model $X_1, X_2 \ldots\ldots X_n$ uafhængige

$E[X_i] = \mu_i, V[X_i] = \sigma_i^2.$

$$Y = c_1 X_1 + \ldots\ldots + c_n X_n = \sum_{i=1}^{n} c_1 x_i = \sum_{i=1}^{n} c_i \cdot \mu_i$$

IF X. Y uafhængige $\left\{ V[Y] = \sum_{i=1}^{n} c_i^2 \cdot V[X_i] = \right.$

$$\left. = \sum_{i=1}^{n} c_i \cdot \sigma_i^2 \right\}$$

Else $\left\{ V[Y] = \sum_{i=1}^{n} c_i^2 \sigma_i^2 + \sum_{i=1}^{n} \sum_{i=1}^{n} c_i c_j \cdot \mathrm{cov}(x_i, x_j) \right.$