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$$|Z| = \sqrt{1 - \frac{1}{\lambda^2}} = \sqrt{\frac{\lambda^2 - 1}{\lambda^2}} = \sqrt{\frac{(\lambda - 1)(\lambda + 1)}{\lambda^2}} = \sqrt{\lambda - 1} \cdot \sqrt{\frac{\lambda + 1}{\lambda^2}} = \sqrt{\lambda - 1} \cdot \sqrt{\frac{1}{\lambda} + \frac{1}{\lambda^2}}.$$

• *Journal of the American Statistical Association*, 1937, Vol. 32, No. 188, pp. 1-15.

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