

Recitation 13 Solutions
April 11, 2006

1. $E[AB] = E[(W + X)(X + Y)] = E[WX + X^2 + XY + WY] =$
 $E[X^2] = \text{var}(X) + E[X]^2 = 1$

$$E[AC] = E[(W + X)(Y + Z)] = E[WY + XY + XZ + WZ] = 0$$

2. Solution is in the text, pp. 264–265.
3. Solution is in the text, pp. 267–268.