

## Solution for exercise 4.4.2 in Pitman <sup>1</sup>

The result is obvious, think of the factor  $\lambda$  as a change of [scale](#),

### Alternative solution using cumulative distribution - section 4.5

$$P(T \leq t) =$$

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<sup>1</sup>Text colored in blue are buttons. In order to enable these, the document must be opened in either [Acrobat Reader](#) or [evince](#) (linux).