

Problem 1: (10 points)

1. Consider the following data set:

2. $X = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{bmatrix}$

- (a) Compute the mean of X .
- (b) Compute the variance of X .
- (c) Compute the standard deviation of X .
- (d) Compute the covariance of X with itself.

- (e) Compute the correlation coefficient of X with itself.
- (f) Compute the correlation coefficient of X with X .
- (g) Compute the correlation coefficient of X with X .

3. $Y = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{bmatrix}$

Compute the covariance of X and Y .

4. $Z = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{bmatrix}$

- (a) Compute the mean of Z .
- (b) Compute the variance of Z .
- (c) Compute the standard deviation of Z .
- (d) Compute the covariance of Z with itself.
- (e) Compute the correlation coefficient of Z with itself.
- (f) Compute the correlation coefficient of Z with Z .
- (g) Compute the correlation coefficient of Z with Z .

(10 points)

5. $W = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{bmatrix}$

- (a) Compute the mean of W .
- (b) Compute the variance of W .
- (c) Compute the standard deviation of W .
- (d) Compute the covariance of W with itself.
- (e) Compute the correlation coefficient of W with itself.
- (f) Compute the correlation coefficient of W with W .
- (g) Compute the correlation coefficient of W with W .

6. $V = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{bmatrix}$

Compute the

(10 points)

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