

## Problems 5

Comments and hints are additional to those given in the book p. 616.

2.13

2.14 Remember that in general  $W_{11}$  and  $W_{22}$  are not independent.

2.15 The moment generating function for  $y^T A y$  should be found without use of ex. 2.9.

Use direct calculation:

$$M_{y^T A y}(t) = E[\exp(t y^T A y)] = \dots$$

2.16 Only the result from ex. 2.9 should be used, and only for comparison.