

Related sections from the text

2.4, 2.5, 2.8, 2.9, 3.1, 3.2, 3.3 (optional),
3.4 (historical), 3.5 (subjective interpretation)

Suggested problems

1. Calculate $\frac{d}{d\tilde{x}'} \tilde{x}' \tilde{b} + \frac{d}{d\tilde{x}'} \tilde{x}' B \tilde{x}$

2. Verify that solutions of the normal equations (*) in the linear prediction problem minimize the MSE.

3. Show $E(|X|) = 0 \Rightarrow E(X) = 0$

4. Challenge: Show $X \stackrel{as}{=} 0 \Rightarrow E(X) = 0$.

From the text

p 31 #'s 5, 6, 7 (challenge)

p 43 #'s 6, 8, 9

p 45 #'s 1 (read), 5, 6, 7 (important)