

$$\int_{-\infty}^{\infty} f(y) dy = 1$$

$$\int_0^{\infty} ky^3 e^{-y/2} dy = 1$$

$$k \int_0^{\infty} y^3 e^{-y/2} dy = 1$$

$$k \int_0^{\infty} y^{4-1} e^{-y/2} dy = 1$$

$$k(2)^4 \Gamma(4) = 1$$

$$k(16)(3-1)! = 1$$

$$16k(3 \times 2) = 1$$

$$96k = 1$$

$$k = \frac{1}{96}$$

$$\left(\begin{array}{l} \text{Since } \int_0^{\infty} y^{\alpha-1} e^{-y/\beta} dy = \beta^{\alpha} \Gamma(\alpha) \\ \Rightarrow \beta = 2, \alpha = 4 \end{array} \right)$$

$$(\text{Since } \Gamma(n) = (n-1)!)$$

Mathematical Statistics With Applications Problem Solutions

Roman Wölfel



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