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1.7.1 Moments And Moment Generating Functions The n th Moment ($n \in \mathbb{N}$) Of A Random Variable X Is Defined As $\mu'_n = E X^n$ The n th Central Moment Of X Is Defined As $\mu_n = E(X - \mu)^n$, Where $\mu = \mu'_1 = EX$. Note, That The Second Central

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 $Y X = \dots$ Moments And The Moment $Y X$ Generating Function $Y \dots$ Note That Since $= 0$, The Second Moment 2 Is $^2 = 1$ Because In Any Case $= E(X^2)^2 = 2$. Thus $2 = 1$. The Idea Of The Proof Is To Use Just The Rst Cou-ple Of Terms Of The Power Series For The Moment Generating Function $M_X(t)$ Because The Rest Of The Terms Are Very Small. More Precisely, The Moment Generating Function For X can Be Written As $M_X(t) \dots$ Jan 9th, 2024.

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