# $\begin{array}{c} {\bf MASTER'S~DIAGNOSTIC~EXAMINATION} \\ {\bf August~2012} \end{array}$

Student's Name
INSTRUCTIONS FOR STUDENTS:
1. DO NOT put your NAME on the exam. Place the NUMBER assigned to you on the
UPPER RIGHT HAND CORNER of EACH PAGE of your solutions.
2. Please start your answer to EACH QUESTION on a SEPARATE sheet of paper.
3. Use only one side of each sheet of paper.
4. You must answer all four questions: Questions I, II, III and IV.
5. Be sure to attempt all parts of the four questions. It may be possible to answer a later part of a question without having solved the earlier parts.
6. Be sure to hand in all of your exam. No additional material will be accepted once the exam has ended and you have left the exam room.
7. You may use the following:
• Calculator which does not have capability to phone, text, or access the Web
• Pencil or pen
• Blank paper for the solutions for this examination
• No other materials are allowed
I attest that I spent no more than 4 hours to complete the exam. I used only the materials described above. I did not receive assistance from anyone during the taking of this exam.
Student's Signature
INSTRUCTIONS FOR PROCTOR:
Immediately after the student completes the exam, $\mathbf{fax}$ the $\underline{\mathbf{student's solutions}}$ to $\mathbf{979\text{-}845\text{-}6060}$ or $\mathbf{email\ to\ longneck@stat.tamu.edu}$ .
Do not send the exam booklet or SAS output, just send the student's solutions.
1. I certify that the time at which the student started the exam was
and the time at which the student completed the exam was
2. I certify that the student has followed all the <b>INSTRUCTIONS FOR STUDENTS</b> listed above.
3. I certify that the student's solutions were faxed to $\bf 979\text{-}845\text{-}6060$ or
emailed to longneck@stat.tamu.edu.

Proctor's Signature\_

### QUESTION I.

A randomized trial was conducted to investigate the relationship between a continuous response y and four treatments A, B, C, and D. The sample size was n=200, with 50 observations in each of the four treatment groups. Let y be the  $200 \times 1$  vector of response values, ordered so that the first 50 entries are for treatment group A, the next 50 for B, then C, and finally D. The regression model  $y = X\beta + \epsilon$  was fit, where X is the  $200 \times 4$  design matrix given by

$$m{X} = \left(egin{array}{cccc} 1 & 0 & 0 & 0 \ 1 & 1 & 0 & 0 \ 1 & 0 & 1 & 0 \ 1 & 0 & 0 & 1 \end{array}
ight),$$

and where each entry is a column vector of length 50. The estimated regression coefficients were

 $\hat{\beta}' = (37.5, -11.5, 1.0, -27.7),$  with standard errors 2.75, 3.89, 3.89 and residual standard deviation  $\hat{\sigma} = 19.45.$ 

- (1.) Interpret each of the **four** regression parameters. As in, "the intercept,  $\beta_o$ , is the mean response when ...".
- (2.) What assumptions are required for the regression model?
- (3.) What is an approximate 95% confidence interval for the mean response in treatment group B?

Hint: If v is a  $4 \times 1$  column vector, then the variance of

 $\mathbf{v}'\hat{\boldsymbol{\beta}}$  is equal to  $\hat{\sigma}^2\mathbf{v}'(\mathbf{X}'\mathbf{X})^{-1}\mathbf{v}$ .

In our example,

$$(\mathbf{X}'\mathbf{X})^{-1} = \begin{pmatrix} 0.02 & -0.02 & -0.02 & -0.02 \\ -0.02 & 0.04 & 0.02 & 0.02 \\ -0.02 & 0.02 & 0.04 & 0.02 \\ -0.02 & 0.02 & 0.02 & 0.04 \end{pmatrix}$$

- (4.) What is an approximate 95% confidence interval for the mean difference in response between treatment groups B and A (so, the difference  $\mu_{\bf B} \mu_{\bf A}$ )?
- (5.) Suppose the observations in treatment group A were positively correlated with those in treatment group B, and you correctly fit a correlated-data regression model. How would a 95% confidence interval for the mean difference in response between treatment groups B and A compare to the one reported in (4.) above, and why?

## QUESTION II.

- (1.) Define, using formulas in addition to words, the least squares criterion.
- (2.) Show that the least squares criterion applied to the "intercept-only" model, i.e.,

$$y_i = \beta_o + \epsilon_i, \quad i = 1, 2, \dots, n$$

results in the least squares estimator of  $\beta_o$ :  $\hat{\beta_o} = \bar{y}$ .

(3.) Consider the analysis of variance table for the simple linear regression model:

$$y_i = \beta_o + \beta_1 x_i + \epsilon_i, \quad i = 1, 2, \dots, n$$

What sum of squares in the analysis of variance table for the simple linear regression model would correspond to the sum of squares error, SSE, from the "intercept-only" model in part (2.)?

(4.) With reference to your answers in the above questions, <u>briefly</u> explain in words why statisticians almost always perform a "corrected" analysis of variance, a partition of  $\sum_{i=1}^{n} (y_i - \bar{y})^2$ , rather than an "uncorrected" analysis of variance, a partition of  $\sum_{i=1}^{n} y_i^2$ 

#### **QUESTION III**

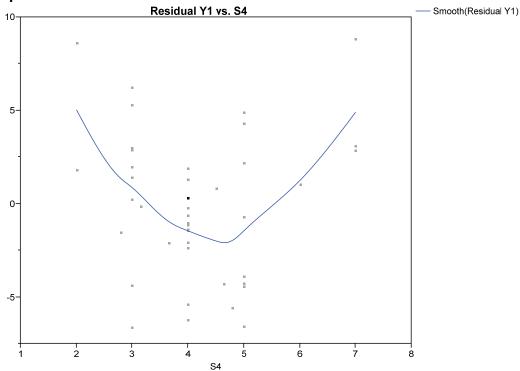
#### Part 1:

We have a dataset with y1 (a measure of diabetes & dependent variable) and 3 predictors BMI (Body mass index); BP (Blood pressure) and s4 a measure of glucose. We begin by considering the classical linear model relating y1 to the three explanatory variables.

Given the graph below (Residual is the "raw" residual), answer the following questions:

- 1. Based on the graph can you determine if the residuals are normally distributed? Explain.
- 2. Based on the graph below can you conclude that this is a valid model? Explain.
- 3. Does the graph suggest a change in the model? (That is: should you add a term; transform y1 etc.). Explain.

## **Graph Builder**



#### Part 2:

Suppose that we want to predict whether a person will get the Tourette Syndrome based on Gender, HDL, Glucose & Chol. Note: Let Y = 1 if the Syndrome is detected and Y = 0 if not.

A logistic regression was run and the following output was obtained:

Gender	M	F	
HDL		40	40
Glucose		125	125
Chol		190	190
Prob Y = 1	0	.001	0.0001

- 1. What are the odds that a male with those characteristics will get the Syndrome? **Justify your** answer.
- 2. What are the odds that a female with those characteristics will get the Syndrome? **Justify your Answer.**
- **3.** What is the odds ratio of a male getting the Syndrome as opposed to a female? **Justify your** answer.
- 4. The local newspaper front page story is: "Males are 10.01 times more likely to get Tourette Syndrome than Females. More research money is needed to help the males..."

  Is there something other than the odds ratio that needs to be considered here? Please explain your answer.

#### Part 3.

This part is similar to Part 1. Here we have y (a measure of diabetes & dependent variable) and 10 predictors: Age, Sex, BMI,BP, s1,s2,s3,s4,s5,s6.

A stepwise regression was run with the following results:

#### **Parameter Estimates**

Term	Estimate	Std Error	t Ratio	Prob> t
Intercept	-483.9509	71.29641	-6.79	<.0001*
SEX	-31.32679	16.06386	-1.95	0.0586
BP	1.7477267	0.568201	3.08	0.0039*
S2	0.6081179	0.320221	1.90	0.0652
S5	52.425839	16.93224	3.10	0.0037*
S6	2.11306	0.72281	2.92	0.0058*

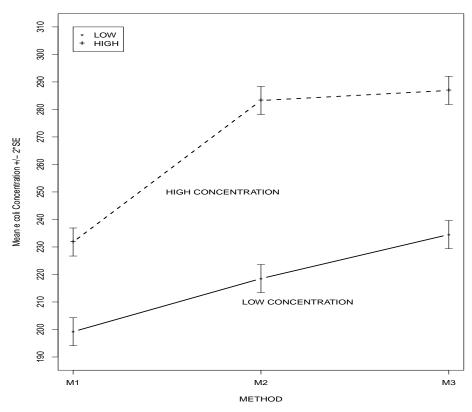
Since SEX and S2 are not significant at alpha= .05, can we remove them both from the model at the same time? Explain.

# QUESTION IV.

The FDA is investigating methods to control  $e\ coli$  in beef products. There are three methods under consideration: M1, M2, and M3. The scientist at FDA decide to evaluate the three methods under two levels of  $e\ coli$  contamination, Low ( $<300\ cfu/g$ ) and High ( $\geq300\ cfu/g$ ). The researchers randomly selected six herds of cattle having a Low level of  $e\ coli$  contamination and six herds of cattle having a High level of  $e\ coli$  contamination. From each of the herds, six cattle were randomly selected for slaughter and then a meat sample from two cattle were randomly assigned to each of the three methods for  $e\ coli$  treatment. The amount of  $e\ coli$  was determined in a FDA lab and is reported in the following table. The three methods are the only methods under evaluation. The FDA is interested in determining which method provides the lowest  $e\ coli$  concentration after treatment.

		LEVEL OF CO.						MINA	ΓΙΟΝ			
		LOW							$\mathbf{H}$	IGH		
		HERD							HI	ERD		
METHOD	H1	H2	H3	H4	H5	H6	H7	H8	H9	H10	H11	H12
M1	203	215	203	190	194	191	225	228	232	235	233	237
	206	210	201	186	199	192	229	227	232	231	238	235
M2	222	223	215	217	218	215	277	276	289	284	285	286
	230	216	224	217	209	216	276	277	287	286	287	289
M3	239	245	237	235	236	234	280	278	282	292	296	295
	229	238	222	232	233	234	276	277	282	294	294	297

#### Profile Plot of METHOD\*e coli Concentration



Use the above plot, data, and the attached SAS output to answer the following questions.

(1.)	appear to be satisfied? Justify your answers.
	$C_1$ Normality:
	$C_2$ Equal Variance:
	$C_3$ Independence:
(2.)	Write a model for $y_{ijk\ell}$ , the level of $e$ $coli$ in the $\ell th$ meat sample from Herd $k$ of Concentration $i$ treated by Method $j$ .
(3.)	At the $\alpha=.05$ level, which main effects and interactions are significant? Justify your answer by including the relevant p-values along with their pair of degrees of freedom $(df_{NUM.}, df_{DEN.})$ .
(4.)	Compute that the estimated standard error in the estimated mean difference of $e\ coli$ concentrations between Methods M1 and M2 from a Low concentration.
(5.)	Separate the three Methods of treating $e$ $coli$ into groups of levels such that all levels in a group are not significantly different from any other member of the group with respect to their mean concentration of e coli. Use an experimentwise error rate of $\alpha = .05$ .
(6.)	Provide a 95% confidence on the mean $e\ coli$ level of a High concentration meat sample treated by Method M3.
(7.)	The researchers were criticized for using as their response variable the level of $e\ coli$ concentration in the meat after the meat was treated by the three methods. Suggest a more appropriate modeling of the data still using the level of $e\ coli$ concentration in the meat after the meat was treated as the response.

#### Methods Exam August 2012 SAS PROGRAM FOR PROBLEM II

```
ods html;ods graphics on;
OPTIONS LS=90 PS=55 nocenter nodate;
TITLE 'SAS OUTPUT FOR PROBLEM II';
DATA MANU;
INPUT C $ M $ H $ Y @@;
TRT=COMPRESS (C) | COMPRESS (M);
LABEL C="LEVEL OF CONTAMINATION" M="METHOD OF CONTROL";
CARDS;
LOW M1 H1 203 LOW M1 H2 215 LOW M1 H3 203
LOW M1 H1 206 LOW M1 H2 210 LOW M1 H3 201
LOW M2 H1 222 LOW M2 H2 223 LOW M2 H3 215
LOW M2 H1 230 LOW M2 H2 216 LOW M2 H3 224
LOW M3 H1 239
              LOW M3 H2 245 LOW M3 H3 237
LOW M3 H1 229
               LOW M3 H2 238 LOW M3 H3 222
                              LOW M1 H6 191
              LOW M1 H5 194
LOW M1 H4 190
LOW M1 H4
          186
               LOW M1 H5 199
                                LOW M1 H6 192
LOW M2 H4 217
               LOW M2 H5 218
                                LOW M2 H6 215
              LOW M2 H5 209
LOW M2 H4 217
                                LOW M2 H6 216
LOW M3 H4 235 LOW M3 H5 236
                              LOW M3 H6 234
LOW M3 H4 232 LOW M3 H5 233
                               LOW M3 H6 234
HIGH M1 H7 225 HIGH M1 H8 228 HIGH M1 H9 232
HIGH M1 H7 229 HIGH M1 H8 227 HIGH M1 H9 232
HIGH M2 H7 277 HIGH M2 H8 276 HIGH M2 H9 289
HIGH M2 H7 276 HIGH M2 H8 277 HIGH M2 H9 287
HIGH M3 H7 280 HIGH M3 H8 278 HIGH M3 H9 282
HIGH M3 H7 276 HIGH M3 H8 277 HIGH M3 H9 282
HIGH M1 H10 235 HIGH M1 H11 233 HIGH M1 H12 237
HIGH M1 H10 231 HIGH M1 H11 238 HIGH M1 H12 235
HIGH M2 H10 284 HIGH M2 H11 285 HIGH M2 H12 286
HIGH M2 H10 286 HIGH M2 H11 287 HIGH M2 H12 289
HIGH M3 H10 292 HIGH M3 H11 296 HIGH M3 H12 295
HIGH M3 H10 294 HIGH M3 H11 294 HIGH M3 H12 297
RUN;
PROC GLM;
CLASS C M H;
MODEL Y = C M C*M H(C) M*H(C);
RANDOM H(C) M*H(C)/TEST;
LSMEANS C M C*M/STDERR PDIFF ADJUST=TUKEY;
RUN;
PROC MIXED CL ALPHA=.05 COVTEST;
CLASS C M H;
MODEL Y = C M C*M /ddfm=satterth;
RANDOM H(C) M*H(C);
LSMEANS C M C*M/ ADJUST=TUKEY;
RUN;
PROC GLM;
CLASS TRT;
MODEL Y = TRT;
MEANS TRT/HOVTEST=BF;
OUTPUT OUT=ASSUMP R=RESID P=MEANS;
PROC GPLOT; PLOT RESID*MEANS/VREF=0;
PROC UNIVARIATE DEF=5 PLOT NORMAL;
VAR RESID;
RUN;
ods graphics off;ods html close;
```

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#### SAS OUTPUT FOR PROBLEM II

#### The GLM Procedure

	Class Level Information				
Class	Levels	Values			
С	2	HIGH LOW			
М	3	M1 M2 M3			
н	12	H1 H10 H11 H12 H2 H3 H4 H5 H6 H7 H8 H9			

Number of Observations Read 72 Number of Observations Used 72

#### SAS OUTPUT FOR PROBLEM II

#### The GLM Procedure

#### Dependent Variable: Y

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	35	77515.61111	2214.73175	184.99	<.0001
Error	36	431.00000	11.97222		
Corrected Total	71	77946.61111			

R-Square	Coeff Var	Root MSE	Y Mean
0.994471	1.427659	3.460090	242.3611

Source	DF	Type I SS	Mean Square	F Value	Pr > F
С	1	44900.05556	44900.05556	3750.35	<.0001
М	2	27135.02778	13567.51389	1133.25	<.0001
C*M	2	3143.02778	1571.51389	131.26	<.0001
H(C)	10	1611.22222	161.12222	13.46	<.0001
M*H(C)	20	726.27778	36.31389	3.03	0.0018

Source	DF	Type III SS	Mean Square	F Value	Pr > F
С	1	44900.05556	44900.05556	3750.35	<.0001
М	2	27135.02778	13567.51389	1133.25	<.0001
C*M	2	3143.02778	1571.51389	131.26	<.0001
H(C)	10	1611.22222	161.12222	13.46	<.0001
M*H(C)	20	726.27778	36.31389	3.03	0.0018

#### The GLM Procedure

Source	Type III Expected Mean Square
С	Var(Error) + 2 Var(M*H(C)) + 6 Var(H(C)) + Q(C,C*M)
M	Var(Error) + 2 Var(M*H(C)) + Q(M,C*M)
C*M	Var(Error) + 2 Var(M*H(C)) + Q(C*M)
H(C)	Var(Error) + 2 Var(M*H(C)) + 6 Var(H(C))
M*H(C)	Var(Error) + 2 Var(M*H(C))

#### SAS OUTPUT FOR PROBLEM II

The GLM Procedure Tests of Hypotheses for Mixed Model Analysis of Variance

#### Dependent Variable: Y

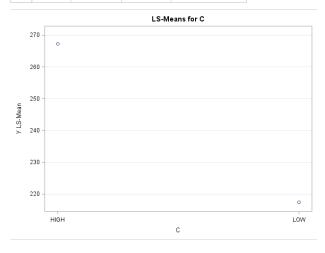
	Source	DF	Type III SS	Mean Square	F Value	Pr > F
*	С	1	44900	44900	278.67	<.0001
	Error: MS(H(C))	10	1611.222222	161.122222		

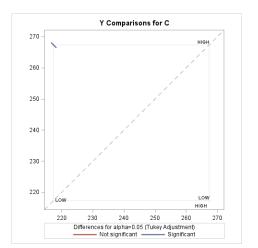
	Source	DF	Type III SS	Mean Square	F Value	Pr > F
*	М	2	27135	13568	373.62	<.0001
	C*M	2	3143.027778	1571.513889	43.28	<.0001
	H(C)	10	1611.222222	161.122222	4.44	0.0022
	Error: MS(M*H(C))	20	726.277778	36.313889		

Source	DF	Type III SS	Mean Square	F Value	Pr > F	
M*H(C)	20	726.277778	36.313889	3.03	0.0018	
Error: MS(Error)	36	431.000000	11.972222			

Least Squares Means Adjustment for Multiple Comparisons: Tukey

			H0:LSMEAN=0	H0:LSMean1=LSMean2
С	Y LSMEAN	Standard Error	Pr >  t	Pr >  t
HIGH	267.333333	0.576682	<.0001	<.0001
LOW	217.388889	0.576682	<.0001	





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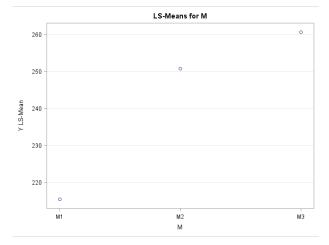
SAS Output

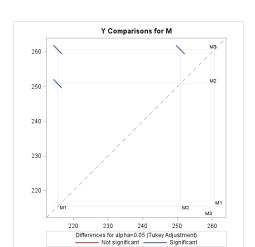
#### SAS OUTPUT FOR PROBLEM II

#### Least Squares Means Adjustment for Multiple Comparisons: Tukey

М	Y LSMEAN	Standard Error	Pr >  t	LSMEAN Number
M1	215.500000	0.706288	<.0001	1
M2	250.875000	0.706288	<.0001	2
М3	260.708333	0.706288	<.0001	3

Least Squares Means for effect M Pr >  t  for H0: LSMean(i)=LSMean(j) Dependent Variable: Y				
i/j	1	2	3	
1		<.0001	<.0001	
2	<.0001		<.0001	
3	<.0001	<.0001		





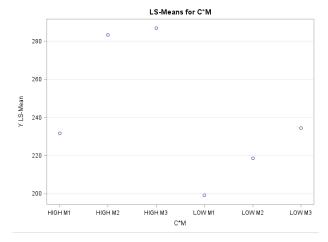
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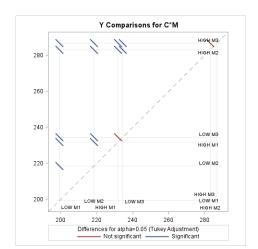
#### SAS OUTPUT FOR PROBLEM II

#### Least Squares Means Adjustment for Multiple Comparisons: Tukey

С	М	Y LSMEAN	Standard Error	Pr >  t	LSMEAN Number
HIGH	М1	231.833333	0.998842	<.0001	1
HIGH	M2	283.250000	0.998842	<.0001	2
HIGH	М3	286.916667	0.998842	<.0001	3
LOW	М1	199.166667	0.998842	<.0001	4
LOW	M2	218.500000	0.998842	<.0001	5
LOW	М3	234.500000	0.998842	<.0001	6

	Least Squares Means for effect C*M Pr >  t  for H0: LSMean(i)=LSMean(j) Dependent Variable: Y							
i/j	1	2	3	4	5	6		
1		<.0001	<.0001	<.0001	<.0001	0.4257		
2	<.0001		0.1245	<.0001	<.0001	<.0001		
3	<.0001	0.1245		<.0001	<.0001	<.0001		
4	<.0001	<.0001	<.0001		<.0001	<.0001		
5	<.0001	<.0001	<.0001	<.0001		<.0001		
6	0.4257	<.0001	<.0001	<.0001	<.0001			





#### The Mixed Procedure

Model Information				
Data Set	WORK.MANU			
Dependent Variable	Υ			
Covariance Structure	Variance Components			
Estimation Method	REML			
Residual Variance Method	Profile			
Fixed Effects SE Method	Model-Based			
Degrees of Freedom Method	Satterthwaite			

	Class Level Information				
Class	Class Levels Values				
С	2	HIGH LOW			
М	3	M1 M2 M3			
Н	12	H1 H10 H11 H12 H2 H3 H4 H5 H6 H7 H8 H9			

Dimensions	
<b>Covariance Parameters</b>	3
Columns in X	12
Columns in Z	48
Subjects	1
Max Obs Per Subject	72

Number of Observations		
Number of Observations Read	72	
Number of Observations Used	72	
Number of Observations Not Used	0	

Iteration History								
Iteration	Evaluations	-2 Res Log Like	Criterion					
0	1	448.81213510						
1	1	414.24817360	0.00000000					

#### Convergence criteria met.

	Covariance Parameter Estimates									
Cov Parm	Estimate	Standard Error	Z Value	Pr > Z	Alpha	Lower	Upper			
H(C)	20.8014	12.1609	1.71	0.0436	0.05	8.5641	103.69			
M*H(C)	12.1708	5.9125	2.06	0.0198	0.05	5.6533	42.5624			
Residual	11.9722	2.8219	4.24	<.0001	0.05	7.9174	20.2007			

Fit Statistics	
-2 Res Log Likelihood	414.2
AIC (smaller is better)	420.2
AICC (smaller is better)	420.6
BIC (smaller is better)	421.7

# Type 3 Tests of Fixed Effects Effect Num DF Den DF F Value Pr > F C 1 10 278.67 < .0001 M 2 20 373.62 < .0001 C\*M 2 20 43.28 < .0001

	Least Squares Means									
Effect	LEVEL OF CONTAMINATION	METHOD OF CONTROL	Estimate	Standard Error	DF	t Value	Pr >  t			
С	HIGH		267.33	2.1156	10	126.36	<.0001			
С	LOW		217.39	2.1156	10	102.76	<.0001			
M		M1	215.50	1.8018	19.1	119.60	<.0001			
M		M2	250.87	1.8018	19.1	139.23	<.0001			
М		M3	260.71	1.8018	19.1	144.69	<.0001			
C*M	HIGH	M1	231.83	2.5481	19.1	90.98	<.0001			
C*M	HIGH	M2	283.25	2.5481	19.1	111.16	<.0001			
C*M	HIGH	M3	286.92	2.5481	19.1	112.60	<.0001			
C*M	LOW	M1	199.17	2.5481	19.1	78.16	<.0001			
C*M	LOW	M2	218.50	2.5481	19.1	85.75	<.0001			
C*M	LOW	M3	234.50	2.5481	19.1	92.03	<.0001			

			Difference	ces of Least	Squares M	eans					
Effect	LEVEL OF CONTAMINATION	METHOD OF CONTROL	LEVEL OF CONTAMINATION	METHOD OF CONTROL	Estimate	Standard Error	DF	t Value	Pr >  t	Adjustment	Adj P
С	HIGH		LOW		49.9444	2.9919	10	16.69	<.0001	Tukey	<.0001
М		M1		M2	-35.3750	1.7396	20	-20.34	<.0001	Tukey- Kramer	<.0001
М		M1		M3	-45.2083	1.7396	20	-25.99	<.0001	Tukey- Kramer	<.0001
М		M2		M3	-9.8333	1.7396	20	-5.65	<.0001	Tukey- Kramer	<.0001
C*M	HIGH	M1	HIGH	M2	-51.4167	2.4601	20	-20.90	<.0001	Tukey- Kramer	<.0001
C*M	HIGH	M1	HIGH	M3	-55.0833	2.4601	20	-22.39	<.0001	Tukey- Kramer	<.0001
C*M	HIGH	M1	LOW	M1	32.6667	3.6036	19.1	9.06	<.0001	Tukey- Kramer	<.0001
C*M	HIGH	M1	LOW	M2	13.3333	3.6036	19.1	3.70	0.0015	Tukey- Kramer	0.0154
C*M	HIGH	M1	LOW	M3	-2.6667	3.6036	19.1	-0.74	0.4683	Tukey- Kramer	0.9743
C*M	HIGH	M2	HIGH	M3	-3.6667	2.4601	20	-1.49	0.1517	Tukey- Kramer	0.6739
C*M	HIGH	M2	LOW	M1	84.0833	3.6036	19.1	23.33	<.0001	Tukey- Kramer	<.0001
C*M	HIGH	M2	LOW	M2	64.7500	3.6036	19.1	17.97	<.0001	Tukey- Kramer	<.0001
C*M	HIGH	M2	LOW	M3	48.7500	3.6036	19.1	13.53	<.0001	Tukey- Kramer	<.0001
C*M	HIGH	М3	LOW	M1	87.7500	3.6036	19.1	24.35	<.0001	Tukey- Kramer	<.0001
C*M	HIGH	M3	LOW	M2	68.4167	3.6036	19.1	18.99	<.0001	Tukey- Kramer	<.0001

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C*M	HIGH	М3	LOW	М3	52.4167	3.6036	19.1	14.55	<.0001	Tukey- Kramer	<.0001
C*M	LOW	M1	LOW	M2	-19.3333	2.4601	20	-7.86	<.0001	Tukey- Kramer	<.0001
C*M	LOW	M1	LOW	М3	-35.3333	2.4601	20	-14.36	<.0001	Tukey- Kramer	<.0001
C*M	LOW	M2	LOW	M3	-16.0000	2.4601	20	-6.50	<.0001	Tukey- Kramer	<.0001

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#### SAS OUTPUT FOR PROBLEM II

#### The GLM Procedure

	Class Level Information								
Class	Levels	Values							
TRT	6	HIGHM1 HIGHM2 HIGHM3 LOWM1 LOWM2 LOWM3							

Number of Observations Read 72 Number of Observations Used 72

#### The GLM Procedure

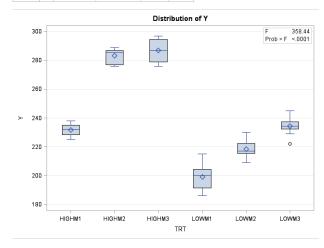
#### Dependent Variable: Y

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	5	75178.11111	15035.62222	358.44	<.0001
Error	66	2768.50000	41.94697		
Corrected Total	71	77946.61111			

R-Square	Coeff Var	Root MSE	Y Mean
0.964482	2 672313	6 476648	242 3611

Source	DF	Type I SS	Mean Square	F Value	Pr > F
TRT	5	75178.11111	15035.62222	358.44	<.0001

Source	DF	Type III SS	Mean Square	F Value	Pr > F
TRT	5	75178.11111	15035.62222	358.44	<.0001



#### SAS OUTPUT FOR PROBLEM II

#### The GLM Procedure

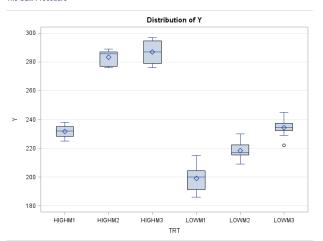
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Brown and Forsythe's Test for Homogeneity of Y Variance ANOVA of Absolute Deviations from Group Medians								
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F			
TRT	5	230.1	46.0222	3.55	0.0066			
Error	66	854.8	12.9520					

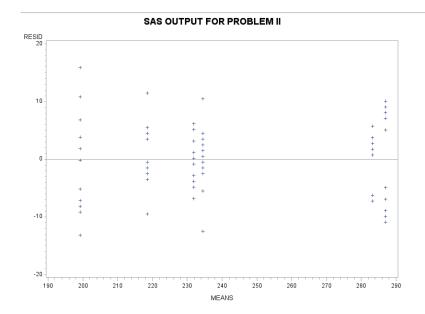
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#### SAS OUTPUT FOR PROBLEM II

#### The GLM Procedure



Level of		Y		
TRT	N	Mean	Std Dev	
HIGHM1	12	231.833333	4.04145188	
HIGHM2	12	283.250000	5.18958748	
HIGHM3	12	286.916667	8.36071260	
LOWM1	12	199.166667	8.78876694	
LOWM2	12	218.500000	5.45227225	
LOWM3	12	234.500000	5.61653403	



# The UNIVARIATE Procedure Variable: RESID

Moments				
N	72	Sum Weights	72	
Mean	0	Sum Observations	0	
Std Deviation	6.24443414	Variance	38.9929577	
Skewness	0.02301717	Kurtosis	-0.4374699	
Uncorrected SS	2768.5	Corrected SS	2768.5	
Coeff Variation		Std Error Mean	0.73591362	

Basic Statistical Measures				
Location		Variability		
Mean	0.00000	Std Deviation	6.24443	
Median	0.16667	Variance	38.99296	
Mode	-7.25000	Range	29.00000	
		Interquartile Range	9.08333	

Note: The mode displayed is the smallest of 14 modes with a count of 2.

Tests for Location: Mu0=0				
Test	Statistic		p Value	
Student's t	t	0	Pr >  t	1.0000
Sign	М	1	Pr >=  M	0.9063
Signed Rank	s	-2	Pr >=  S	0.9911

Tests for Normality				
Test	Statistic		p Value	
Shapiro-Wilk	w	0.990551	Pr < W	0.8709
Kolmogorov-Smirnov	D	0.059062	Pr > D	>0.1500
Cramer-von Mises	W-Sq	0.03672	Pr > W-Sq	>0.2500
Anderson-Darling	A-Sa	0.222575	Pr > A-Sq	>0.2500

Quantiles (Definition 5)		
Quantile	Estimate	
100% Max	15.833333	
99%	15.833333	
95%	10.500000	
90%	7.083333	
75% Q3	4.166667	
50% Median	0.166667	
25% Q1	-4.916667	
10%	-8.166667	
5%	-9.916667	
1%	-13.166667	
0% Min	-13.166667	

 Extreme Observations

 Lowest
 Highest

 Value
 Obs
 Value
 Obs

 -13.16667
 22
 10.0833
 72

 -12.50000
 18
 10.5000
 14

 -10.91667
 52
 10.8333
 5

 -9.91667
 53
 11.5000
 10

 -9.50000
 29
 15.8333
 2

```
# Boxplot
Stem Leaf
 14 8
 12
 10 1585
  8 11
  6 2811
  4 5512588
                         7 +----+
  2 58822558888
                        11 | |
                         8 *--+--*
  0 22582588
 -0 55585552
 -2 8558555
 -4 52998
 -6 2229822
 -8 95292
 -10 9
 -12 25
                         2
                 Normal Probability Plot
  15+
                   +***
 -13+ * ++*
                          0
```