

Problem set 1

Due on February 1st, 5 pm PT.

The five problems are from the appendix of my lecture notes:

[linearmodel_lecturenotes_pengding2020spring.pdf](#)

Please review the technical materials yourself.

Problem A1.1

Problem A1.2

Problem A2.1

Problem A2.7. Hint: Reduce the problem to calculating the moments of standard Normals.

Problem A3.3. Hint: This may be new to some of you. Please review Example A3.1 before working on this problem. The GSI may also discuss Example A3.1 in her lab session.