



3.1 Given uniformity of both distributions
 $E[D|C] = \frac{C}{2} + C$

3.2 In 2.2. I showed, that for a uniform distribution $U(a,b)$
 $V[U(a,b)] = \frac{(b-a)^2}{12} \Rightarrow$
 $V[D|C] = \frac{(2C-C)^2}{12} = \frac{C^2}{12}$

3.3 Using Law of Total Variance (FOAS 2.2.18):
 $V[D] = E[V[D|C]] + V[E[D|C]] = E[\frac{C^2}{12}] + V[1.5C]$
 Given the uniformity of C on $[0,2]$, marginal distribution of C $f_C = 0.5$. ~~By~~ Using expectation of a function (FOAS 2.1.5)

$$E[\frac{C^2}{12}] = \int_0^2 f_C \cdot \frac{C^2}{12} dC = \frac{1}{24} \int_0^2 C^2 dC = \frac{1}{24} \left[\frac{C^3}{3} \right]_0^2 = \frac{8}{24 \cdot 3} = \frac{1}{9}$$

Again, using the result from 2.2 of this test:

$$V[1.5C] = 2.25 V[C] = 2.25 V[U(0,2)] = 2.25 \cdot \frac{2^2}{12} = \frac{9}{4} \cdot \frac{1}{3} = \frac{3}{4}$$

Putting it together:

$$V[D] = \frac{1}{9} + \frac{3}{4} = \frac{31}{36}$$