4.3.1

Olivier Turcotte 22 mars 2018

(a)

$$E[X_1] = 2000$$

 $\Pi_1 = 2500$

$$E[X_2] = 2756.9362533$$

 $\Pi_2 = 3032.6298786$

$$E[X_3] = 2221.4414691$$

$$\Pi_3 = 2665.7297629$$

$$E[X_4] = 2202.6465795$$

$$\Pi_4 = 2863.4405533$$

$$E[X_5] = 1940$$

 $\Pi_5 = 1930.3$

set.seed(20130402)