

QÜESTIÓ, vol. 26, 1-2, p. 283-287, 2002

Geometrical understanding of the Cauchy distribution

C. M. Cuadras
Universitat de Barcelona

Advanced calculus is necessary to prove rigorously the main properties of the Cauchy distribution. It is well known that the Cauchy distribution can be generated by a tangent transformation of the uniform distribution. By interpreting this transformation on a circle, it is possible to present elementary and intuitive proofs of some important and useful properties of the distribution.

Keywords: Cauchy distribution, distribution on a circle, central limit theorem

AMS Classification (MSC 2000): 60-01; 60E05
