IMM - DTU

02405 Probability 2018-12-18 ARA,BFN/ara,bfn

## Solution for exercise 3.3.4 in Pitman<sup>1</sup>

The computational formulaa for the variance page 186 is quite useful (important). This exercise is solved by applying ti twice. First we use it once to get:

<sup>&</sup>lt;sup>1</sup>Text colored in blue are buttons. In order to enable these, the document must be opened in either Acrobat Reader or evince (linux).