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Monotonic decrease of the non-Gaussianness of the sum of independent random variables: a simple proof. (English) [Zbl 1320.60111](#)

IEEE Trans. Inf. Theory 52, No. 9, 4295-4297 (2006).

MSC:

[60G50](#) Sums of independent random variables; random walks

[94A17](#) Measures of information, entropy

Cited in **9** Documents

Full Text: [DOI](#)