

**Theorem** The chi-square distribution is a special case of the noncentral chi-square distribution when  $\delta = 0$ .

**Proof** The noncentral chi-square has probability density function

$$f(x) = \sum_{k=0}^{\infty} \frac{e^{-\delta/2} \left(\frac{\delta}{2}\right)^k}{k!} \cdot \frac{e^{-x/2} x^{\frac{n+2k}{2}-1}}{2^{\frac{n+2k}{2}} \Gamma\left(\frac{n+2k}{2}\right)}, \quad x > 0$$

When  $\delta = 0$ , this reduces to

$$\begin{aligned} f(x) &= \sum_{k=0}^{\infty} \frac{e^{-0/2} \left(\frac{0}{2}\right)^k}{k!} \cdot \frac{e^{-x/2} x^{\frac{n+2k}{2}-1}}{2^{\frac{n+2k}{2}} \Gamma\left(\frac{n+2k}{2}\right)} \\ &= \frac{e^{-(x/2)} x^{(n/2)-1}}{2^{(n/2)} \Gamma(n/2)} \quad x > 0 \end{aligned}$$

which is the probability density function of the chi-square distribution with  $n$  degrees of freedom.