

(325)

$$\text{Var}(\sum a_k X_k) = \sum a_k^2 \underbrace{(\text{Var } X_k)}_{=: c} = c \sum a_k^2$$

Frage: $\sum a_k^2$ minimal?

(Nebenbedingung: $\sum a_k = 1$)

Antwort (15.2. Semester):

$$a_k = \frac{1}{n}, \quad k = 1, \dots, n$$