

Homework # 5

Due on 02/26/20 at 1:00 pm

1. Use the crude-oil dataset from Table 11.7 on p. 662.
 - a) State the hypotheses to perform a MANOVA to test the claim that the zone has no effect on the five variables.
 - b) Report Wilks' lambda.
 - c) Report the approximate F -statistic using Table 6.3 (do not use `manova` output)
 - d) Calculate the appropriate critical value from the F distribution. Use $\alpha = 0.05$.
 - e) What is the conclusion?
 - f) Calculate and report the \mathbf{B} and \mathbf{W} matrices.
 - g) Calculate the eigenvalues of $\mathbf{W}^{-1}\mathbf{B}$ and report them.
 - h) Verify part b) value with eigenvalues formula on p. 303