

IMM - DTU

02405 Probability  
2018-12-21  
ARA,NKE,BFN/ara,nke,bfn

## Solution for exercise 4.3.2 in Pitman <sup>1</sup>

We first show that a constant Hazard rate implies an exponential distribution. Using (7) page 297, we [get](#)

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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).