

2.4.

$$Q_{n+1} = Q_n + \alpha_n [R_n - Q_n]$$

$$= \alpha_n R_n + (1 - \alpha_n) Q_n$$

$$= \alpha_n R_n + (1 - \alpha_n) [\alpha_{n-1} R_{n-1} + (1 - \alpha_{n-1}) Q_{n-1}]$$

$$= \alpha_n R_n + (1 - \alpha_n) [\alpha_{n-1} R_{n-1} + (1 - \alpha_{n-1}) [\alpha_{n-2} R_{n-2} + (1 - \alpha_{n-2}) Q_{n-2}]]$$

$$= \alpha_n R_n + (1 - \alpha_n) \alpha_{n-1} R_{n-1} + (1 - \alpha_n)(1 - \alpha_{n-1}) \alpha_{n-2} R_{n-2} \\ + (1 - \alpha_n)(1 - \alpha_{n-1})(1 - \alpha_{n-2}) Q_{n-2}$$

$$= \alpha_n R_n + \alpha_{n-1} R_{n-1} \prod_{i=n}^{\infty} \{1 - \alpha_i\} + \alpha_{n-2} R_{n-2} \prod_{i=n-1}^{\infty} \{1 - \alpha_i\} + \dots \\ + \alpha_1 R_1 \prod_{i=2}^{\infty} \{1 - \alpha_i\} + Q_1 \cdot \prod_{i=1}^{\infty} \{1 - \alpha_i\}$$

$$= Q_1 \cdot \prod_{i=1}^{\infty} \{1 - \alpha_i\} + \sum_{j=1}^{\infty} \left\{ \alpha_j R_j \cdot \prod_{i=j+1}^{\infty} \{1 - \alpha_i\} \right\}$$