

Saarland University

The Elements of Stastical Learning

Assignement 2

Due Date: 15.11.2017

Thibault SCHOWING
Sarah MCLEOD
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Problem 1

Derive the variance formula:

$$\text{Var}\left(\frac{1}{k} \sum_{i=1}^k X_i\right) = \rho\sigma^2 + \frac{1-\rho}{k}\sigma^2$$

Problem 2

Problem 3

Problem 4