

Ans to the Q: No: ③

The expected value of the sample mean is the population mean, and SE of the sample mean is the SD of the population, divided by the square-root of the sample size. And the expected value of a random variable is the weighted average of all possible values of the variable. The random variable taking a specific value.

$$\begin{aligned}\mu = E[X] &= (1 \times 1/6) + (2 \times 1/6) + (3 \times 1/6) \\ &\quad + (4 \times 1/6) + (5 \times 1/6) + (6 \times 1/6) \\ &= 3.5\end{aligned}$$

the 3.5, which is not a possible value of  $X$ .

the variance of the random variable  $X$  is defined as:

$$\begin{aligned}V(X) &= E(X^2) - E(X)^2 \\ &= E(X^2) - E(X)^2\end{aligned}$$

$$\begin{aligned}= V(3.5) &= E(3.5^2) - E(3.5)^2 \\ &= E(12.25) - E(3.5)^2\end{aligned}$$

The Expected value = 0