

ESMA 5015: Simulaciones Estocasticas

Alejandro Ouslan

Spring 2025

Contents

1 Introduccion

1

1 Introduccion

Sea X una variable aleatoria (V.A) tal que

$$p(X = i) = \frac{1}{n} \quad \text{para } i = 1, 2, \dots, n.$$

Calcule $E[X]$

$$\begin{aligned} E[X] &= \sum_{i=1}^n i \cdot p(X = i) \\ &= \sum_{i=1}^6 i \cdot \frac{1}{6} \\ &= \frac{1}{6} \sum_{i=1}^6 i \\ &= \frac{1}{6} \cdot \frac{6 \cdot 7}{2} \\ &= \frac{7}{2} = 3.5 \end{aligned}$$