Momenter

middelværdi

X: $\mu_X = E[X] = \int x f_X(x) dx$

$\sigma_X^2 = V[X] = E[(X - \mu_X)^2] =$

$= E[X^2] - \mu_X^2 = \int x^2 f_X(x) dx - \mu_X^2$

Tilsvarende for Y: μ_Y, σ_Y^2

Covarians

$\sigma_{XY} = cov(X,Y) \overset{def}{=} E[(X - \mu_X)\cdot(Y - \mu_Y)] =$

$= E[XY] - \mu_X \cdot \mu_Y$