

Monte Carlo Methods (Spring 2025)

Homework 11

Due: Tuesday, April 8, 2025, 11:59 PM

1. (5 points) Suppose $X \sim N(0, 1)$. Find the expected value of $X\mathbb{I}_{\{X>2\}}$ where $\mathbb{I}_{\{X>2\}}$ is the indicator function that is 1 if $X > 2$ and 0 otherwise. You will need this for the jupyter notebook assignment.
2. (45 points) Complete the Jupyter Notebook assignment on Canvas.