

[illegible]
$$\begin{aligned} \mathbb{E}[\mathcal{E}_t] &= \mathbb{E}[\mathcal{E}_t | \mathcal{F}_t] \\ &= \mathbb{E}[\mathcal{E}_t | \mathcal{F}_t] \\ &= \mathbb{E}[\mathcal{E}_t | \mathcal{F}_t] \end{aligned}$$