

Solution to Task T6.

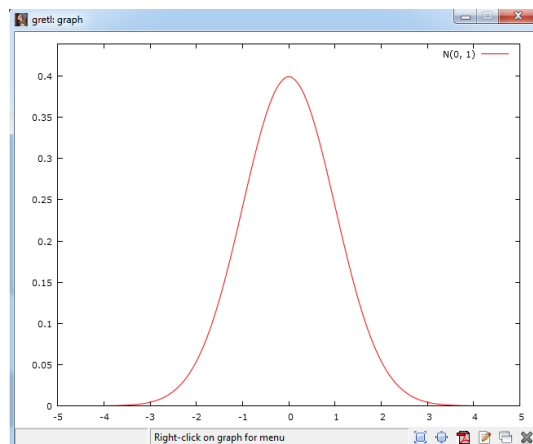
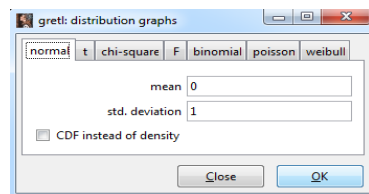
Plotting distributions.

To graph a distribution, click

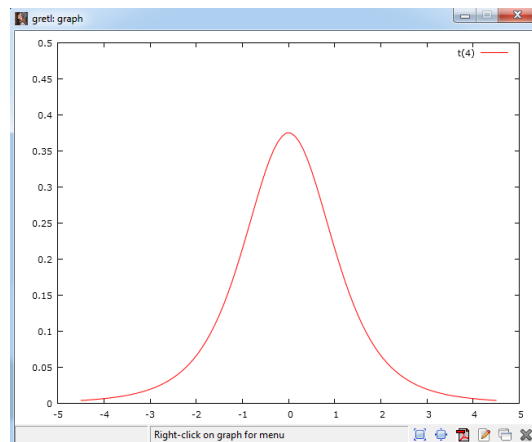
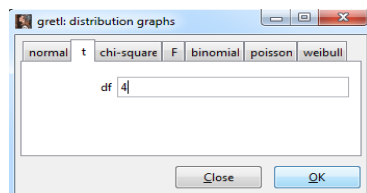
Tools --> Distribution graphs

Choose the parameters: mean and standard deviation for the normal distribution, and degrees of freedom for the χ^2 and \mathcal{F} distributions.

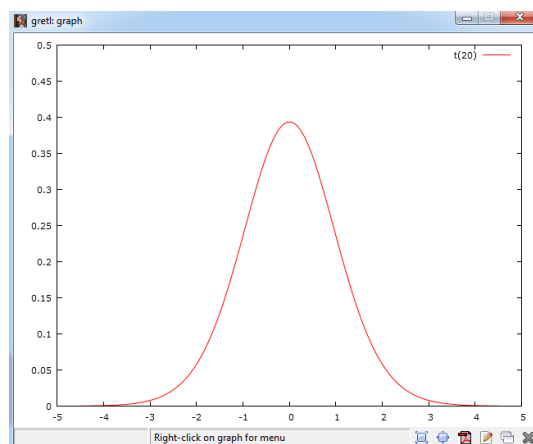
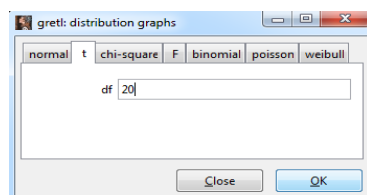
$N(0,1)$

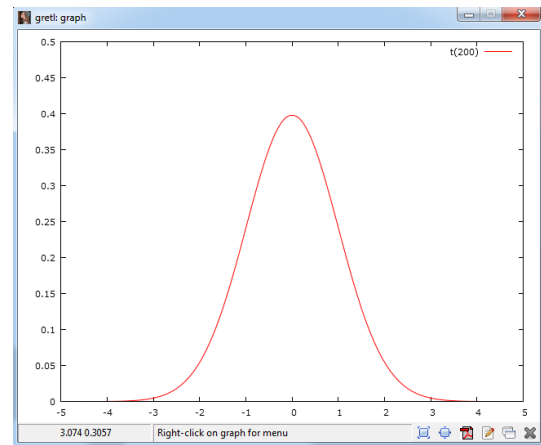
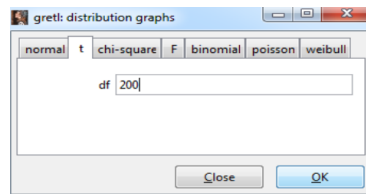
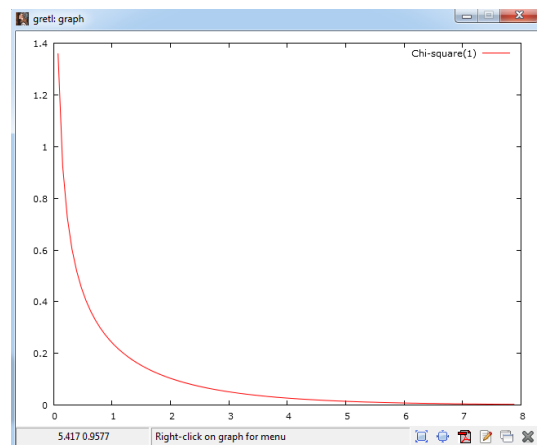
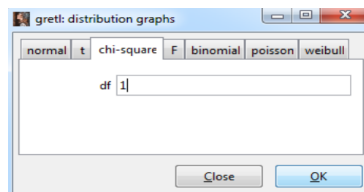
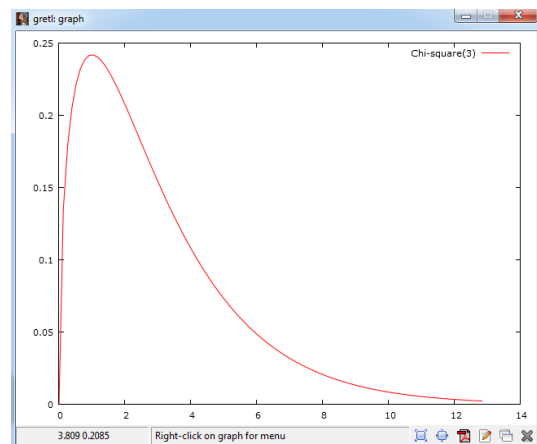
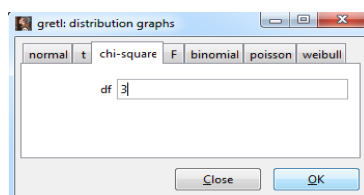
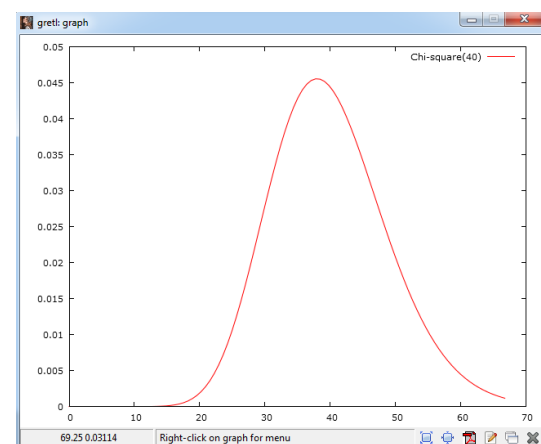
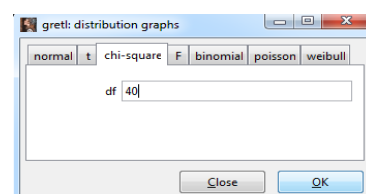


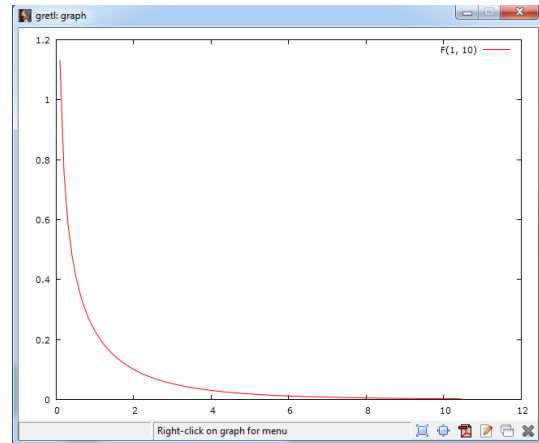
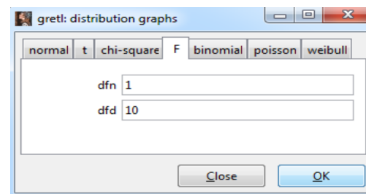
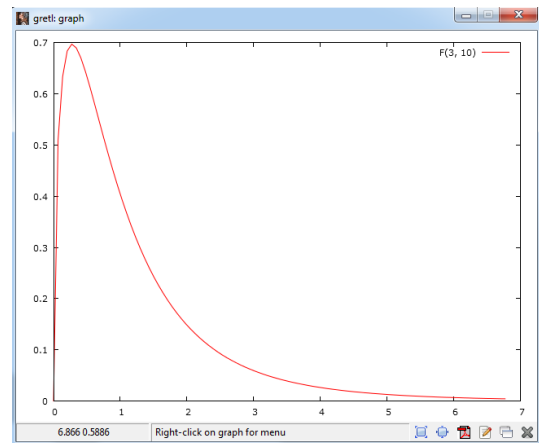
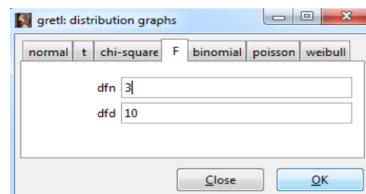
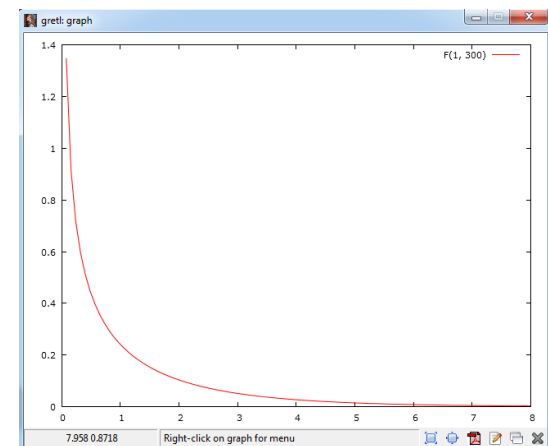
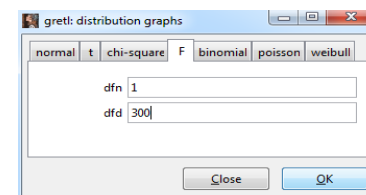
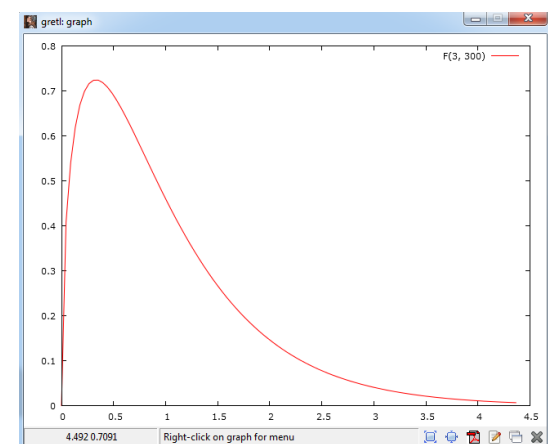
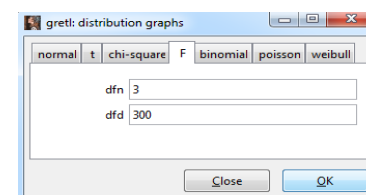
$t(4)$



$t(20)$



$t(200)$  $\chi^2(1)$  $\chi^2(3)$  $\chi^2(40)$ 

$\mathcal{F}(1, 10)$  $\mathcal{F}(3, 10)$  $\mathcal{F}(1, 300)$  $\mathcal{F}(3, 300)$ 

Some comments:

- a. The t distribution converges to the standard Normal when the degrees of freedom go to infinity.
- b. The distribution $\mathcal{F}(a, b)$ converges to the $\chi^2(a)$ distribution when the degrees of freedom b go to infinity.