

Key Results from
Wally

9	$(.0129)^2 = .000166$	$(.0129)^2 = .000166$
10	$(.0258)^2 = .000667$	$(.0258)^2 = .000667$
11	$(.0457)^2 = .00209$	$(.0522)^2 = .00273$

HW#7
2018

Also we have:

True model: $\sigma^2 = .04792$

Model w/ variable omitted: $\hat{\sigma}_r^2 = .00247$

Hence:

j	(A) $\frac{E + \text{Var}(\hat{\beta}_j)}{\hat{\sigma}^2} = a_{jj}$	\geq	(B) $\frac{E + \text{Var}(\hat{\beta}_j)}{\hat{\sigma}_r^2} = a_{jj}^* - c_{jj}^*$	(A)/B
3	.005219	>	.005157	1.012
4	.009029	>	.008979	1.011
5	.01525	>	.014904	1.023
6	.010003	>	.009897	1.011
7	.007780	>	.009449	1.035
8	.011398	>	.01105	1.031
9	.002940	>	.002679	1.116
10	.01096	>	.010673	1.027
11	.0430210	>	.0436204	1.00001

These seem
correct wff.