$$\frac{1}{2N} \, (F = 1)$$
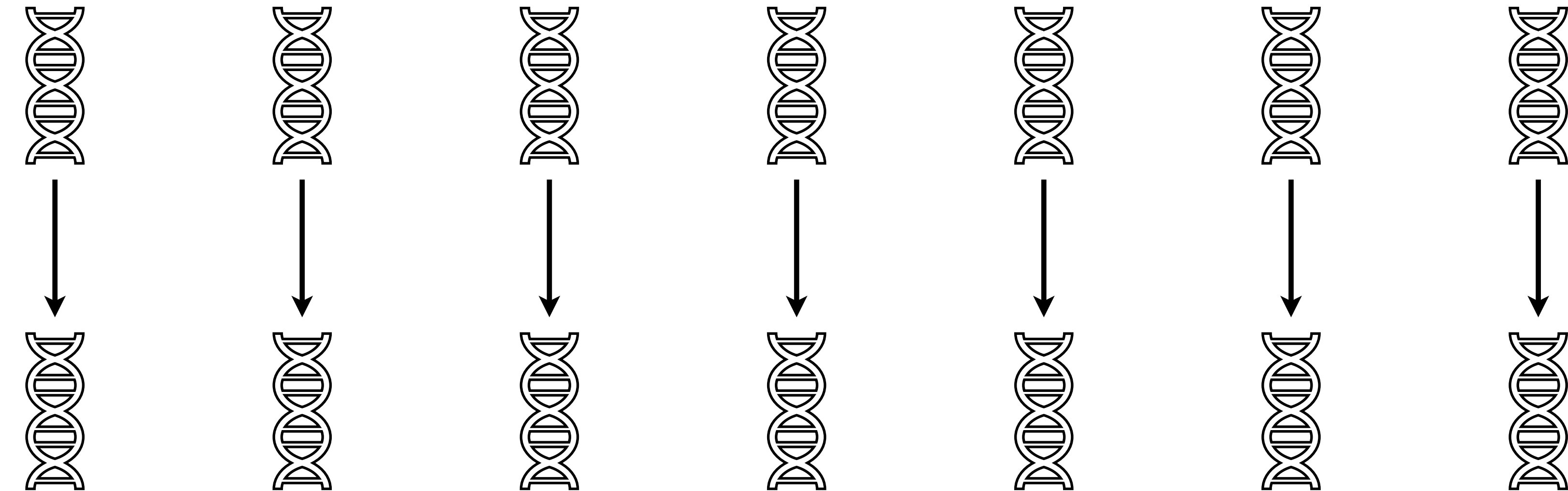
$$1 - \frac{1}{2N} \, (F = F_{t-1})$$