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show all show all steps. Let  
 $Z = X + Y + Z$ , where  $X$ ,  $Y$ ,  
and  $Z$  are zero-mean, unit-  
variance random variables  
with  $\text{COV}(X, Y) = 1/2$ , and  
 $\text{COV}(Y, Z) = 1/4$  and  $\text{COV}(X, Z) = 1/2$ . (a) Find the  
mean and variance of  $Z$ . (b)  
Repeat part a assuming  $X$ ,  $Y$ ,  
and  $Z$  are uncorrelated  
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