COS 598A, Spring 2012
Homework #4 notes

Although not assigned, you can use the facts stated in exercise 5.2 without proof.

Also, there is an important typo in exercise 5.3. The formula given in the book for α_t is incorrect, and should instead read:

$$\alpha_t = \frac{1}{2} \ln \left(\frac{1 + 2\gamma_t}{1 - 2\gamma_t} \right) - \frac{1}{2} \ln \left(\frac{1 + \hat{\theta}_t}{1 - \hat{\theta}_t} \right).$$