

4. (Complete the square) Suppose that $u = e^w$, where w is normal with expected value \bar{w} and variance σ^2 . Then

$$\bar{u} = \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\infty} e^w e^{-(w-\bar{w})^2/2\sigma^2} dw.$$

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