Ann. Inst. Statist. Math.
Vol. 41, No. 1, 9–12 (1989)

AN APPLICATION OF THE CONVOLUTION INEQUALITY FOR THE FISHER INFORMATION

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(Received April 23, 1987; revised August 30, 1988)

Abstract. A characterization of the normal distribution by a statistical independence on a linear transformation of two mutually independent random variables is proved by using the convolution inequality for the Fisher information.

Key words and phrases: The Fisher information, convolution inequality, statistical independence, characterization of the normal distribution.