

RANDOM VARIABLES

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e.g., $\left. \begin{array}{l} \{(1,1), (1,2), (1,3), (1,4), (1,5), (1,6), \\ (2,1), (2,2), \dots \\ \vdots \\ (6,1), (6,2), \dots \dots (6,6)\} \end{array} \right\} \begin{array}{l} X \rightarrow 2 \dots 12 \\ Y \rightarrow 0, 1 \end{array}$

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$$E[X] = \frac{0 + 10 + 16 + 18 + 16 + 10}{36} \sim 1.944$$

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1000 dice, expected value of sum = $1000 \cdot 3.5$

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However, $E[X \cdot Y] = E[X] \cdot E[Y]$ does NOT imply
 X & Y are independent.