

Question 6

$$m(x) = \frac{1}{N} \sum_{i=1}^N x_i$$

$$\text{Cov}(X, Y) = \frac{1}{N} \sum (x_i - m(x))(y_i - m(y))$$

$$s^2 = \frac{1}{N} \sum (x_i - m(x))^2$$

$$1. \quad m(a+bX) = \frac{1}{N} \sum_{i=1}^N (a + bx_i) = a + b \frac{1}{N} \sum_{i=1}^N x_i = a + bm(x)$$

$$2. \quad \text{Cov}(X, X) = \frac{1}{N} \sum (x_i - m(x))^2 = s^2$$

$$3. \quad \text{Cov}(X, a+bY) = \frac{1}{N} \sum (x_i - m(x))(a + by_i - m(a+bY)) = b \text{Cov}(X, Y)$$

$$4. \quad \text{Cov}(a+bX, a+bY) = b^2 \text{Cov}(X, Y)$$

$$5. \quad m(a+bX) = a + bm(x) \Rightarrow \text{True when } b > 0$$

$$|QR(a+bX)| = b |QR(X)| \Rightarrow \text{Not true it would not be } a + b |QR(X)|$$

$$6. \quad \text{So } X = \{1, 4\}$$

$$m(X) = \frac{1+4}{2} = 2.5$$

$$X^2 = \{1^2, 4^2\} = \{1, 16\}$$

$$m(X^2) = \frac{1+16}{2} = 8.5$$

$$(m(X))^2 = (2.5)^2 = 6.25$$

$$(m(X))^2 \neq m(X^2)$$

$$\sqrt{X} = \{1, 2\}$$

$$m(\sqrt{X}) = \frac{1+2}{2} = 1.5$$

$$\sqrt{m(X)} = \sqrt{2.5} \approx 1.58$$

$$m(\sqrt{X}) \neq \sqrt{m(X)}$$