
$$t$$

$$tt$$

$$tttt$$

$$t$$

t

$$T = \frac{Z}{\sqrt{V/\nu}}$$

$$Z \sim N(0,1)Z$$

$$V \sim \chi^2(\nu)\nu V$$

$$TVZ$$

$$T \sim t(\nu)\nu t$$

$$t$$

t

$$f(t;\nu) = \frac{\Gamma\left(\frac{\nu+1}{2}\right)}{\sqrt{\pi\nu}\Gamma\left(\frac{\nu}{2}\right)}\left(1+\frac{t^2}{\nu}\right)^{-\frac{\nu+1}{2}}$$

$$\nu t f(t;\nu)$$

$$t$$

$$zt \bullet$$

$$t\nu\nu = n-1ntt\nu \bullet$$

$$\Gamma(n) = (n-1)!n\Gamma(\cdot) \bullet$$

$\nu t p t f(t; \nu) t$
