

Step-1

(a) Expected error $E(e) = \frac{1}{2}(-2) + \frac{1}{4}(-1) + \frac{1}{4}(5) = 0$

Hence expected error is zero.

The variance $\sigma_1^2 = E(e^2)$

$$= \frac{1}{2}(-2)^2 + \frac{1}{4}(-1)^2 + \frac{1}{4}(5)^2$$

$$= 2 + \frac{1}{4} + \frac{25}{4}$$

$$= \frac{34}{4}$$

$$\hat{\sigma}_1 = \sqrt{\frac{34}{4}} = \sqrt{\frac{17}{2}}$$

Step-2

(b) Expected error $E(e) = \frac{1}{8}(-1) + \frac{6}{8}(0) + \frac{1}{8}(1)$

$$= 0$$

So, expected error is zero.

The variance $\sigma_2^2 = E(e^2)$

$$= \frac{1}{8}(-1)^2 + \frac{6}{8}(0)^2 + \frac{1}{8}(1)^2$$

$$= \frac{1}{4}$$

Weight $w_1 = \frac{1}{\sigma_1}$

$$= \sqrt{\frac{2}{17}}$$

Weight $w_2 = \frac{1}{\sigma_2}$

$$= \sqrt{4}$$

$$= \boxed{2}$$