

Q 7 > The Equations of 2 lines of regression, Obtained in a Correlation analysis betn Variables X and Y are as follows:

$$2x + 3y - 8 = 0$$

$$2y + x - 5 = 0$$

The Variance of  $x = 4$  Find the

a) Variance of  $y$

b) Coefficient of determination of  $C$  &  $y$

c) Standard error of estimate of  $x$  on  $y$  &  $y$  on  $x$

Soln  $\Rightarrow$

The given eqn of lines of regression are

$$2x + 3y - 8 = 0 \quad \dots (i)$$

$$2y + x - 5 = 0 \quad \dots (ii)$$

From eqn (i)

$$y = \frac{8}{3} - \frac{2x}{3}$$

(i)  $y = -0.66x + 2.66 \rightarrow$  Regression line of  $y$  on  $x$

From eqn (ii)  $b_{yx} = -0.66 = r \frac{\sigma_y}{\sigma_x} \dots (iii)$

$x = -2y + 5 \rightarrow$  Regression line of  $x$  on  $y$

From above eqn

$b_{xy} = -2 = r \frac{\sigma_x}{\sigma_y} \dots (iv)$

From eqn (i)

$$C = 2.66$$

From eqn (ii)

$$C = 5$$

$$r^2 = b_{yx} \times b_{xy}$$

From eq<sup>n</sup> (iii) & (iv)

$$r^2 = -0.66 \times -2$$

$$r^2 = 1.32$$

$$r = \pm 1.148$$

But  $b_{xy}$  and  $b_{yx}$  being both -ve therefore,  $r$  is also -ve

$$\text{Correlation Coefficient } (r) = \frac{-0.868}{-1.148}$$

Variance of  $x$  i.e.,  $\sigma_x^2 = 4$

$$\therefore \sigma_x = \sqrt{4} = 2$$

From eq<sup>n</sup> (iii)

$$r \frac{\sigma_y}{\sigma_x} = -0.66$$

$$-1.148 \times \frac{\sigma_y}{2} = -0.66$$

$$\sigma_y = 1.1498$$

$$\therefore \text{Variance of } y \text{ i.e., } \sigma_y^2 = 1.322$$