

70. Let  $X \sim \text{gamma}(\nu, \beta)$ , where  $\nu > 0$  is the shape parameter and  $\beta > 0$  is the scale parameter.

(a) Prove the moment generating function of  $X$  is

$$M_x(t) = \left( \frac{1}{1 - \beta t} \right)^\nu, \quad t < \frac{1}{\beta}.$$

(b) Now suppose  $X_1, \dots, X_n$  are independently distributed according to a  $\text{gamma}(\nu_i, \beta)$  distribution; that is, each  $X_i$  has a different shape parameter  $\nu_i$ , but all have equal scale parameter  $\beta$ . Use the moment generating function to find the distribution of  $Y = \sum_{i=1}^n X_i$ .