

## Assignment 10.

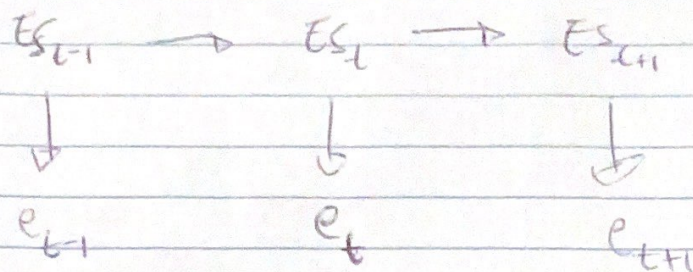
- ①
- (a) 0.2304
  - (b)  $\langle 0.73, 0.27 \rangle$
  - (c)  $\langle 0.10, 0.90 \rangle$

②  $p = 0.9303$  or  $-0.5379$

but choose (F) so

$p = 0.9303$

③ (a)



$ES_{t-1}$	$P(ES_t   ES_{t-1})$	$ES_t$	$P(e_t   ES_t)$
T	0.8	T	0.2
F	0.3	F	0.7

④ ~~\_\_\_\_\_~~

$\langle 0.7056, 0.2944 \rangle$