

HW 8, due Wednesday, March 26, 2014

1. Exercise 3.3.9.

2. Exercise 3.3.10.

3. Exercise 3.3.14.

4. Exercise 3.3.15.

5. Exercise 3.4.4.

(You may freely use the result of Exercise 3.2.14.)

6. Exercises 3.4.13(ii).

(In this problem, the  $X_j$ 's are independent, and  $S_n = X_1 + \cdots + X_n$ . The constant  $c$  will depend on  $\beta$ , and you should determine its exact value.)