

1) Take x from $f(x) = \sqrt{\frac{n}{2\pi}} e^{-\frac{n}{2}x^2}, x > 0$

2) Define $y = -x$ \rightarrow pooled normal distribution

~~$x \sim N(0, 1)$~~ w.p. $\frac{1}{2}$

when $Y \sim N(0, 1)$

To derive eq. from f .

Take the transformed as $g(x) = e^{-x}, x > 0$.

$c = \int_0^\infty f = \sqrt{\frac{n}{2\pi}}$

~~$Y \sim N(1, 1)$~~ $\rightarrow Y \sim N(1, 1)$

$Y_d = -X_2 + X(1-2)$

3. $P(X=x) : \frac{1}{3} \quad \frac{1}{3} \quad \frac{1}{3}$

x	1	2	3
$P(X=x)$	$\frac{1}{3}$	$\frac{1}{3}$	$\frac{1}{3}$

\rightarrow target

$c = \int_0^\infty f = \frac{1}{3}$

x	$\frac{1}{3}$	$\frac{2}{3}$	$\frac{3}{3}$
$P(X=x)$	$\frac{1}{3}$	$\frac{1}{3}$	$\frac{1}{3}$

\rightarrow transformed

4. $f(x) = \text{Gamma}(x, p), p > 1$

$c = \int_0^\infty x^{p-1} e^{-x} dx$

For integer p , $X_i \sim \text{Exp}(\text{mean} = \frac{1}{p})$

$\Rightarrow \sum_{i=1}^n X_i \sim \text{Gamma}(n, p)$

Take $g(x) = \frac{1}{n!} x^n e^{-x}$

$c = \int_0^\infty f(x) = \int_0^\infty e^{-x} x^{p-1} dx$