

2nd Answer

$$\text{Adjusted } R^2 = 1 - \frac{SSE/(N-k-1)}{SST/(N-1)}$$

(2) Hypothesis test for coefficient $\beta_1 = \beta_2 = \beta_3 = \dots = 0$

(3) ~~ANOVA~~ (F test)
 JAWAHARLAL NEHRU UNIVERSITY OF KNOWLEDGE TECHNOLOGIES, BASAR
(A.Y. 2019-2020)
Department of Science and Engineering

(4) Residual Analysis \rightarrow Shapiro test, scatter plot

(5) Multicollinearity check

Subject Name: Data Analytics

Date: 08/11/2019

Exam: E4SMT3

Subject Code: CS4411

Time: 45 Min

Max. Mark: 25

heatmap

R^2

adjusted R^2

SECTION - A (5M)

Answer all 5 Questions

1. What is difference between R square and Adjusted R square? (1Mark)

2. Which statistical test used to check homogeneity of variances among groups. (1Mark)

3. Write formula for calculating Pearson correlation coefficient. (1Mark)

4. Which statistical test used to check normality of data. (1Mark)

5. What is ANOVA test? When it is appropriate to use ANOVA? (1Mark)

\rightarrow to compare more than 2 groups, the ratio of variance within group and

SECTION - B (10M)

variance across group
$$f = \frac{MSB}{MSW}$$

1st Answer Answer any two Questions

1. An education researcher is comparing four different algebra curricula. Eighth grade students are randomly assigned to one one of the four groups. Their state achievement test scores are compared at the end of the year. Use the appropriate statistical procedure to determine whether the curricula differ with respect to math achievement. An alpha criterion of .05 should be used for the test.

$MSB = 276.33$

$MSW = 242.41$

$$F = \frac{MSB}{MSW} = \frac{276.33}{242.41} = 1.14$$

Do not reject H_0
Null Hypothesis

	N	Mean	SD
Curriculum 1	50	170.5	14.5
Curriculum 2	50	168.3	12.8
Curriculum 3	50	168.6	17.7
Curriculum 4	50	172.8	16.8

2. Explain about all measures and tests used to validate Multiple Linear Regression Model.

3. Estimate the Coefficients of the Linear Regression using Ordinary Least Squares for the given data points

Consider the following set of points: $\{(-2, -1), (1, 1), (3, 2)\}$

$$\beta_1 = \frac{N \sum xy - \sum x \sum y}{(N \sum x^2 - (\sum x)^2)}$$

$$\beta_1 = \frac{(3 \times 9 - 2 \times 2)}{3 \times 14 - 2^2} = \frac{23}{38}$$

$\sum x = 2$
 $\sum y = 2$
 $\sum xy = 9$
 $\sum x^2 = 14$

$$\beta_0 = \frac{1}{N} (\sum y - \beta_1 \sum x)$$

$$\beta_0 = \frac{1}{3} (2 - \frac{23}{38} \times 2) = \frac{5}{9}$$

END OF THE PAPER**

1. Coefficient of Determination R^2
2. Hypothesis test β_1
(a) ANOVA