

**Question**

Suppose that a random variable  $X$  has the pdf

$$f(x) = e^{-(x-\mu)}, \quad x > \mu.$$

Obtain the mean and variance of  $X$ .

**Answer**

Let  $Y = X - \mu$ .

Then the transformation is one-to-one and increasing. Using the transformation technique, the pdf of  $Y$  is

$$g(y) = e^{-y}, \quad y > 0$$

Hence  $Y \sim \text{exponential}(\beta = 1)$

Therefore  $E(Y) = 1 = \text{var}(Y)$

Therefore  $E(X) = E(Y + \mu) = 1 + \mu$

$\text{var}(X) = \text{var}(Y) = 1$