

1.

- a) Students' accumulative GPA can be a possible target variable.
- b) It is continuous.
- c) Students' GRE score. Students' ILETS or TOEFL score can also be a variable.
- d) A linear model should be reasonable for the data. I expect the model as a increasing linear function. The student with higher GRE score should have higher GPA.

2.

- a) $\bar{x} = (0 + 1 + 2 + 3 + 4) / 5 = 2$
 $\bar{y} = (0 + 2 + 3 + 8 + 17) / 5 = 6$
- b) $s_x^2 = 2.5$
 $s_y^2 = 46.5$
 $s_{xy} = 8$
- c) The least squares parameters are β_0 and β_1 .
 $\beta_1 = s_{xy} / s_x^2 = 3.2$
 $\beta_0 = \bar{y} - \beta_1 * \bar{x} = -0.4$
- d) When $x = 2.5$, $y = 7.6$

3.

- a)
 $\ln z(t) \approx \ln z_0 e^{-\alpha t}$
 $\ln z(t) \approx -\alpha t + \ln z_0$
Now $\ln z_0$ and α appeared linearly.
- b) $RSS = \sum_{i=1}^n (\ln z(t)_i - \ln z(t_i))^2 = \sum_{i=1}^n (\ln z(t)_i + \alpha t_i - \ln z_0)^2$
By replacing $\ln z(t)_i$ with y_i , t_i with $-x_i$, $\ln z_0$ with β_0 and α with β_1 , we got $RSS = \sum_{i=1}^n (y_i - \beta_0 - \beta_1 x_i)^2$, which is exactly the same as the original model.
We know the solution to the original model are
 $\beta_1 = \frac{s_{xy}}{s_{xx}}$, $\beta_0 = \bar{y} - \beta_1 \bar{x}$
By replacing variables back, we got
 $\alpha = -\frac{s_{t \ln z(t)}}{s_{tt}}$, $\ln z_0 = \overline{\ln z(t)} + \alpha \bar{t}$, $z_0 = \overline{z(t)} + e^{\alpha \bar{t}}$
- c)

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1  import numpy as np
2
3  def fit_linear(t, zt):
4      x = -t
5      y = zt
6
7      xm = np.mean(x)
8      ym = np.mean(y)
9      syx = np.mean((y - ym) * (x - xm))
10     sxx = np.mean((x - xm) ** 2)
11     beta1 = syx/sxx
12     beta0 = ym - beta1 * xm
13     yhat = beta0 + beta1 * x
14     RSS = np.sum((y - yhat) ** 2)
15
16     alpha = beta1
17     lnz0 = beta0
18     z0 = np.exp(lnz0)
19     return alpha, z0, RSS

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4.

a) $RSS = \sum_{i=1}^n (y_i - \hat{y}_i)^2 = \sum_{i=1}^n (y_i - \beta x_i)^2$

b) $\frac{\partial RSS}{\partial \beta} = \sum_{i=1}^n 2x_i^2 \beta - 2x_i y_i$

When $\frac{\partial RSS}{\partial \beta} = 0$, RSS has the minimum value.

Let $\frac{\partial RSS}{\partial \beta} = 0$, $\beta = \sum_{i=1}^n \frac{y_i}{x_i}$