

$$EX = 0.3 \times (-2) + 0.4 \times 0 + 0.3 \times 2 = 0.$$

$$E(|X|) = 0.6 \times 2 + 0.4 \times 0 = 1.2$$

— eller, iflg. sætning 4.2.1,

$$E(|X|) = 0.3 \times |-2| + 0.4 \times |0| + 0.3 \times |2| = 1.2.$$