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

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

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