

"Determine the density function from the distribution function"

`Simplify[D[1 - GammaRegularized[ test / 2 ,  
test tsen mu / ( 4 p InverseGammaRegularized[tsen / 2, x] )], x]]`

Determine the density function from the distribution function

$$\frac{1}{\Gamma\left[\frac{\text{test}}{2}\right]} 2^{-\text{test}} e^{-\frac{\mu \text{test tsen}}{4 p \text{InverseGammaRegularized}\left[\frac{\text{tsen}}{2}, x\right]} + \text{InverseGammaRegularized}\left[\frac{\text{tsen}}{2}, x\right]}$$

$$\Gamma\left[\frac{\text{tsen}}{2}\right] \left( \frac{\mu \text{test tsen}}{p \text{InverseGammaRegularized}\left[\frac{\text{tsen}}{2}, x\right]} \right)^{\text{test}/2}$$

$$\text{InverseGammaRegularized}\left[\frac{\text{tsen}}{2}, x\right]^{-\text{tsen}/2}$$

`InverseGammaRegularized[4, 0.5]`

3.67206

`GammaRegularized[4, 0.5]`

0.998248