

Math 477, Worksheet for lecture 24

Name: _____

Net ID: _____

1. If X is a random variable with variance $Var(X) = \sigma^2$, compute the variance of the random variable $aX + b$.

2. If X is a random variable with moment generating function $M(t)$ find the moment generating function for $aX + b$.

3. Let X be a uniform random variable on the interval $[2, 8]$. Find its moment generating function.