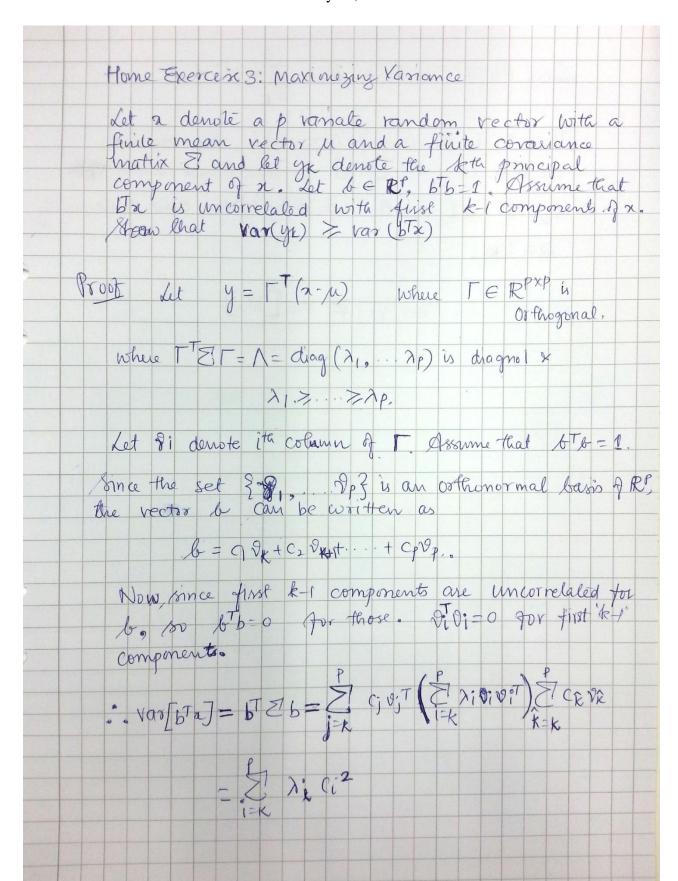
MS-E2112 - Multivariate statistical analysis - Home exercise 3

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Since Bb=1, we have that \$70 ci=1. Thus I've is the largest eigenvalue, the variance of bia i.e., var [67x] is maximized when Ck-1 and Ci=0 i+k & i>k, and consequently b= OK. · · Var[yx] > Var[bTz]