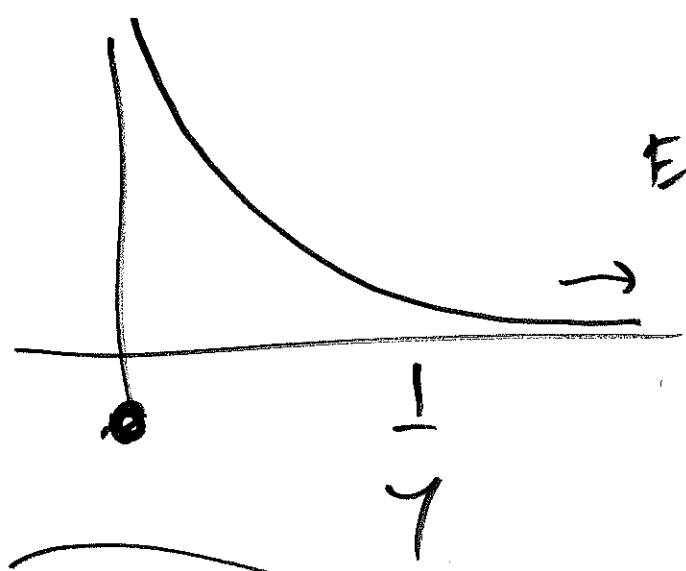


This time: multivariate  
 transformations;  
 next time: expectation,  
 variance,  
 covariance, correlation

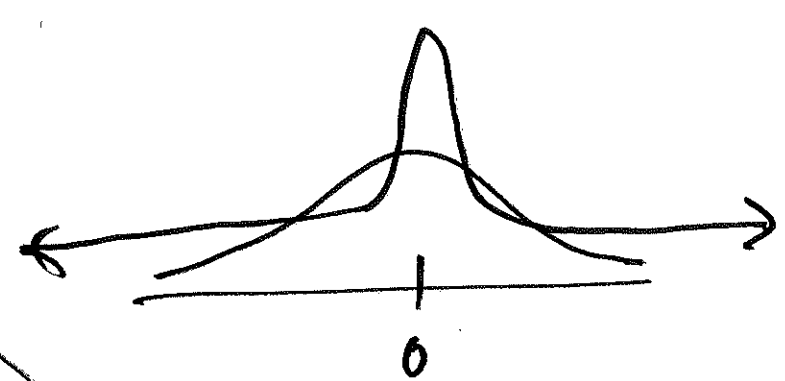
IMPORTANT! AMS 131  
 14 May 19  
 Change in time & place for  
 JD office 1.5-hours

& for the rest of the quarter, my  
 office 1.5-hours will be as follows:

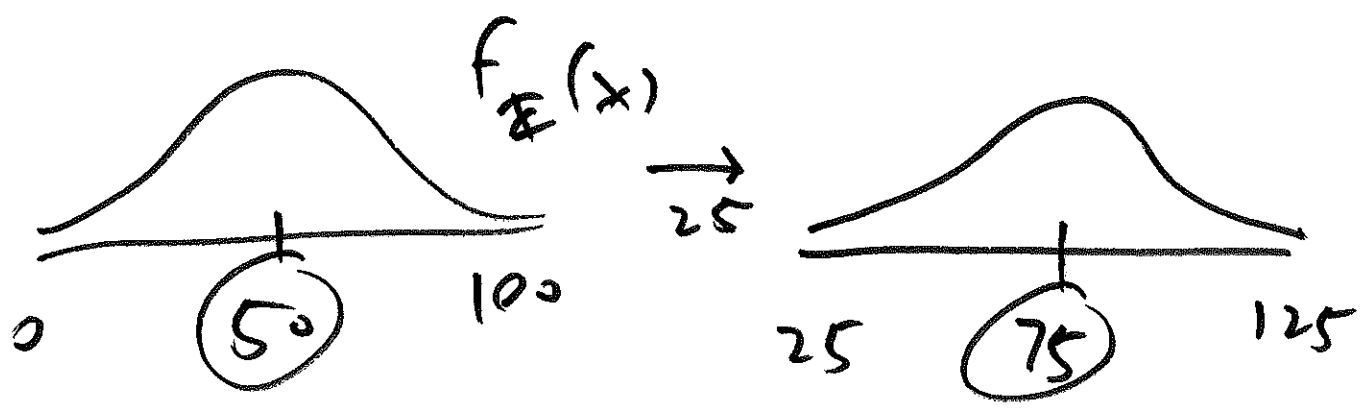
Tue 7.10 - 8.40 pm E2/194 ←  
 Thu 7.10 - 8.40 pm E2/194 ←



$$E(|X|) = \int_{-\infty}^{\infty} \underbrace{y}_{\text{circled}} \underbrace{f_X(y)}_{\text{boxed}} dy$$



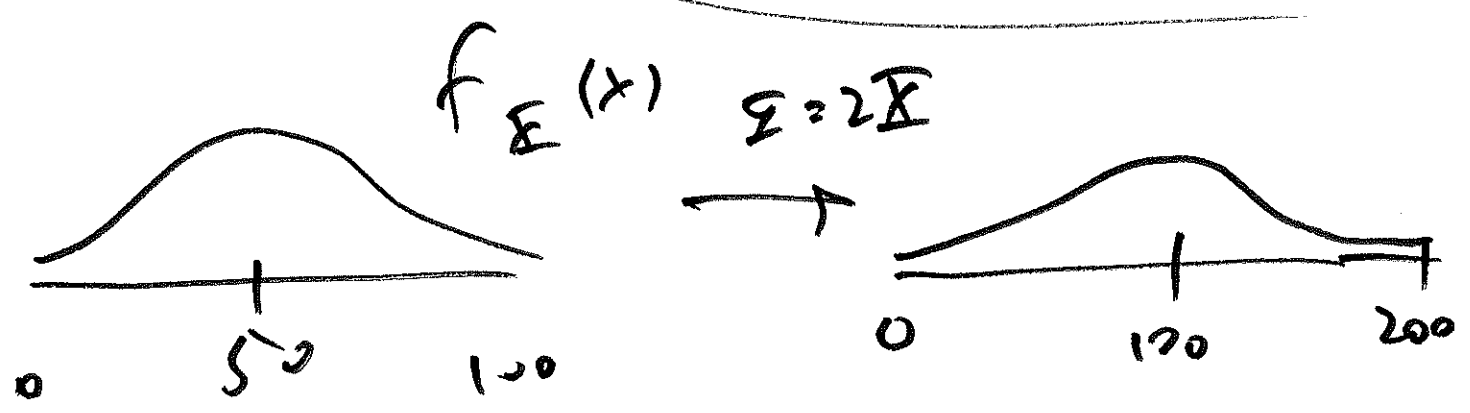
$E(X) \geq a$



$$Y = X + 25$$

$$E(Y) = E(X) + 25$$

$$E(\cancel{666} X + c) = E(X) + c$$



$$E(2X) = 2E(X)$$

$$E(aX + b) = aE(X) + b$$

$$E(X_1 + X_2) = \checkmark E(X_1) + E(X_2) \quad \textcircled{3}$$

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