

Distribución t-student con n grados de libertad

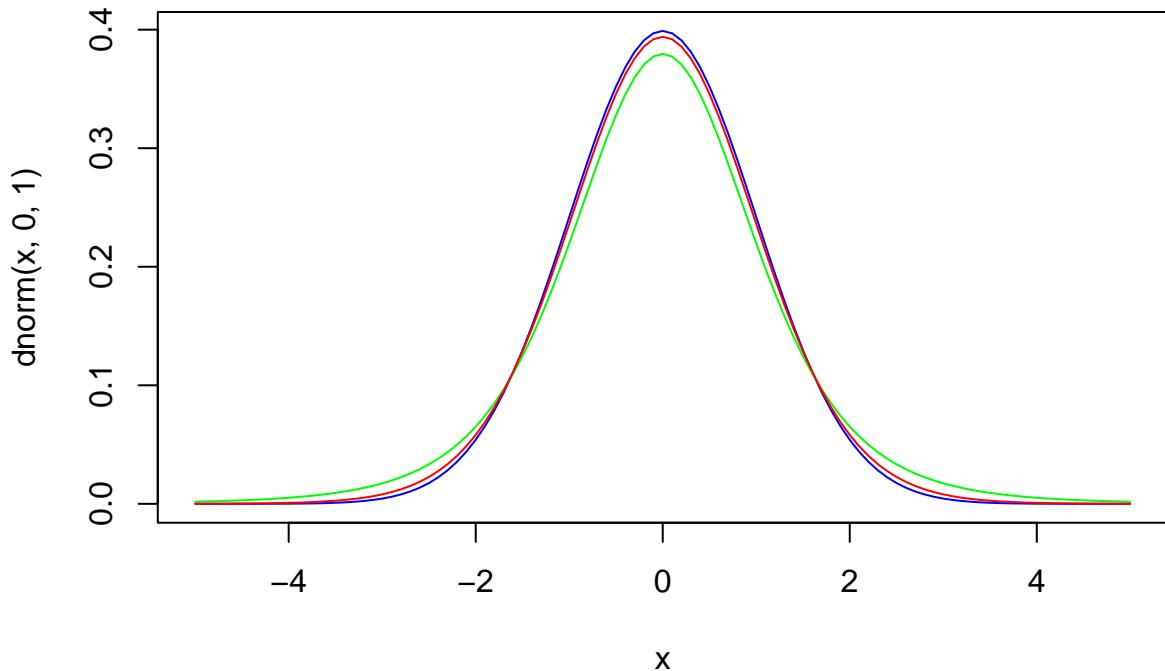
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La distribución t de student con n grados de libertad se define como

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

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:

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