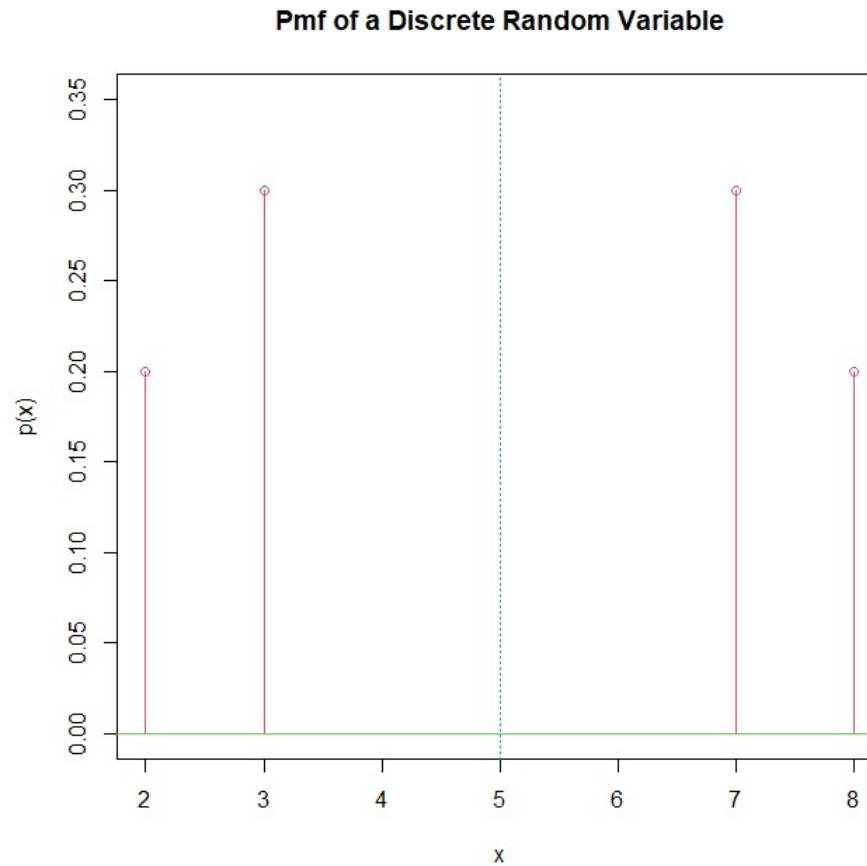


The expectation of a symmetric variable, X and the power of linearity



The expectation?

Note this is a symmetric distribution, i.e. a pdf (or pmf) mirrored through a line/point of symmetric, in this circumstance the values

Proof that for a symmetric distribution the point of symmetric
is the expected value of the random variable

We use transformations and the linearity of the expected value
operator

define $Y = X - a$

$$Y + a = X$$

$$E[Y + a] = E[X]$$

let $a = 5$ or the point of symmetry

Need to show that $E[Y] = 0$ and we have $E[X] = a = 5$

let $p()$ be the pmf for X and $g()$ be the pmf for Y

some the transformation yields

$$\text{if } x = 2; y = -3 \quad p(x = 2) = g(y = -3) = 0.2$$

$$x = 3; y = -2 \quad p(x = 3) = g(y = -2) = 0.3$$

$$x = 7; y = 2 \quad p(x = 7) = g(y = 2) = 0.3$$

$$x = 8; y = 3 \quad p(x = 8) = g(y = 3) = 0.2$$

Note symmetry about 0 that is $g(y) = g(-y) \implies$

Y has the same distribution as $-Y \implies$

$$E[Y] = E[-Y] = -E[Y] \implies \text{all are } 0$$

$$\text{From definition } E[X] = E[Y] + 5 = 5 \text{ or } a$$