

Discussion section 3

Monday, April 14th

Problem 1: Problem 4**Problem 2:** Let X_i be independent $\mathcal{E}(\lambda)$. Using a result from discussion 1, show, by induction, that $S_n = \sum_{i=1}^n X_i$ is Gamma $\mathcal{G}(n, \lambda)$.**Problem 3:** Problem 6