

This week:

Dr. Osonde Osoba

- Expectations and Moments
- Theory/definition, properties
- means and variances (μ, σ^2)
- Examples of (μ, σ^2)

H/W5:

L-6: 4.39, 4.40, 4.53 - 4.57, 4.70

I Expectations:

Recall the definition of a random variable

$$X: (\Omega, \mathcal{A}) \longrightarrow (\mathbb{R}, \mathcal{B}(\mathbb{R}))$$

as a measurable map (PAM) between (Ω, \mathcal{A}) and $(\mathbb{R}, \mathcal{B}(\mathbb{R}))$.The expectation of X is the integral

$$E[X] = \int_{\Omega} X(\omega) dP(\omega)$$

with respect to the the probability measure, P , on the probability space (Ω, \mathcal{A}, P) .

This integral on Ω is equivalent to the following integral on \mathbb{R} :

$$E[X] = \int_{\mathbb{R}} x dF_x(x)$$

$$E[X] = \int_{\mathbb{R}} x f_x(x) dx \quad \left[\begin{array}{l} \text{for absolutely} \\ \text{continuous distribution} \end{array} \right]$$

$$E[X] = \sum_k k P_x(k) \quad \left[\begin{array}{l} \text{for discrete} \\ \text{distribution} \end{array} \right]$$

$$(E[X] \equiv \mu_x)$$

vs mode vs median.

Properties of $E[\cdot]$:

$E[\cdot]$ is an operator (a function on functions).

If a, b are scalars and X, Y are r.v.s

$$(a) \quad E[aX + bY] = a E[X] + b E[Y]$$

(linearity, homogeneity)

$$(b) \quad [X \geq Y] \Rightarrow [E[X] \geq E[Y]]$$

Define:

(i) k^{th} order Moment

$$E[X^k] = \int_{-\infty}^{\infty} x^k f(x) dx$$

(ii) Variance $\sigma_x^2 / \text{Var}[X]$

$$\begin{aligned} \sigma_x^2 &= E[(X - E[X])^2] & \text{Qu: } E[X^2] \geq E[X]^2? \\ &= E[X^2] - (E[X])^2 \end{aligned}$$

(iii) Covariance $\sigma_{xy} / \text{Cov}[X, Y]$

$$\begin{aligned} \sigma_{xy} &= E[(X - \mu_x)(Y - \mu_y)] \\ &= E[XY] - \mu_x \cdot \mu_y \end{aligned}$$

$$\begin{aligned} \text{Var}[aX + bY] &= E[(aX + bY)^2] - (E[aX + bY])^2 \\ &= E[a^2 X^2 + b^2 Y^2 + 2abXY] \\ &\quad - (a\mu_x + b\mu_y)^2 \\ &= \therefore a^2 E[X^2] + b^2 E[Y^2] + 2ab E[XY] \\ &\quad - \therefore a^2 \mu_x^2 + b^2 \mu_y^2 - 2ab \mu_x \mu_y \end{aligned}$$

$$\boxed{\text{Var}[aX + bY] = a^2 \sigma_x^2 + b^2 \sigma_y^2 + 2ab \sigma_{xy}}$$

i.e. $E[\cdot]$ is linear while $\text{Var}[\cdot]$ is quadratic

$$E[XY] = \iint xy f_{xy}(x,y) dx dy$$

$$X, Y \text{ indep.} \Rightarrow f_{xy}(x,y) = f_x(x) f_y(y)$$

$$\begin{aligned} \Rightarrow E[XY] &= \iint xy f_x(x) \cdot f_y(y) dx dy \\ &= \left[\int x f_x(x) dx \right] \left[\int y f_y(y) dy \right] \\ &= \mu_x \cdot \mu_y \end{aligned}$$

$\therefore \sigma_{xy} = 0$ if X and Y are independent.

$$\therefore \text{Var} \left[\sum_{i=1}^n X_i \right] = n \cdot \text{Var} [X]$$

if $\{X_i\}_{i=1}^n$ are independent + identically distributed

While $E \left[\sum_{i=1}^n X_i \right] = \sum_{i=1}^n E[X_i]$ always.

Claim: if $k \leq m$ ($k, m \in \mathbb{Z}^+$)

then $E[|X|^m] < \infty \Rightarrow E[|X|^k] < \infty$

Proof:

$$\int_{-\infty}^{\infty} |x|^k f_x(x) dx = \int_{|x| \leq 1} |x|^k f_x(x) dx + \int_{|x| > 1} |x|^k f_x(x) dx$$

$\left[\begin{array}{l} |x|^m \geq |x|^k \\ \forall |x| \geq 1 \end{array} \right]$

$$\leq \int_{|x| \leq 1} |x|^k f_x(x) dx + \int_{|x| > 1} |x|^m f_x(x) dx$$

$\left[\begin{array}{l} |x|^k \leq 1 \\ \forall |x| \leq 1 \end{array} \right]$

$$\leq \int_{|x| \leq 1} f_x(x) dx + \int_{|x| > 1} |x|^m f_x(x) dx$$

$$\leq \int_{-\infty}^{\infty} f_x(x) dx + \int_{|x| > 1} |x|^m f_x(x) dx$$

$$\Rightarrow E[|X|^k] \leq 1 + \int_{-\infty}^{\infty} |x|^m f_X(x) dx$$

$$= 1 + E[|X|^m]$$

$$\therefore E[|X|^k] < \infty \quad \text{since} \quad E[|X|^m] < \infty$$

$$\text{e.g. } \sigma_x^2 < \infty \Rightarrow |\mu_x| < \infty$$

Examples of $E[\cdot]$ and $\text{Var}[\cdot]$:

$$\text{// } (\Omega, \mathcal{Q}, P); A \in \mathcal{Q}$$

$$X(\omega) = I_A(\omega) = \begin{cases} 1 & \omega \in A \\ 0 & \omega \in A^c \end{cases}$$

$$E[X] = \int X(\omega) dP(\omega) = 1 \cdot P(A) + 0 \cdot P(A^c)$$

$$E[I_A] = P(A)$$

$$\begin{aligned} \text{Var}[I_A] &= E[I_A^2] - (E[I_A])^2 \\ &= (1^2 \cdot P(A) + 0^2 \cdot P(A^c)) - (P(A))^2 \\ &= P(A) - (P(A))^2 \end{aligned}$$

$$\text{Var}[I_A] = P(A)[1 - P(A)]$$

$$(\mu_x, \sigma_x^2) = (P(A), P(A)[1 - P(A)])$$

[cf. Bernoulli rv]

ii) $X \sim \exp(\theta)$:

$$\begin{aligned} E[X^k] &= \int_0^{\infty} x^k \cdot \frac{1}{\theta} \cdot \exp(-x/\theta) dx \\ &= \theta^{k+1} \int_0^{\infty} (x/\theta)^k \exp(-x/\theta) dx \end{aligned}$$

$$[y = x/\theta]$$

$$\begin{aligned} \Rightarrow E[X^k] &= \theta^{k+1} \cdot \theta \cdot \int_0^{\infty} y^k \cdot \exp(-y) dy \\ &= \theta^k \cdot \Gamma(k+1) \quad [\because \Gamma(\alpha) = \int_0^{\infty} z^{\alpha-1} e^{-z} dz] \end{aligned}$$

$$k \in \mathbb{Z}^+ \Rightarrow \boxed{E[X^k] = \theta^k \cdot k!}$$

$$[\because \Gamma(n) = (n-1)!]$$

e.g. $Y \sim \exp(1) \Rightarrow E[Y^k] = k!$

$$\Rightarrow \mu_x = \theta$$

$$\sigma_x^2 = E[X^2] - \mu_x^2 = (2!) \theta^2 - \theta^2$$

$$\sigma_x^2 = \theta^2$$

iii) $X \sim \chi(\alpha, \theta)$:

$$\begin{aligned} E[X^k] &= \frac{1}{\Gamma(\alpha)} \int_0^{\infty} x^k / \theta^\alpha \cdot x^{\alpha-1} \exp(-x/\theta) dx \\ &= \frac{1}{\Gamma(\alpha) \theta^\alpha} \cdot \int_0^{\infty} x^{k+\alpha-1} \exp(-x/\theta) dx \end{aligned}$$

$$[y = x/\theta]$$

$$\Rightarrow E[X^k] = (\Gamma(\alpha) \theta^\alpha)^{-1} \cdot \theta \cdot \theta^{k\alpha-1} \int_0^\infty y^{k+\alpha-1} \cdot \exp(-y) dy$$

$$= \frac{\theta^{k+\alpha}}{\Gamma(\alpha) \theta^\alpha} \cdot \Gamma(\alpha+k)$$

$$E[X^k] = \theta^k \cdot \frac{\Gamma(\alpha+k)}{\Gamma(\alpha)}$$

$$\mu_x = E[X] = \theta^2 \cdot \frac{\Gamma(\alpha+1)}{\Gamma(\alpha)} = \theta \cdot \frac{\alpha \cdot \Gamma(\alpha)}{\Gamma(\alpha)}$$

$$\mu_x = \alpha \cdot \theta$$

$$\sigma_x^2 = \text{Var}[X] = E[X^2] - \mu_x^2$$

$$E[X^2] = \theta^2 \cdot \frac{\Gamma(\alpha+2)}{\Gamma(\alpha)} = \frac{\theta^2 \cdot (\alpha+1)\Gamma(\alpha+1)}{\Gamma(\alpha)} = \frac{(\alpha+1)\theta^2 \cdot \Gamma(\alpha) \cdot \alpha}{\Gamma(\alpha)}$$

$$= (\alpha+1) \theta^2 \cdot \alpha$$

$$\Rightarrow \sigma_x^2 = (\alpha+1) \theta^2 \alpha - \alpha^2 \theta^2$$

$$= \alpha^2 \theta^2 + \alpha \theta^2 - \alpha^2 \theta^2$$

$$\sigma_x^2 = \alpha \theta^2$$

iv $X \sim \text{Poisson}(\lambda)$

$$E[X] = e^{-\lambda} \sum_{k=1}^{\infty} k \cdot \lambda^k / k!$$

since $\lambda^0 = 1$ at $k=0$

$$= e^{-\lambda} \sum_{k=1}^{\infty} \lambda^k / (k-1)! = e^{-\lambda} \cdot \lambda \cdot \sum_{k=1}^{\infty} \lambda^{k-1} / (k-1)!$$

$$= e^{-\lambda} \cdot \lambda \sum_{j=0}^{\infty} \lambda^j / j! = e^{-\lambda} \cdot \lambda \cdot e^{\lambda}$$

$$\mu_x = \lambda$$

$$E[X(X-1)] = e^{-\lambda} \sum_{k=2}^{\infty} k(k-1) \lambda^k / k!$$

$$= e^{-\lambda} \sum_{k=2}^{\infty} \lambda^k \cdot k(k-1) / k!$$

$$= e^{-\lambda} \sum_{k=2}^{\infty} \lambda^k / (k-2)!$$

$$= \lambda^2 \cdot e^{-\lambda} \cdot \sum_{k=2}^{\infty} \lambda^{k-2} / (k-2)!$$

$$= \lambda^2 \cdot e^{-\lambda} \cdot \sum_{j=0}^{\infty} \lambda^j / j! = \lambda^2 \cdot e^{-\lambda} \cdot e^{\lambda}$$

$$E[X(X-1)] = \lambda^2$$

$$\Rightarrow E[X^2] = \lambda^2 + E[X] = \lambda^2 + \lambda$$

$$\sigma_x^2 = E[X^2] - \mu_x^2 = \lambda^2 + \lambda - \lambda^2$$

$$\sigma_x^2 = \lambda$$

Stein's Characterization for Poisson:

$$E[X \cdot f(X)] = \lambda E[f(X+1)]$$

Aside

Stein's Characterization for $X \sim \text{Poisson}(\lambda)$:

Claim: $\forall f(\cdot)$ for which the expectation exists.

$$[X \sim \text{Poisson}(\lambda)] \Rightarrow [E[X \cdot f(X)] = \lambda \cdot E[f(X+1)]]$$

Proof:

$$\begin{aligned}
X \sim \text{Poisson}(\lambda) \Rightarrow E[X \cdot f(X)] &= \sum_{k=0}^{\infty} k \cdot f(k) \cdot e^{-\lambda} \cdot \lambda^k / k! \\
[\because k \cdot f(k)|_{k=0} = 0] &= e^{-\lambda} \sum_{k=1}^{\infty} k \cdot f(k) \cdot \lambda^{k-1} \cdot \lambda / k! \\
&= \lambda \cdot e^{-\lambda} \sum_{k=1}^{\infty} f(k) \lambda^{k-1} / (k-1)! \\
[j = k-1] &= \lambda \cdot e^{-\lambda} \sum_{j=0}^{\infty} f(j+1) \cdot \lambda^j / j!
\end{aligned}$$

[defn: $E[\cdot]$] $\therefore E[X \cdot f(X)] = \lambda \cdot E[f(X+1)]$

e.g.: i) $f(x) = 1 \quad \forall x$

$$\begin{aligned}
\Rightarrow E[X \cdot f(x)] &= \lambda E[f(x+1)] = \lambda \cdot E[1] = \lambda \cdot 1 \\
&\text{i.e. } E[X] = \lambda
\end{aligned}$$

ii) $f(x) = (x-1) \quad \forall x$

$$\begin{aligned}
\Rightarrow E[X \cdot f(x)] &= \lambda \cdot E[f(x+1)] = \lambda \cdot E[X] = \lambda \cdot \lambda \\
&\text{i.e. } E[X \cdot (X-1)] = \lambda^2
\end{aligned}$$

iii) $f(x) = (x-1)(x-2)$

$$\Rightarrow E[X \cdot f(x)] = \lambda E[f(x+1)] = \lambda \cdot E[X \cdot (X-1)] = \lambda \cdot \lambda^2 = \lambda^3$$

By induction: $E[X \cdot (X-1) \cdots (X-k+1)] = \lambda^k$ $\forall k \in \mathbb{Z}^+$
for $X \sim \text{Poisson}(\lambda)$

V $X \sim \text{Geometric}(p)$

$p \in (0, 1)$ $q = (1-p) \in [0, 1) \leftarrow \subset \text{ROC for Geometric Series}$

$$E[X] = \sum_{k=1}^{\infty} p \cdot k \cdot (1-p)^{k-1}$$

$$= p \sum_{k=1}^{\infty} k \cdot q^{k-1}$$

$$E[X] = p \sum_{k=1}^{\infty} \frac{\partial q^k}{\partial q}$$

$$= p \cdot \frac{\partial}{\partial q} \left(\sum_{k=1}^{\infty} q^k \right) \quad [\because q \in \text{ROC of Geometric Series}]$$

$$= p \cdot \frac{\partial}{\partial q} \left(\frac{q}{1-q} \right)$$

$$= p \left(\frac{(1-q) + q}{(1-q)^2} \right) = p \cdot \frac{1}{p^2}$$

$$\therefore \boxed{E[X] = \frac{1}{p}}$$

$$E[X(X-1)] = \sum_{k=1}^{\infty} k(k-1) \cdot p \cdot q^{k-1}$$

$$= \sum_{k=1}^{\infty} p \cdot q \cdot k(k-1) q^{k-2}$$

$$= p \cdot q \sum_{k=1}^{\infty} q^{k-2} \cdot k \cdot (k-1) = p \cdot q \sum_{k=1}^{\infty} \frac{\partial^2 (q^k)}{\partial q^2}$$

$$= p \cdot q \frac{\partial^2}{\partial q^2} \left(\sum_{k=1}^{\infty} q^k \right)$$

$$= p \cdot q \frac{\partial^2}{\partial q^2} \left(\frac{q}{1-q} \right) = 2p \cdot q \cdot \frac{1}{(1-q)^3}$$

$$\therefore E[X(X-1)] = 2q/p^2$$

$$\Rightarrow E[X^2] - E[X] = 2q/p^2$$

$$E[X^2] = 2q/p^2 + 1/p$$

$$E[X^2] = \frac{2q+p}{p^2}$$

$$\text{Var}(X) = E[X^2] - (E[X])^2$$

$$= \frac{2q+p}{p^2} - \frac{1}{p^2}$$

$$\therefore \boxed{\sigma_x^2 = q/p^2}$$

Ex [The Coupon Collector's Problem]:

Qu: A magazine features one of m coupons in each release. What is the average # of magazines a collector must buy to get all m coupons?

Ans: $T = \#$ of magazines bought until last coupon.

$$T = X_1 + X_2 + \dots + X_m$$

$X_i = \#$ of magazines bought before getting i^{th} coupon

$\therefore X_i \sim \text{Geometric}(p_i)$

$$p_i = 1 - \left(\frac{i-1}{m}\right) \quad [\text{Why?}]$$

[Since the probability of getting a new type of coupon reduces as we have more coupons. ($p_1 = 1, p_2 = \frac{m-1}{m}, \dots, p_m = \frac{1}{m}$)]

$$E[T] = \sum_{i=1}^m E[X_i] = \sum_{i=1}^m \left[1 - \left(\frac{i-1}{m}\right)\right]^{-1}$$

$$= \sum_{i=1}^m \frac{m}{m-i+1} = m \sum_{i=1}^m \frac{1}{m-i+1}$$

Let $n = m - i + 1$. $i = 1 \Rightarrow n = m$, $i = m \Rightarrow n = 1$

$$\therefore \boxed{E[T] = m \cdot \sum_{n=1}^m \frac{1}{n}}$$

$$\underline{\underline{vi}} \quad X \sim \text{Beta}(\alpha, \beta)$$

Recall

$$\begin{aligned} B(\alpha, \beta) &= \int_0^1 x^{\alpha-1} (1-x)^{\beta-1} dx \\ &= \frac{\Gamma(\alpha) \cdot \Gamma(\beta)}{\Gamma(\alpha+\beta)} \end{aligned}$$

$$\begin{aligned} E[X^k] &= \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha) \cdot \Gamma(\beta)} \int_0^1 x^k \cdot x^{\alpha-1} \cdot (1-x)^{\beta-1} dx \\ &= \frac{1}{B(\alpha, \beta)} \int_0^1 x^{(\alpha+k)-1} (1-x)^{\beta-1} dx \end{aligned}$$

$$E[X^k] = \frac{B(\alpha+k, \beta)}{B(\alpha, \beta)}$$

$$\begin{aligned} \Rightarrow E[X] &= \frac{B(\alpha+1, \beta)}{B(\alpha, \beta)} = \frac{\Gamma(\alpha+1) \cdot \Gamma(\beta)}{\Gamma(\alpha+\beta+1)} \cdot \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha) \cdot \Gamma(\beta)} \\ &= \frac{\alpha \cdot \Gamma(\alpha) \cdot \Gamma(\alpha+\beta)}{(\alpha+\beta) \cdot \Gamma(\alpha+\beta) \cdot \Gamma(\alpha)} \end{aligned}$$

$$E[X] = \frac{\alpha}{\alpha+\beta}$$

$$\begin{aligned}
 E[X^3] &= \frac{B(\alpha+2, \beta)}{B(\alpha, \beta)} \\
 &= \frac{\Gamma(\alpha+2) \cdot \Gamma(\beta)}{\Gamma(\alpha+\beta+2)} \cdot \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha) \cdot \Gamma(\beta)} \\
 &= \frac{(\alpha+1) \cdot \Gamma(\alpha+1) \cdot \Gamma(\alpha+\beta)}{(\alpha+\beta+1) \Gamma(\alpha+\beta+1) \cdot \Gamma(\alpha)} \\
 &= \frac{(\alpha+1) \cdot (\alpha) \cdot \cancel{\Gamma(\alpha)} \cdot \Gamma(\alpha+\beta)}{(\alpha+\beta+1) \cdot (\alpha+\beta) \cdot \cancel{\Gamma(\alpha+\beta)} \cdot \Gamma(\alpha)}
 \end{aligned}$$

$$E[X^2] = \frac{\alpha \cdot (\alpha+1)}{(\alpha+\beta) \cdot (\alpha+\beta+1)}$$

$$\begin{aligned}
 \Rightarrow \sigma_x^2 &= \frac{\alpha \cdot (\alpha+1)}{(\alpha+\beta) \cdot (\alpha+\beta+1)} - \frac{\alpha^2}{(\alpha+\beta)^2} \\
 &= \frac{\alpha \cdot (\alpha+1) \cdot (\alpha+\beta) - \alpha^2 \cdot (\alpha+\beta+1)}{(\alpha+\beta)^2 \cdot (\alpha+\beta+1)} \\
 &= \frac{\alpha^3 + \alpha\beta + \alpha^2\beta + \alpha^2 - \alpha^3 - \alpha^2\beta - \alpha^2}{(\alpha+\beta)^2 \cdot (\alpha+\beta+1)}
 \end{aligned}$$

$$\sigma_x^2 = \frac{\alpha\beta}{(\alpha+\beta)^2 \cdot (\alpha+\beta+1)}$$

vii $X \sim \text{Normal}(\mu, \sigma_x^2)$

Suppose $Z \sim N(0, 1)$

i.e. $E[Z] = 0$

$$\sigma_z^2 = 1$$

$$X = (\sigma_x \cdot Z + \mu) \sim N(\mu, \sigma_x^2)$$

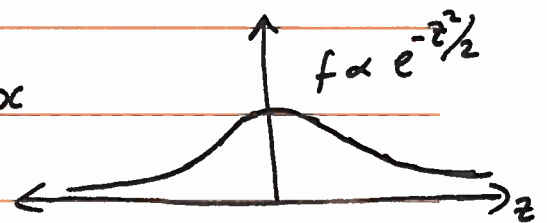
$$E[X] = \sigma_x E[Z] + \mu = \mu$$

$$\text{Var}[X] = \sigma_x^2 \text{Var}[Z] = \sigma_x^2$$

Recall:

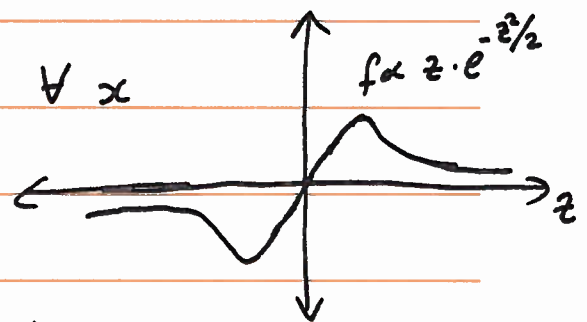
$f(x)$ is an even function

$$\Leftrightarrow f(-x) = f(x) \quad \forall x$$



$f(x)$ is an odd function

$$\Leftrightarrow f(-x) = -f(x) \quad \forall x$$



$$f \text{ odd} \Rightarrow \int_{\mathbb{R}} f(x) dx = 0$$

$$f \text{ even} \Rightarrow \int_{\mathbb{R}} f(x) dx = 2 \int_0^{\infty} f(x) dx$$

The standard normal pdf, $f_z(z) = \frac{1}{\sqrt{2\pi}} e^{-z^2/2}$, is an even function. $z^k \cdot f_z(z)$ is also even when k is even. $z^k \cdot f_z(z)$ is odd when k is odd.

$$E[z^k] = \int_{\mathbb{R}} z^k f_2(z) dz \quad k \in \mathbb{Z}^+$$

$$E[z^k] = \begin{cases} 0 & k \text{ odd} \\ \prod_{j=1}^{k/2} (k - (2j-1)) & k \text{ even} \end{cases}$$

And in general:

$$X \sim N(\mu, \sigma^2)$$

$$\Rightarrow E[(X-\mu)^k] = \begin{cases} 0 & k \text{ odd} \\ \sigma^k \cdot \prod_{j=1}^{k/2} [k - (2j-1)] & k \text{ even} \end{cases}$$

Proof: (a) k odd

$$\Rightarrow E[z^k] = \int_{\mathbb{R}} z^k \cdot f_2(z) dz$$

$$z^k \cdot f_2(z) \propto z^k \cdot \exp(-z^2/2), \text{ an odd function}$$

$$(-z)^k \cdot f_2(-z) \propto (-1)^k \cdot z^k \cdot \exp(-(-z)^2/2)$$

$$= (-1) z^k \cdot \exp(-z^2/2) = -z^k f_2(z)$$

$$\therefore \int_{\mathbb{R}} z^k \cdot f_2(z) dz = 0$$

$$E[z^k] = 0 //$$

(b) k even

$$E[z^k] = \int_{-\infty}^{\infty} z^k \cdot \frac{1}{\sqrt{2\pi}} \cdot \exp(-z^2/2) dz$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} z^{k-1} \cdot z \cdot \exp(-z^2/2) dz$$

Integration by parts: $\int_a^b u dv = uv \Big|_a^b - \int_a^b v du$

$$u = z^{k-1}$$

$$v = -e^{-z^2/2}$$

$$du = (k-1) z^{k-2} dz$$

$$dv = z \cdot \exp(-z^2/2) dz$$

$$\Rightarrow E[z^k] = \frac{1}{\sqrt{2\pi}} \left[-z^{k-1} \cdot e^{-z^2/2} \Big|_{-\infty}^{\infty} - \int_{-\infty}^{\infty} -e^{-z^2/2} \cdot (k-1) \cdot z^{k-2} dz \right]$$

$$\lim_{z \rightarrow \pm\infty} z^{k-1} \cdot e^{-z^2/2} = 0$$

$$\Rightarrow E[z^k] = (k-1) \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}} z^{k-2} \cdot e^{-z^2/2} dz$$

$$\therefore \boxed{E[z^k] = (k-1) E[z^{k-2}]}$$

k even \Leftrightarrow (k-2) even. So same argument for

$$E[z^{k-2}] = (k-3) \cdot E[z^{k-4}] \text{ all the way down to } E[z^0] = 1$$

$$\Rightarrow E[z^k] = (k-1)(k-3)(k-5) \cdots 5 \cdot 3 \cdot 1$$

$$\therefore \boxed{E[z^k] = \prod_{j=1}^{k/2} [k - (2j-1)]} \quad \text{for } k \text{ even}$$