DIS 5C

Wednesday, July 18, 2018 12:26 PM

Topic: Expectation

"weighted average"

- $E(X) = \sum_{\forall x} x\,\mathbb{P}(X=x)$
- linearity of independence

$E(aX+Y) = aE(X) + E(Y)$

X, Y need **not** to be independent