Solutions to Chapter 5 Exercises

Cangyuan Li

June 13, 2021

5.05 For the regression in-sample predicted values $\widehat{Y}_i$ show that $\widehat{Y}_i | \mathbf{X} \sim N(X_i'\beta, \sigma^2 h_{ii})$, where h_{ii} are the leverage values (3.40).