

Distribución t-student con n grados de libertad

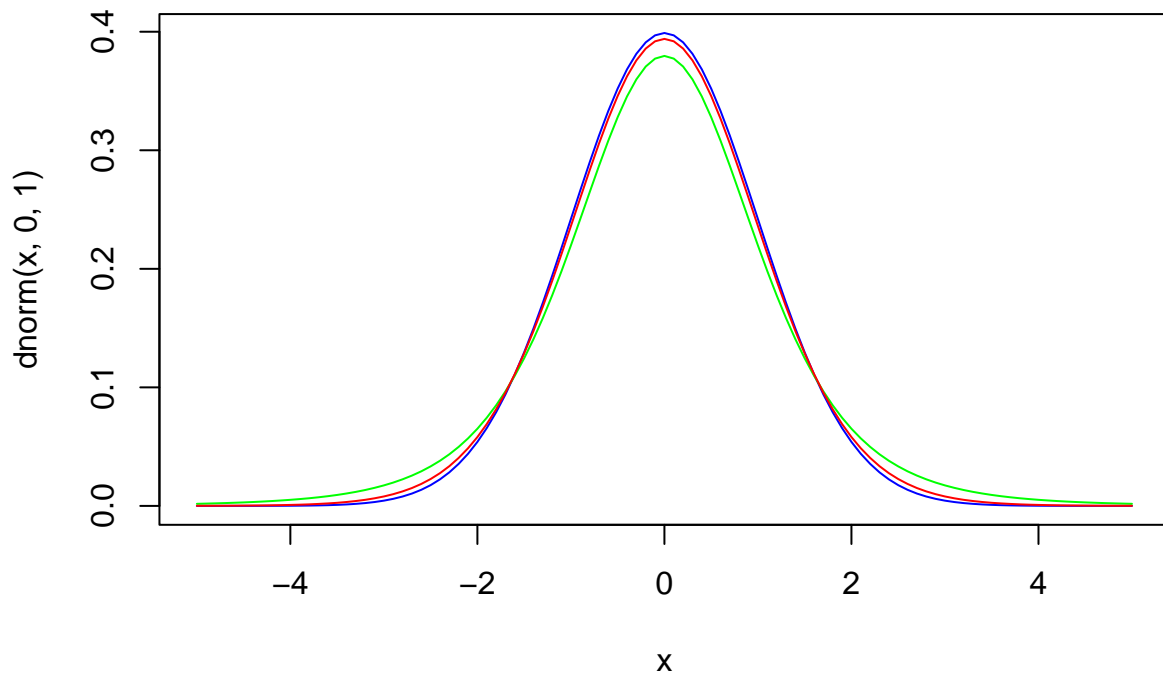
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La distribución t de student con n grados de libertad se define como

$$t_n = \frac{N(0,1)}{\sqrt{\frac{\chi_n^2}{n}}}$$

La distribución *t-student* es similar a la $N(0,1)$. De hecho, $\lim_{n \rightarrow \infty} t_n = N(0,1)$.

```
curve(dnorm(x,0,1), from = -5, to = 5, col = "blue")  
curve(dt(x,5), add = T, col = "green")  
curve(dt(x,20), add = T, col = "red")
```



Propiedades:

- $E[\chi_n^2] = n$
- $Var[\chi_n^2] = 2n$