

Re: ? statistic and deterministic average

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Expectation is a linear operator, so
 $Ey = A * Ex$.
(x and y can be vectors, A a matrix).

Then we know x belongs to $\text{range}(\text{adjoint}(A)) + \text{null}(A)$ and y belongs to $\text{range}(A) + \text{null}(\text{adjoint}(A))$.

Not sure why you're thinking in this direction.

In any case, in your example x seems to be a scalar, so we're barely in the domain of linear algebra.

David

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