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Solutions 1.10–1.12 1.10 Since x and z are independent, their joint distribution factorizes $p(x, z) = p(x)p(z)$, and so $E[x+z] = \int \int (x+z)p(x)p(z)dx dz$ (18) $= \int x p(x)dx + \int z p(z)dz$ (19) $= E[x] + E[z]$. (20) Similarly for the variances, we first note that $(x+z)^2 = (x^2 + 2xz + z^2)$ (21)

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