

# Assignment 7

Due: Tuesday December 4

1. Please do the following exercises from ‘Applied Multivariate Statistical Analysis’ by Johnson and Wichern. Use matrix calculations in R or by hand.
  - 7.1
  - Using the data in 7.9 answer the same questions as in 7.1. Thus find the least squares solutions for  $\hat{\beta}$ ,  $\hat{y}$ ,  $\hat{\epsilon}$ , and  $\hat{\epsilon}'\hat{\epsilon}$ .
2. Extra Credit — these can be turned in any time up to the date of the final exam.
  - 7.11