

4. Expectation of Product of Random Variables Proof

From the definition of the expected value, the expected value of the product of two random variables is

$$E(X \cdot Y) = \sum_{r_1} \sum_{r_2} r_1 \cdot r_2 \cdot P(X = r_1, Y = r_2)$$

where the sum is over all possible values of r_1 and r_2 that the variable X and Y can take on.

- (a) Using the definition above formally prove that if the events $X = r_1$ and $Y = r_2$ are independent (for any r_1 and r_2), we have

$$E(X \cdot Y) = E(X) \cdot E(Y).$$

- (b) Now, if you have two random variables X and Y and

$$Y = a \cdot X + c,$$

show that if $E[X^2] \neq E[X]^2$, then

$$E(X \cdot Y) \neq E(X) \cdot E(Y).$$

- (c) If you roll a die 6 times in a row, what is the expected value of the product of the 6 outcomes?

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