

Homework #3 (BST 263, Spring 2019)

1. Check our derivation of the MLE of β in “Lecture 5: Linear regression” by justifying each of the steps on slide 15 of 5-Linear-regression.pdf. You do not have to verify that it is a minimum, just a critical point.
2. Check our derivation of the distribution of the MLE of β by justifying the steps on slide 20 of 5-Linear-regression.pdf.
3. ISL Chapter 3, Exercise 14.
4. ISL Chapter 3, Exercise 15.