

EXAM P GENERAL INFORMATION

1. $\ln x$ is the natural logarithm of x .

2. $\mu_X = E(X)$ denotes the mean of a random variable X .

$\sigma_X^2 = \text{Var}(X)$ denotes the variance of X .

$\sigma_{XY} = \text{Cov}(X, Y)$ denotes the covariance of two random variables X and Y .

$\rho_{XY} = \text{Corr}(X, Y)$ denotes the correlation coefficient of X and Y .

$\bar{X} = \frac{\sum_{i=1}^n X_i}{n}$ denotes the mean of a sample X_1, \dots, X_n .

