

例 1.1.1 设 $X_1, X_2, \dots, X_n$ 独立同分布, $X_i \sim N(\mu, \sigma^2)$, $Y = \sum_{i=1}^n X_i^2$, 求 Y 的分布.



Sivertips Roundup

Max Brand



Sivertips Roundup:

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