

$$1. m(a+bX) = a+b \cdot m(x)$$

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

$$m(a+bX) = \frac{1}{N} \sum_{i=1}^N (a+bX_i)$$

$$m(a+bX) = \frac{1}{N} \sum a + \frac{1}{N} \sum bX_i$$

$$m(a+bX) = a + b \times \frac{1}{N} \sum x_i = a + b m(x)$$

$$2. \text{cov}(X, a+bY) = b \times \text{cov}(X, Y)$$

$$\text{cov}(X, a+bY) = \frac{1}{N} \sum (x_i - m(x)) ((a+bY_i) - m(a+bY))$$

$$\text{cov}(X, a+bY) = \frac{1}{N} \sum (x_i - m(x)) (b(Y_i - m(Y)))$$

$$\text{cov}(X, a+bY) = \frac{1}{N} \sum (x_i - m(x)) (b(Y_i - m(Y)))$$

$$\text{cov}(X, a+bY) = b \times \frac{1}{N} \sum (x_i - m(x)) (Y_i - m(Y))$$

$$= b \times \text{cov}(X, Y)$$

$$3. \text{cov}(a+bX, a+bX) = b^2 \text{cov}(X, X) \text{ \& } \text{cov}(X, X) = s^2$$

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

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

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

4. Yes, when  $x$  is transformed by  $g$  the median of  $x$  will still be the midpoint of the transformed values.

5. No. In general  $m(g(x)) \neq g(m(x))$