A. From the textbook: Problems 9.1, 9.3, 9.4, 9.5.

B. Let X, Y, and Z be jointly Gaussian random variables, each with mean 0 and variance one; let the correlation coefficient of X and Y as well as that of Y and Z be ρ, while X and Z are uncorrelated. Determine $h(X, Y, Z)$. What does the result tell about the possible values of ρ?