

$$1) Y = a + bX \quad \text{each datapoint: } y_i = a + b x_i$$

$$m(Y) = \frac{1}{N} \sum_{i=1}^N y_i$$

$$M(Y) = \frac{1}{N} \sum_{i=1}^N a + b x_i$$

$$N(M(Y)) = \sum_{i=1}^N a + \sum_{i=1}^N b x_i$$

$$N(M(Y)) = N a + b \sum_{i=1}^N x_i$$

$$M(Y) = \frac{N}{N} a + b \frac{1}{N} \sum_{i=1}^N x_i$$

$$M(Y) = a + b M(X)$$

$$M(a + bX) = a + b M(X)$$

$$2) \text{cov}(x, x) = \frac{1}{N} \sum_{i=1}^N (x_i - m(x))(x_i - m(x))$$

$$\text{cov}(x, x) = \frac{1}{N} \sum_{i=1}^N (x_i - m(x))^2$$

$$\text{cov}(x, x) = s^2$$

$$3) \text{cov}(X, a+bY) = \frac{1}{N} \sum_{i=1}^N (x_i - m(x))((a+by_i) - m(a+bY))$$

$$\begin{aligned}\text{cov}(X, a+bY) &= \frac{1}{N} \sum_{i=1}^N (x_i - m(x))((a+by_i) - (a+bM(Y))) \\ &= \frac{1}{N} \sum_{i=1}^N (x_i - m(x))(a+by_i - a - bM(Y)) \\ &= \frac{1}{N} \sum_{i=1}^N (x_i - m(x))(b(y_i - M(Y))) \\ &= b \left(\frac{1}{N} \sum_{i=1}^N (x_i - m(x))(y_i - M(Y)) \right) \\ &= b \text{cov}(X, Y)\end{aligned}$$

$$4) \text{cov}(a+bx, a+by)$$

$$\text{by our proof in \#3: } \text{cov}(a+bx, a+by) = b \text{cov}(a+bx, Y)$$

$$b \text{cov}(a+bx, Y) = b(b \text{cov}(X, Y))$$

$$\text{cov}(a+bx, a+by) = b^2 \text{cov}(X, Y)$$

5) Since $b > 0$, order β maintained.

$\text{med}(a+bx) =$ all values are scaled by b , shifted by a , and then the median is taken

$a+b(\text{med}(x)) =$ median is taken, and then all values are scaled /shifted.

Because $b > 0$ keeps the order, the middle item (median) remains the middle item through transformations,

$$IQR: IQR(X) = Q_3(X) - Q_1(X)$$

$$Y = a + bx \text{ where } b > 0$$

$$Q_1(Y) = a + b Q_1(X), \quad Q_3(Y) = a + b Q_3(X)$$

$$IQR(Y) = a + b Q_3(X) - a - b Q_1(X)$$

$$IQR(Y) = b (Q_3(X) - Q_1(X))$$

$$IQR(Y) = b (IQR(X))$$

$$IQR(a+bx) = b (IQR(X))$$

$$\text{Therefore, } IQR(a+bx) = a + b(IQR(X))$$

i) only true when $a=0$.

b) X^2 :

$$X = \{0, 1, 2\}$$

$$\text{mean of } X^2 = \frac{0+1+2^2}{3} = \frac{5}{3}$$

$$\text{mean of } X = \frac{1+2}{3} = 1$$

$$(m(X))^2 = 1 = 1$$

$$1 \neq \frac{5}{3} \text{ by counterexample, } m(X^2) \neq (m(X))^2$$

\sqrt{X} :

$$X = \{0, 1, 4\}$$

$$\text{mean of } \sqrt{X} = \frac{0+1+2}{3} = 1$$

$$\text{mean of } X = \frac{5}{3}$$

$$\sqrt{(m(X))} = \sqrt{\frac{5}{3}}$$

$$1 \neq \sqrt{\frac{5}{3}}$$

$$\text{by counterexample, } m(\sqrt{X}) \neq \sqrt{m(X)}$$