

$$Q6.1 \quad m(a+bx) = a + b \times m(x)$$

wtf

$$m(x) = \frac{1}{N} \sum_{i=1}^N x_i \quad \text{so } m(a+bx) = \frac{1}{N} \sum_{i=1}^N (a+bx_i)$$

because  $a$  &  $b$  are constants you can split up the mean

$$\begin{aligned} \frac{1}{N} \left( \sum_{i=1}^n a + \sum_{i=1}^n b x_i \right) &= \frac{1}{N} (na + b \sum_{i=1}^n x_i) \\ &\stackrel{\text{constant}}{\cancel{=}} a + b \left( \frac{1}{n} \sum_{i=1}^n x_i \right) \\ &= a + b \cdot m(x) \end{aligned}$$

$$Q 6.2 \quad \text{cov}(X, X) = s^2$$

$$\begin{aligned} \text{cov}(X, X) &= \frac{1}{N} \sum_{i=1}^N (x_i - m(x))(x_i - m(x)) \\ &= \frac{1}{N} \sum_{i=1}^N (x_i - m(x))^2 \\ &= s^2 \quad \text{by the thing you showed before} \end{aligned}$$

$$Q 6.3 \quad \text{cov}(X, a+bx) = b \times \text{cov}(X, Y)$$

transforms from  $y_i = a + bx_i$

$$\text{cov}(X, a+bx) = \frac{1}{N} \sum_{i=1}^N (x_i - m(x))[(a+bx_i) - m(a+bx)]$$

from 6.1  $m(a+bx) = a + b \cdot m(x)$

$$= \frac{1}{N} \sum_{i=1}^N (x_i - m(x))[(a+bx_i) - (a+b \cdot m(x))]$$

$$= \frac{1}{N} \sum_{i=1}^N (x_i - m(x))[b(y_i - m(Y))]$$

$$= b \left[ \frac{1}{N} \sum_{i=1}^N (x_i - m(x))(y_i - m(Y)) \right]$$

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

Q.6.4  $\text{cov}(a+bX, a+bY) = b^2 \text{cov}(X, Y)$ , notice  $\text{cov}(bX, bY) = b^2 X^2$

$$\begin{aligned}\text{cov}(a+bX, a+bY) &= \frac{1}{N} \sum_{i=1}^N [(a+bX_i) - m(a+bX)][(a+bY_i) - m(a+bY)] \\ &= \frac{1}{N} \sum_{i=1}^N [(a+bX_i) - (a+bm(X))] [(a+bY_i) - (a+bm(Y))] \\ &= \frac{1}{N} \sum_{i=1}^N [b(X_i - m(X))] [b(Y_i - m(Y))] \\ &= b^2 \frac{1}{N} \sum_{i=1}^N (X_i - m(X))(Y_i - m(Y)) \\ &= b^2 \text{cov}(X, Y)\end{aligned}$$

Q.6.5 True, because  $\text{med}(X)$  doesn't transform where the median is so it's just adding the middle with constants so  $\text{med}(a+bX) = a+b\text{med}(X)$  for  $b>0$ , similar to  $m(a+bX) = a+bm(X)$   $IQR(a+bX) = a+bIQR(X)$  is False for  $b>0$  because  $IQR(a+bX) = Q_3(a+bX) - Q_1(a+bX)$   
 $= (a+bQ_3(X)) - (a+bQ_1(X))$   
 $= b[Q_3(X)] - Q_1(X)$   
 $= bIQR(X)$  ∵ False  $\neq a+bIQR(X)$   
for  $b>0$

Q.6.6  $X^2, \sqrt{X} \neq (m(X))^2, \sqrt{m(X)}$

Ex.  $X = \{1, 2, 3\}$

$$\begin{aligned}X^2 &= \{1, 4, 9\} & (m(X))^2 &= (2)^2 = 4 & 4 \neq \frac{14}{3} \\ \sqrt{X} &= \{1, \sqrt{2}, \sqrt{3}\} & m(X^2) &= \frac{1+4+9}{3} = \frac{14}{3} & \therefore \text{mean } X^2 \neq (m(X))^2 \\ &&&& m(X^2)\end{aligned}$$