

## ■ Combining Random Variables

As the preceding example illustrates, when we add two *independent* random variables, their variances add. *Standard deviations do not add.*

### Variance of the Sum of Random Variables

For any two *independent* random variables  $X$  and  $Y$ , if  $T = X + Y$ , then the variance of  $T$  is

$$\sigma_T^2 = \sigma_X^2 + \sigma_Y^2$$

In general, the variance of the sum of several independent random variables is the sum of their variances.

*Remember that you can add variances only if the two random variables are independent, and that you can NEVER add standard deviations!*

# Random Variables

**J Dewey**



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