

1.

$$f(x) = \beta_0 + \beta_1 x + \beta_2 x^2 + \beta_3 x^3 + \beta_4 (x-\xi)^3$$

$$f_1(x) = a_1 + b_1 x + c_1 x^2 + d_1 x^3$$

$$, f'(\xi) = f'_1(\xi), f''(\xi) = f''_1(\xi)$$

1) $f(\xi) = f_1(\xi)$

$$a + b_1 \xi + c_1 \xi^2 + d_1 \xi^3 = \beta_0 + \beta_1 \xi + \beta_2 \xi^2 + \beta_3 \xi^3$$

2) $f'(\xi) = f'_1(\xi)$

⋮

$$a_1 = \beta_0 + \beta_1 \xi - \beta_2 \xi^2 - \beta_3 \xi^3 + \beta_4 \xi^3$$

$$b_1 = \beta_1 + 3\beta_3 \xi^2 - \beta_4 \xi^3$$

$$c_1 = (3\beta_3 - 2\beta_4 \xi) / \xi^2$$

$$d_1 = (\beta_4 \xi^2 - 2\beta_3) / \xi^3$$

b) Same as 1)

$$a_2 = \beta_0 - \beta_1 \xi - \beta_2 \xi^2 - [(3\beta_3 - 3\beta_4 \xi^2) / \xi^2] \xi^2 - [(\beta_0 - \beta_1 \xi - \beta_2 \xi^2) / \xi^3 - \beta_3] \xi^3$$

$$b_2 = \beta_1 - 2\beta_2 \xi - 3\beta_3 \xi^2 + [(6\beta_3 - 6\beta_4 \xi^2) / \xi]$$

$$c_2 = (3\beta_3 - 3\beta_4 \xi^2) / \xi^2$$

$$d_2 = (\beta_0 - a_2 - b_2 \xi - c_2 \xi^2) / \xi^3 + \beta_3$$

c)

$$f_1(\xi) = f_2(\xi)$$

$$\Rightarrow \beta_0 + \beta_1 \xi + \beta_2 \xi^2 + \beta_3 \xi^3 + \beta_4 (\xi - \xi)^3 = a_2 + b_2 \xi + c_2 \xi^2 + d_2 \xi^3$$

$$\beta_3 = b_2, \quad \beta_1 = b_2, \quad \underline{a_2 = \beta_0}$$

$$\beta_2 = 2c_2, \quad \beta_2 = 6d_2$$

d) Same as c)

e)

4. $\hat{\beta}_0 = 1, \hat{\beta}_1 = 1, \hat{\beta}_2 = 3, -2 < x < 6$

