Lecture-01: Variance and Conditional Expectation

1 Variance

- 1.1 Covariance
- 1.2 Variance of sum of two random variables
- 1.3 Cauchy-Schwarz inequality
- 2 Conditional Expectations
- 2.1 Conditional mass function
- 2.2 Conditional expectation
- 2.3 Law of iterated expectations