

CAS MA 575 – Linear Models.

Boston University, Fall 2013

HOMEWORK 8

1. Problem 8.1 in your book. [This is an exercise on deriving some further properties of the hat matrix, and its diagonal elements.]
2. Problem 6.13 in your book. [An opportunity to play with factors in regression, in the context of data in a now-classic case on salary discrimination.]
3. Problem 6.14 in your book. [An excuse to think about the impact of how you *code* factor variables on the estimates that you obtain.]