Rules for Means of RV

- If you perform a linear transformation on every data point, the mean will change according to tibe same formula.

2.
$$\mu_{X+Y} = \mu_X + \mu_Y$$

 $1.\mu_{a+bx} = a + b\mu_x$

If you combine two variables into one distribution by adding or subtracting, the mean of the new distribution can be calculated using the same operation.

Recall

Rules for Variances of RV

1.
$$\sigma^{2}_{a+bx} = b^{2}\sigma^{2}_{x}$$

$$2. \sigma^2_{X+Y} = \sigma^2_X + \sigma^2_Y$$

$$\sigma^2_{X-Y} = \sigma^2_X + \sigma^2_Y$$

- X and Y must be Independent !

Recall

Mean for Discrete RV

Variance/Standard Deviation for Discrete RV

$$\sigma^2_x = \sum (x_i - \mu_x)^2 p_i$$

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Application [Expected Value]

You own a very rare painting that is worth \$15,000 and you are insuring it through a popular insurance company used throughout the art community. You pay the insurance company \$220 annually to insure your painting under the following circumstances:

- if the painting is stolen, the company will cover the full value of the piece.
- If the painting is damaged, the company will cover 35 of the value.

Based on empirical probability, the company states that the probability of the painting getting stolen is 0.001 and the probability that the painting will be damaged is 0.02.

- 1. What is the expected long-run value of this business deal for the insurance company? Is it a good deal for them?
- 2. What is the standard deviation for the value of this business deal for the insurance company?

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Noel Rappin

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