MA 542 REGRESSION ANALYSIS
SPRING 2018

HW-3 Due: M 2/05

1. Chapter 2, page 92, question 2.15 (only b) and d)).

2. Chapter 2, page 92, question 2.16 (only b) and e)).

3. Chapter 2, page 93, question 2.23.

4. Chapter 2, page 93, question 2.25.

5. Chapter 2, page 94, question 2.29.

6. Given a fixed $\sigma^2 > 0$ and X_h value in the range of possible X values, what, if anything, can be done to ensure that $\sigma^2\{\hat{Y}_h\} \to 0$ as $n \to \infty$? And what, if anything, can be done to ensure that $\sigma^2\{pred\} \to 0$ as $n \to \infty$?