

W203, Unit 3 Proof, Q1.2

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$$\text{Corr}[aX+b, X] = \frac{\text{Cov}[aX+b, X]}{\sqrt{\text{Var}[aX+b]} * \sqrt{\text{Var}[X]}} = \frac{a * \text{Cov}[X, X]}{|a| * \sqrt{\text{Var}[X]} * \sqrt{\text{Var}[X]}} = \frac{a}{|a|} * \text{Corr}[X, X] = \frac{a}{|a|}$$