

R Code for Examples in the book "Statistics: The Art and Science of Learning from Data"

by Agresti, Franklin and Klingenberg, 5th edition

Chapter 13

Example 6: Hypothesis Test for Multiple Regression Parameter β

Reading in data

data <-

read.csv(file='https://raw.githubusercontent.com/artofstat/data/master/Chapte
r13/college female athletes.csv')

To obtain the summaries for the variables

```
summary(data$TBW)
##
      Min. 1st Qu.
                    Median
                              Mean 3rd Qu.
                                              Max.
##
      96.0
            119.8
                     131.5
                                     143.2
                                             185.0
                             133.0
summary(data$HGT)
##
      Min. 1st Qu.
                    Median
                             Mean 3rd Qu.
                                              Max.
##
     56.00
             63.00
                     65.00
                                     68.06
                                             75.00
                             65.55
summary(data$BF)
##
      Min. 1st Qu.
                    Median
                              Mean 3rd Qu.
                                              Max.
   0.1120 0.1520
                    0.1850 0.1844 0.2150 0.2760
summary(data$AGE)
##
      Min. 1st Qu.
                    Median
                              Mean 3rd Qu.
                                              Max.
##
     17.00
             18.00
                     20.00
                             20.02
                                     22.00
                                             23.00
```

Fitting in multiple regression model

```
lin.reg <- lm(TBW ~ HGT + BF + AGE, data = data)</pre>
```

To obtain a summary of the regression model which includes the test statistic and corresponding p-value for a hypothesis test

```
summary(lin.reg)
##
## Call:
## lm(formula = TBW ~ HGT + BF + AGE, data = data)
##
## Residuals:
##
      Min
               1Q Median
                              3Q
                                     Max
## -20.724 -5.439 1.096
                           5.660 32.865
##
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) -97.6938
                         28.7852 -3.394 0.00123 **
                         0.3679 9.319 2.88e-13 ***
## HGT
                3.4285
## BF
              136.4265
                          31.2553 4.365 5.10e-05 ***
## AGE
              -0.9601
                         0.6483 -1.481 0.14384
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 10.11 on 60 degrees of freedom
## Multiple R-squared: 0.6693, Adjusted R-squared: 0.6528
## F-statistic: 40.48 on 3 and 60 DF, p-value: 1.977e-14
```