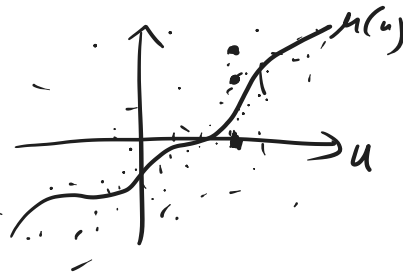


$$y_k = \mu(u_k) + z_k$$

$$E z_k = 0 \quad \forall$$

$$\forall \text{ var } z_k < \infty$$

$z_k, u_k$  — unabhängig  $\forall$



$$R(u) \stackrel{\text{def}}{=} E \{ y_k \mid u_k = u \} = E \{ \underbrace{\mu(u_k)} + z_{1k} \mid u_k = u \} =$$

$$= \mu(u) + \underbrace{E \{ z_{1k} \mid u_k = u \}}_{E z_k = 0} = \mu(u)$$