Week 5
Reading and Practice

Spring 2017

Required Reading
- Course Notes Ch 11 through the end
- Pitman Section 6.1, 6.2

Practice Problems

Pitman x.y.z means Exercise z of Section x.y and x.rev.z means Exercise z of the Review Exercises at the end of Chapter x.

- **Conditional Expectation**
  - Pitman 6.1.2, 6.1.3, 6.2.1, 6.2.2, 6.2.4, 6.2.6, 6.2.10, 6.2.11, 6.2.12
- **Markov Chains**
  - https://www.stat.berkeley.edu/~aldous/150/takis_exercises.pdf is a great resource. Resist the impulse to read the solutions before you do the problems yourself. A number of the problems ask you to find numerical probabilities; you should use prob140 Python methods for those. Try 1-5, 7, 10, 11, 12 (use our conditional expectation methods; we'll set up a Markov Chain for this next week), 13, 17-21, 25, 29.