

$$\begin{aligned}
 b. \quad E[\hat{\beta}] &= E\left[\sum_{i=1}^n \omega_i y_i\right] = \sum_{i=1}^n \omega_i E[y_i] \\
 &= \sum_{i=1}^n \omega_i x(x_i \beta) \\
 &= \sum_{i=1}^n \left(\frac{x_i}{\sum_{j=1}^n x_j^2}\right) x_i \beta \\
 &= \beta \sum_{i=1}^n \left(\frac{x_i^2}{\sum_{j=1}^n x_j^2}\right) = \beta
 \end{aligned}$$

$$\begin{aligned}
 c. \quad \text{Var}[\hat{\beta}] &= \text{Var}\left[\sum_{i=1}^n \omega_i y_i\right] \\
 &= \sum_{i=1}^n \omega_i^2 \text{Var}[y_i] \\
 &= \sum_{i=1}^n \omega_i^2 \sigma^2 \\
 &= \sigma^2 \times \sum_{i=1}^n \left(\left(\frac{x_i^2}{\sum_{j=1}^n x_j^2}\right)^2\right) \\
 &= \sigma^2 \times \frac{\sum_{i=1}^n x_i^2}{\left(\sum_{j=1}^n x_j^2\right)^2} \\
 &= \frac{\sigma^2}{\sum_{j=1}^n x_j^2}
 \end{aligned}$$