

Homework 7 (Stor 635)

The due date is April 1 (Tuesday), 2008. The homework assignment contains 6 problems concerning conditional expectation given a σ -field. Individual work is encouraged but you may also discuss the problems with your classmates or me. Good luck!

Problem 1. Exercise 13.1 from Lecture Notes.

Problem 2. Exercise 13.2 from Lecture Notes.

Problem 3. Exercise 13.3 from Lecture Notes.

Problem 4. Exercise 13.4 from Lecture Notes.

Problem 5. Exercise 13.5 from Lecture Notes.

Problem 6. Exercise 13.6 from Lecture Notes.