

EPPS 6316 : Recitation Session #3

Sep. 21. 2012

Questions?

- You learned :
- B.L.U.E.
- Coefficients
- TSS, ESS, RSS
- etc.

Problem 1

A researcher wishes to estimate the mean of a population from which only 3 sample observations Y_1 , Y_2 , and Y_3 can be drawn. Consider the following 2 estimators:

$$\mu = \frac{1}{3}Y_1 + \frac{1}{3}Y_2 + \frac{1}{3}Y_3$$

And

$$\mu = \frac{1}{3}Y_1 + \frac{2}{9}Y_2 + \frac{1}{9}Y_3$$

Are these both unbiased?

Problem 2

Explain coefficient β with covariance of X and Y and variance of X