

Week 7-8 Study Guide

Botao Jin

University of California, Santa Barbara — February 17, 2025

Expectations

1. Expected value: 3.30, 3.32, 3.37
2. Variance: 3.15, 3.31
3. Moment generating functions: 5.13, 5.15
4. Transformation of random variables: 5.7, 5.8

Combined Section on Special Distributions and Expectations

See exercises 3.18c, 4.49, 3.51 – 52, 5.12, 5.16, 5.24

Note: This study guide is used for Botao Jin's sections only. Comments, bug reports: b_jin@ucsb.edu