Quiz8- MA478

Clark

Faraway states several properties of U_i on page 61. Prove:

$$E[U_i] = 0$$
$$Var[U_i] = \frac{1}{\phi V(\mu_i)}$$
$$-E[\frac{\partial U_i}{\partial \mu_i}] = \frac{1}{\phi V(\mu_i)}$$