

# Expectation Value Question

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- *From:* "Matthew Brenneman" <pi2ovr6@xxxxxxxxxxxx>
  - *Date:* 6 May 2005 19:37:47 -0700
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Hi,

A simple question.

Let  $x \sim N(u, s)$  where  $u \neq 0$ .

What is the expectation value of  $|x|$ ?

TIA,

Matt B

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