

Result 0.0.1.

- Consider a constant r.v. $X = c$, i.e. $X(\omega) = c$ for all $\omega \in \Omega$. Then $\sigma(X)$ is the trivial σ -algebra $\mathcal{A}_0 = \{\emptyset, \Omega\}$.
- $\mathbb{E}[\cdot | \mathcal{A}_0] = \mathbb{E}[\cdot]$.