$$\diamondplus$$

Product Under Independence

1 Why

TODO

2 Result

Proposition 1. *The expectation of the product of two independent random variables is the product of their expectations.*

Proof. Let f, g be two independent random variables. We want to show

$$\mathbf{E}\, fg = \mathbf{E}\, f\, \mathbf{E}\, g.$$

$\square$

Eve

Probability Di

Probability Events

Real Summation

Probability Outcomes

Natural Summation