

$X, Y$  Independent

$$f_{XY} = f_X f_Y$$



$Y$  Mean Indep. of  $X$

$$E(Y|X) = E(Y)$$

$X$  Mean Indep. of  $Y$

$$E(X|Y) = E(X)$$



$X, Y$  Uncorrelated

$$E(XY) = E(X)E(Y)$$