Expected value is $\mathbb{E}[X|A] = \frac{\mathbb{E}[X \mathbb{1}(A)]}{\mathbb{P}(A)}$

$$= \mathbb{E}[S_T - P \mid S_T > P] \times \mathbb{P}(S_T > P)$$

So sim from $\mathbb{Q}$ to get dist^n of:-

$$(S_T - P)\mathbb{1}[S_T > P]$$

and take its expected value.

This gives the price of the option.

(as if price above then $\mathbb{E}$ is negative.)

$\hat{\beta}^* \; \hat{\beta}$

$y = y + \varepsilon$

$X\hat{\beta}$

Use all non-zero voxels as the mask.

(5) add β

$\hat{\beta}$

PyRFT

$\hat{\beta}^* - \hat{\beta}$

$y - X\hat{\beta} = X\beta + \varepsilon - X\hat{\beta}$

$= X$