Stat 704 Homework 7

1. *Weighted least squares*: 11.6:(a,c,d,e,f).

2. *Weighted least squares*: 11.7(a,b,c,d,e,f). For 11.7(b) the SAS code might look something like this:

   ```
   proc model data=d; parms b0 b1; y=b0+x1*b1; fit y / breusch=(1 x1);
   ```

3. *Robust regression*: 11.11(a,e). For part (a), plot *both fits* with and without the extra two data points on the same graph along with the full data set; clearly mark cases 46 and 47. For 11.11(e), obtain the fitted Huber IRLS estimate from SAS and plot with the fit from part (a). Also obtain the L_1 fit (LAD) and plot this fit with the other two (OLS and IRLS).