ. Press.
- [4] TABLES OF THE BIVARIATE NORMAL DISTRIBUTION (1948). University of California Statistical Laboratory, Berkeley. (Described in *Math. Tables Aids Comput.* **2** 372-373. These tables have since been included, essentially in their original form, in [2].)

B. TABLES OF TWO PARAMETER FUNCTIONS FOR COMPUTING THE BIVARIATE NORMAL AND RELATED ARTICLES

- [5] CADWELL, J. H. (1951). The bivariate normal integral. *Biometrika* **38** 475-479.
- [6] GERMOND, H. H. (1944). Miscellaneous probability tables. Applied Mathematics Panel, National Defense Research Committee.
- [7] NICHOLSON, C. (1943). The probability integral for two variables. *Biometrika* **33** 59-72.
- [8] OWEN, D. B. (1956). The bivariate normal probability distribution. Research Report No. SC-3831 (TR), Sandia Corporation, Albuquerque. (Available from OTS.)
- [9] OWEN, D. B. (1956). Tables for computing bivariate normal probabilities. *Ann. Math. Statist.* **27** 1075-1090.

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