

② (a) LHS = $\text{avg}(\alpha x + \beta 1_n) = \frac{1_n^T (\alpha x + \beta 1_n)}{n} \quad (\because \text{avg}(x) = \frac{1_n^T x}{n})$

$$= \frac{1_n^T \alpha x + 1_n^T \beta 1_n}{n}$$

$$= \alpha \left(\frac{1_n^T x}{n} \right) + \beta \left(\frac{1_n^T 1_n}{n} \right)$$

$$= \alpha \text{avg}(x) + \beta \frac{n}{n}$$

$$= \alpha \text{avg}(x) + \beta = \text{RHS.}$$

$\therefore \text{avg}(\alpha x + \beta 1_n) = \alpha \text{avg}(x) + \beta$

LHS = ~~(b) $\text{std}(\alpha x + \beta 1_n) = \frac{\|(\alpha x + \beta 1_n) - \frac{1_n^T (\alpha x + \beta 1_n)}{n} 1_n\|_2}{\sqrt{n}}$~~

~~$(\because \text{std}(x) = \frac{\|x - \frac{1_n^T x}{n} 1_n\|_2}{\sqrt{n}}$~~

$$= \frac{\|(\alpha x + \beta 1_n) - \frac{1_n^T (\alpha x + \beta 1_n)}{n} 1_n\|_2}{\sqrt{n}}$$

~~$(\because \|x\|_2 = \sqrt{x^T x})$~~

(b) we have $(\text{rms}(x))^2 = (\text{avg}(x))^2 + (\text{std}(x))^2$

$$\Rightarrow \text{std}(x) = \sqrt{(\text{rms}(x))^2 - (\text{avg}(x))^2}$$

$$\Rightarrow \text{std}(x) = \sqrt{\frac{x^T x}{n} - \left(\frac{1_n^T x}{n}\right)^2}$$

LHS = $\text{std}(\alpha x + \beta 1_n) = \sqrt{\frac{(\alpha x + \beta 1_n)^T (\alpha x + \beta 1_n)}{n} - \left(\frac{1_n^T (\alpha x + \beta 1_n)}{n}\right)^2}$

$$= \sqrt{\frac{(\alpha x^T + \beta 1_n^T)(\alpha x + \beta 1_n)}{n} - \frac{(1_n^T \alpha x + 1_n^T \beta 1_n)^2}{n^2}}$$

$$= \sqrt{\frac{\alpha^2 x^T x + 2\alpha\beta x^T 1_n + \beta^2 n}{n} - \frac{(\alpha^2 (1_n^T x)^2 + \beta^2 n^2 + 2\alpha\beta n 1_n^T x)}{n^2}}$$

$$= \sqrt{\frac{\alpha^2 x^T x}{n} + \frac{2\alpha\beta x^T 1_n}{n} + \beta^2 - \frac{\alpha^2 (1_n^T x)^2}{n} - \beta^2 - \frac{2\alpha\beta 1_n^T x}{n}}$$

$$= \sqrt{\alpha^2 \frac{x^T x}{n} - \alpha^2 \left(\frac{1_n^T x}{n}\right)^2}$$

$$= \sqrt{\alpha^2 \left(\frac{x^T x}{n} - \left(\frac{1_n^T x}{n}\right)^2\right)} = |\alpha| \sqrt{\frac{x^T x}{n} - \left(\frac{1_n^T x}{n}\right)^2}$$

$$= |\alpha| \text{std}(x) = \text{RHS} \quad \therefore \text{std}(\alpha x + \beta 1_n) = |\alpha| \text{std}(x)$$