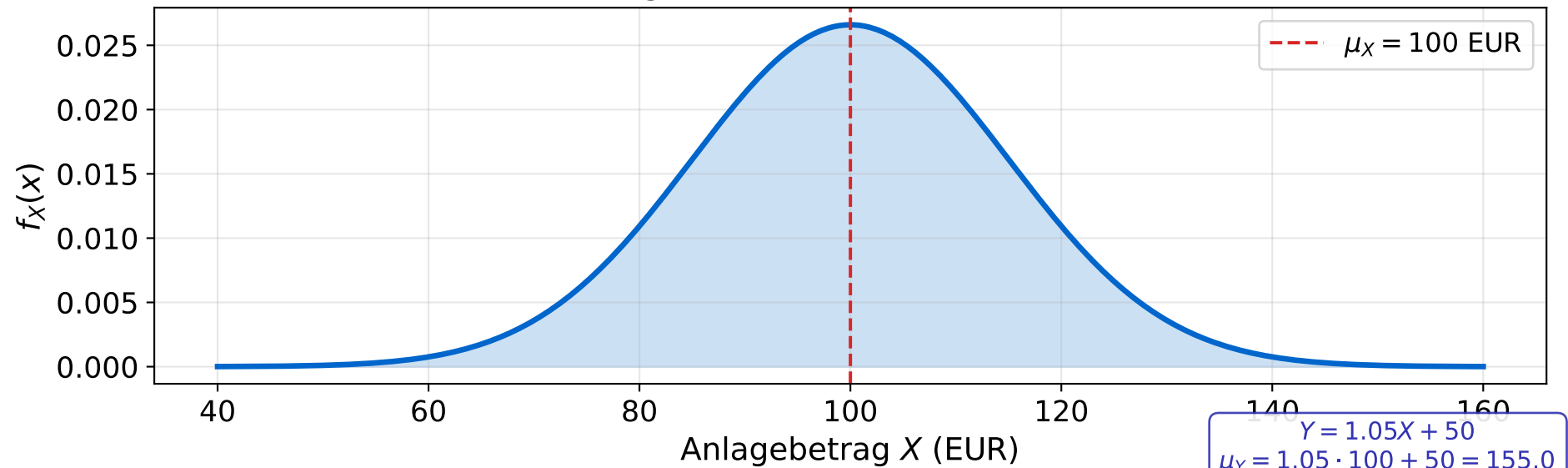


Original:  $X \sim N(100, 15^2)$  EUR



$$Y = 1.05X + 50$$
$$\mu_Y = 1.05 \cdot 100 + 50 = 155.0$$
$$\sigma_Y = 1.05 \cdot 15 = 15.75$$

Transformation:  $Y = 1.05X + 50 \Rightarrow Y \sim N(155.0, 15.75^2)$  CHF

