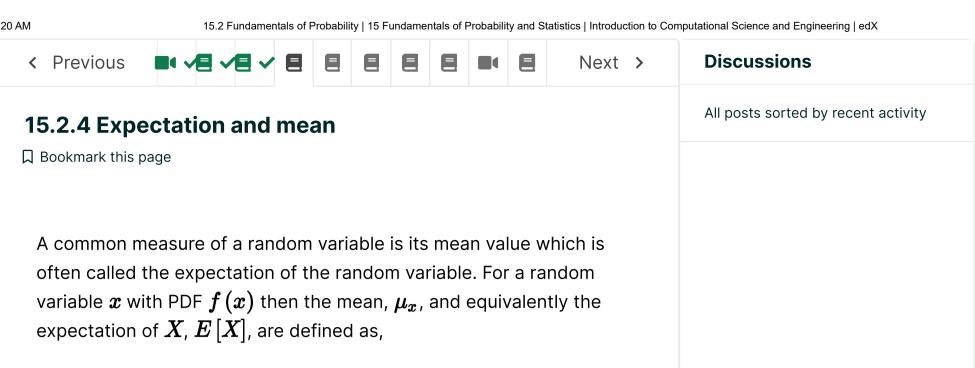
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<u>Course</u> <u>Progress</u> <u>Dates</u> <u>Discussion</u> <u>MO Index</u>

☆ Course / 15 Fundamentals of Probability and Statisti... / 15.2 Fundamentals of Probabil...





(15.8)

Often, the mean value of a function of a random variable is of interest. So, suppose $g\left(x\right)$ is a function then,

 $\mu_x \equiv E\left[X
ight] \equiv \int_{-\infty}^{\infty} x f\left(x
ight) \, \mathrm{d}x$

$$\mu_g \equiv E[g(X)] \equiv \int_{-\infty}^{\infty} g(x) f(x) dx$$
 (15.9)

Previous

Next >

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