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LLSE (5%) Let $X; Y$

be i.i.d. and

uniformly

distributed in [

1;1]. Find $L[Xj(X+$

$Y)^2]$. Answer. Let

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$Z = (X + Y)^2$. We know that $L[X|Z] = E(X) + \frac{\text{cov}(X;Z)}{\text{var}(Z)} (Z - E(X))$:
Now, $\text{cov}(X;Z) = E(XZ) - E(X)E(Z) = E(XZ) - E(X)E(X^2 + 2XY + Y^2) = 0$:
Hence, $L[X|(X + Y)^2] = E(X) = 0.5$

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§ 6.4, § 7.1 Key

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- Markov chains

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consist of a set of states and a transition matrix p where p_{ij} gives the probability of transitioning to state j from state i ,

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Berstsekas & And

Tsitsiklis, § 1.5,

§ 1.6, § 2.1 Key

Stu to Remember:

- Bayes' Rule: Let

A and B be events

such that $P(A) > 0$

and $P(B) > 0$.

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De fi ni tion (10%)

De fi ne “ Jointly

Gaussian Random

Variables ” Answer.

A collection of

random variables

with the property

that an arbitrary

linear combination

of them is Gaussian.

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list the names of students in your study group.

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Vegas. He does not want to lose a lot of money so decides to ...

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