

$$f(x) = \frac{\lambda^p}{\Gamma(p)} x^{p-1} e^{-\lambda x} \quad ; \quad \Pi(p) = \int_0^\infty x^{p-1} e^{-\lambda x} dx \quad L(\lambda) = \Pi f(x) = \frac{d^p}{d\lambda^p} (\pi(x) e^{-\lambda x})$$

$$u(\lambda) = 2u(\lambda) = npLnd - n \Gamma(p) + (p-1)2x - d2x = d = \frac{np}{2x} \Rightarrow \Delta = \frac{p}{x}$$

$$E(\lambda) = E\left(\frac{np}{2x}\right) = \int_0^\infty \frac{np}{x} \frac{\lambda^p}{\Gamma(p)} x^{p-1} e^{-\lambda x} dx = \frac{np}{\Gamma(p)} \int_0^\infty \lambda^p e^{-\lambda x} d\lambda = \frac{\Gamma(p-1)}{\Gamma(p)} dp$$

$$\Gamma(p) = \Gamma(p-1) \Rightarrow \frac{\Gamma(p-1)}{\Gamma(p)} = \frac{(p-2)}{(p-1)} = \frac{1}{p-1} \Rightarrow E/\Delta = \frac{1}{p-1} \lambda p = \frac{np}{p-1}$$

$$Var E\Delta = \left(\frac{np}{p-1}\right)^2 \Delta = d \quad Var \Delta = E\Delta^2 - (E\Delta)^2 = \frac{(np)^2}{(p-1)(p-2)} \quad \Delta^2 = \frac{(p-1)^2 + (p-1)^2}{n+n-2}$$

$$\frac{(np)^2 [(p-1) - (p-2)]}{(p-1)^2 (p-2)} = \frac{(np)^2}{(p-1)(p-2)}$$

$$F(t) = p(T \leq t) = P\{X_1, X_2, \dots, X_n \leq t\}$$

$$F(t) = \int_0^t \frac{u^{p-1}}{\Gamma(p)} du = \frac{u^p}{p\Gamma(p)} \Big|_0^t = \frac{u^p}{p\Gamma(p)} = \frac{u^p}{\Gamma(p+1)}$$

$$P\{X_1 \leq t\} = \left[\frac{u^p}{\Gamma(p+1)}\right]^n = \frac{u^{pn}}{\Gamma(p+1)^n}$$

$$E(\bar{X}) = E(\bar{X}) = \frac{2}{n} E(2X) = \frac{2}{n} \frac{p}{2} = \frac{p}{n}$$



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**Michael Dorff, Allison Henrich, Lara
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