Assignment 3 (5 pts):

There is 1 bonus point, but the score is capped at 5 points.

Within each problem, the subproblems are worth equally.

Note that the $\mathbf{S}_0$ in (7.9) on page 111 of textbook is the $\mathbf{\Phi}_0$ on page 33 of Lecture6.pdf

1. Problem 6.1 from textbook, p. 237. In the problem, let θ and γ be independent. (1 bonus pt)
2. Problem 7.3 from textbook, p. 239. (1 pt)
3. Problem 7.4 from textbook, pp. 239-240. For subproblem (d), only do (iii). (1 pt)
4. Problem 7.6 from textbook, p. 241. (1 pt)
5. All the R code for this assignment (2 pt)