

27.1

(a) Let's write this beta down!

$$\cancel{g(t)} = M(f) = \int_0^{\infty} x^{t-1} e^{-x} dx = \Gamma(t).$$

That was (Easy).

(b) We are to compute

$$\int_0^{\infty} e^{-tx} dx = \left[ \frac{-e^{-tx}}{t} \right]_0^{\infty} = 0 - \left( \frac{-e^{-0}}{t} \right) \\ = \frac{1}{t}$$