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show all show all steps. Let $Z = X + Y + Z$, where X , Y , and Z are zero-mean, unit-variance random variables with $\text{COV} (X, Y) = 1/2$, and $\text{COV} (Y, Z) = 21/4$ and $\text{COV} (X, Z) = 1/2$. (a) Find the mean and variance of Z . (b) Repeat part a assuming X , Y , and Z are uncorrelated random variables.

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