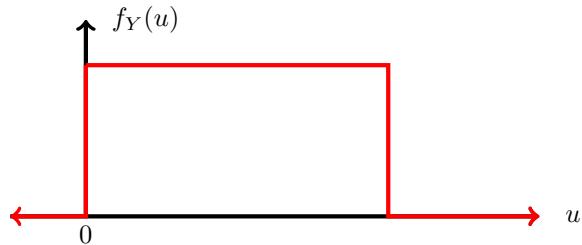


Suppose Y is a random variable with variance equal to three and whose probability density function is shown below in red. What is the expected value of $e^{Y/3}$?



(a) $(e - 1)(e + 1)/2$

(b) $(e^2 + 1)/2$

(c) $e^2 + 1$

(d) $(e^2 + 1)/3$

(e) $(e^2 + 1)/6$

(f) $(e^2 - 1)/3$

(g) $(e + 1)/3$

(h) $(e + 1)/6$

(i) $(e - 1)/3$

(j) $(e - 1)/2$

(k) 3

(l) None of these.