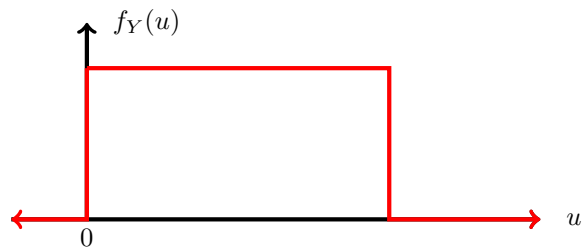


Suppose Y is a random variable with variance equal to three and whose probability density function is shown below in red. What is the expected value of $e^{Y/3}$?



- (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.