

# HW8 - Additional Problem

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AP(xviii) Prove the following four statements from theorem 13 from lecture notes of 9.11.2005 and 14.11.2005.

- (a)  $E[u(Q)] = E[u(A)]$
- (b)  $E[u(A)] < E[u(B)]$
- (c)  $E[u(B)] < u(E[B])$
- (d)  $u(E[B]) = u(E[Q])$ .