

**Homework 0***Handed Out: January 22**Due: January 27***Name:** Jiatong Sun**PennKey:** jtsun**PennID:** 53378755**1 Multiple Choice & Written Questions**

1.   a. C  
      b. A
2.   a. D  
      b. A
3.   a. D  
      b. C
4.   a. B  
      b. Proof:

$$\begin{aligned} \text{Var}(X) &= E[(X - E[X])^2] \\ &= E[X^2 - 2X \cdot E[X] + E[X]^2] \\ &= E[X^2] - 2 \cdot E[X] \cdot E[X] + E[E[X]^2] \\ &= E[X^2] - 2E[X]^2 + E[X]^2 \\ &= E[X^2] - E[X]^2 \end{aligned}$$

## 2 Python Programming Questions

Complete questions 5 and 6 in the iPython notebook.