

Problem 1:

- a)  $X$  will be  $11 \times 3$  (11 height, 3 width). Parameter vector will thus be  $3 \times 1$ .  $X'X$  will be size  $3 \times 3$ .
- b)  $X$  will be  $1000 \times 3$ ,  $w$  will be  $3 \times 1$ , and  $X'X$  will be  $3 \times 3$ .
- c) Statement 2 is true.

Problem 2:

- a) 3

Problem 3:

- a) 2

Problem 4:

- a) 1,3

Problem 5:

- a) 3