

csd3240-csd3241-f24-meta.sg

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Started on	Thursday, 7 November 2024, 3:22 PM
State	Finished
Completed on	Thursday, 7 November 2024, 3:36 PM
Time taken	14 mins 24 secs
Grade	10.00 out of 10.00 (100%)

Question 1

Correct

Mark 2.00 out of 2.00

Flag question

Let $E[X]=2$, $E[X^2]=4$, $E[XY]=-3$ and $E[Y]=1$. Find $\text{Cov}(X,3X-2Y)$.

Select one:

☐ a. None of these

☐ b. 9

☒ c. 10 ✓

☐ d. 7

☐ e. 8

Your answer is correct.

The correct answer is: 10

Question 2

Correct

Mark 2.00 out of 2.00

Flag question

Consider random variables X and Y on the same probability space. If $\text{Var}(X+2Y)=40$ and $\text{Var}(X-2Y)=20$, what is $\text{Cov}(X,Y)$?

Select one:

☐ a. 2

☒ b. 2.5 ✓

☐ c. 1.5

☐ d. 0

☐ e. None of these

Your answer is correct.

The correct answer is: 2.5

Question 3

Correct

Mark 2.00 out of 2.00

Flag question

Determine $\rho_{x,y}$, if $\text{Var}(X)=2\text{Var}(Y)$.

Select one:

☒ a. 0.3536 ✓

☐ b. None of these

☐ c. 0.9827

☐ d. 0.4647

☐ e. 1

Your answer is correct.

The correct answer is: 0.3536

Question 4

Correct

Mark 2.00 out of 2.00

Flag question

Let X be a discrete random variable. Suppose that PMF is:

PMF

x	0	1	2	3
f(x)	0.2	0.1	0.4	0.3

The value of $E(2X + 3X^2)$ is

Select one:

☒ a. None of these ✓

☐ b. 17.6

☐ c. 14.4

☐ d. 18.6

☐ e. 15.6

Your answer is correct.

The correct answer is: None of these

Question 5

Correct

Mark 2.00 out of 2.00

Flag question

Suppose that for the random variable X, Y we have $E[X]=1$, $E[Y]=2$, $E[X^2]=10$, $E[Y^2]=5$ and $E[XY]=1$. Find the number c so that X and $X+cY$ are uncorrelated.

Select one:

☐ a. 8

☐ b. 7

☒ c. 9 ✓

☐ d. 10

☐ e. None of these

Your answer is correct.

The correct answer is: 9

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