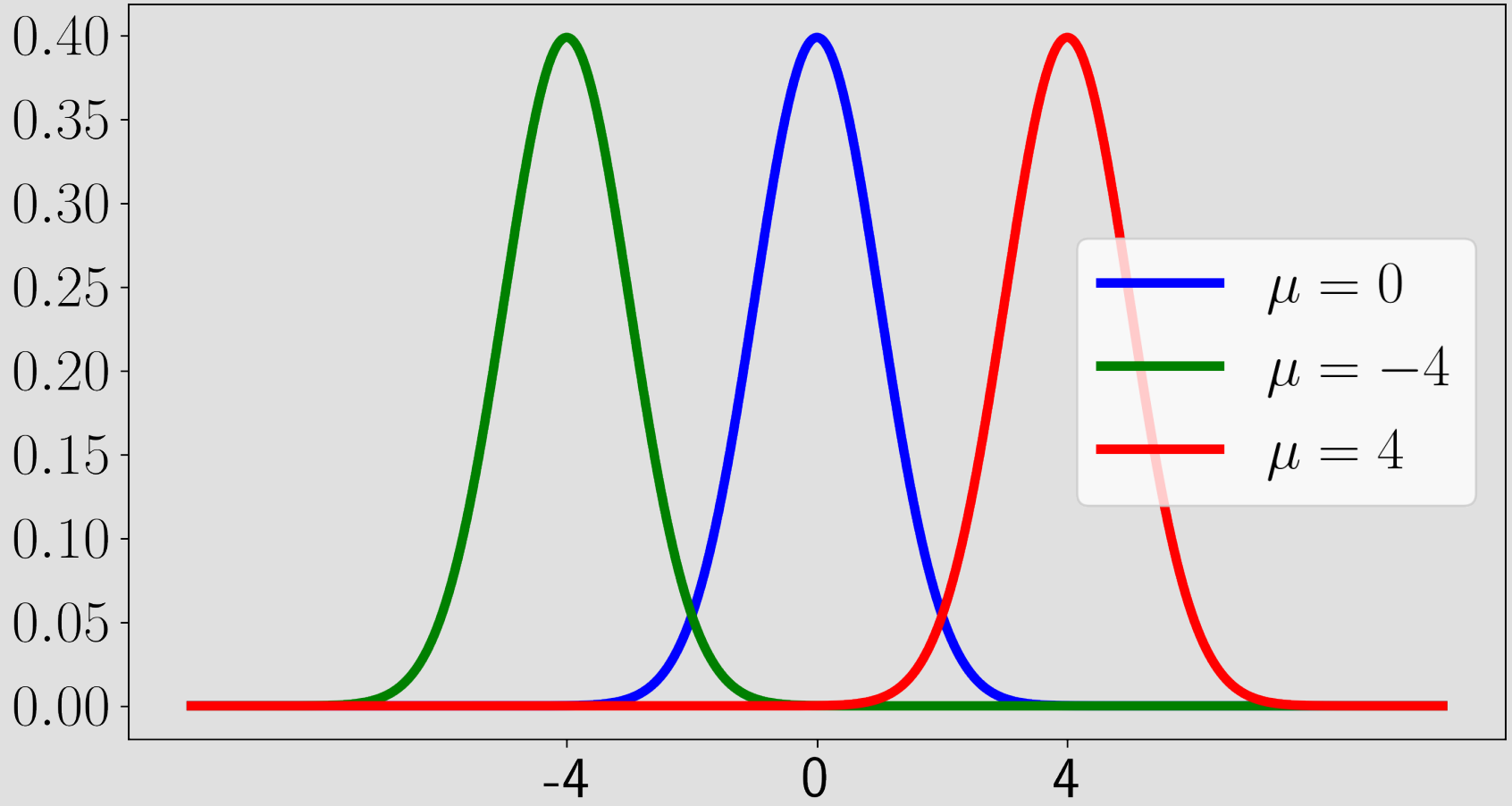
Univariate normal: mean



$$\mathbb{E}X = \mu$$