

Q1

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name of the public repository: ACST\_s1\_2019

File name: ACST890 test

Q2

Linear regression is a widely used statistical learning method today, which is simple and practical. A simple linear regression can be expressed mathematically as  $Y \approx \beta_0 + \beta_1 X$ , where  $X$  is the predictor variable,  $Y$  is the response variable,  $\beta_0$  is the intercept term, and  $\beta_1$  is the slope. In practice,  $\beta_0$  and  $\beta_1$  are unknown; therefore, before we make predictions, it is need to use the data to estimate the coefficients.

Simple linear regression is a useful way to predict response. However, in practice, we often have more than one predictor. Thus, a better way is to extend the simple linear regression model

Then the multiple Linear regression model takes the form

$$Y = \beta_0 + \beta_1 X_1 + \beta_2 X_2 + \dots + \beta_p X_p + \epsilon$$

Simple model: The true relationship may not be linear. there may be other variables that cause  $Y$  changes, and there may be measurement errors. It is usually assume that the error term is independent of  $X$ . The quality of the linear regression fit usually is evaluated using two related quantities: residual standard error (RSE) and  $R^2$  statistics.

Q3

```
dataset <- read.csv("singapore.economy.csv")
newdata <- na.omit(dataset)
plot(dataset$time,dataset$gdp,main="Singapore GDP growth",xlab="Time",ylab="GDP(%)")
m <- tapply(newdata$gdp,newdata$period,mean)
sd <- tapply(newdata$gdp,newdata$period,sd)
install.packages("data.table")
library(data.table)
stat.table <- data.table(m,sd)
pairs(~gdp+exp+epg+hpr,newdataset)
fit <- lm(newdata$gdp ~ newdata$exp,data=newdata)
summary(fit)
fit <- lm((newdata$gdp ~
newdata$exp+newdata$epg+newdata$hpr+newdata$oil+newdata$gdpus+newdata$crd,data=newdata)
quantile(newdata$gdp,0.05)
```