

$$\textcircled{1} \quad m(a+bX) = \frac{1}{N} \sum_{i=1}^N a + \frac{1}{N} \sum_{i=1}^N bx_i = a + b \cdot \frac{1}{N} \sum_{i=1}^N x_i = a + b \cdot m(X)$$

$$\textcircled{2} \quad \text{cov}(X, a+bY) = \frac{1}{N} \sum_{i=1}^N (x_i - m(X))(b(y_i - m(Y))) = b \cdot \frac{1}{N} \sum_{i=1}^N (x_i - m(X))(y_i - m(Y)) = b \cdot \text{cov}(X, Y)$$

$$\textcircled{3} \quad \text{cov}(X, X) = \frac{1}{N} \sum_{i=1}^N (x_i - m(X))^2 = s^2$$

$$\text{cov}(a+bX, a+bX) = b^2 \cdot \frac{1}{N} \sum_{i=1}^N (x_i - m(X))^2 = b^2 s^2$$

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

$\textcircled{4}$ For non-decreasing transformations, the median transformation property holds. Yes this applies to any quantile. The IQR and range don't always preserve linear transformations.

$\textcircled{5}$ NO, this is not always true. $m(g(X)) \neq g(m(X))$