

P.43

$$\textcircled{1} E[-2X + Y + 3] \stackrel{\substack{\text{性質1} \\ \text{性質6}}}{=} -2E[X] + E[Y] + 3 \\ = -2 \times 3 + 4 + 3 = 1$$

$$\textcircled{2} \text{Var}[-2X + Y] \stackrel{\text{性質7}}{=} (-2)^2 \text{Var}[X] + 1^2 \text{Var}[Y] + 2 \times (-2) \times 1 \times \text{Cov}[X, Y] \\ = (-2)^2 \times 3 + 1^2 \times 4 + 2 \times (-2) \times 1 \times (-2) = 24$$

$$\textcircled{3} \text{Var}[-2X + Y] \stackrel{\text{性質7}}{=} (-2)^2 \text{Var}[X] + 1^2 \text{Var}[Y] + 2 \times (-2) \times 1 \times \text{Cov}[X, Y] \\ = (-2)^2 \times 3 + 1^2 \times 4 = 16$$

|| 性質10  
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