

1.a

x is a data set which contains 100 random numbers with mean =10 and sd = 1.

y is also a data set which contains 100 random numbers with mean =10 and sd = 1.

So they are similar 100 random numbers data set create by same condition (mean=10,sd=1).

b.

```
fit <- lm(y ~ x, data = df)
```

```
summary(fit)
```

The output is appropriate.(The intercept is 9.83, slope is 0.02)

With p-value very close to 1, we can conclude that there are no relationship exists between the response y and the predictor x. Whereas, the p-value corresponding to the F-statistic is very high, providing more evidence of no relationship between the predictor and response. Also, R-squared is quite low shows that even if there is a relationship, the relationship is not strong.

c.

The p-value change from 0.875 to 4.83e-09, F-statistic change from 0.02 to 41.17, Intercept change from 9.83 to 4.18 and slope of x change from 0.02 to 0.58.

With p-value very close to 0, we can conclude that a relationship exists between the response y and the predictor x. Whereas, the p-value corresponding to the F-statistic is very low, providing more evidence of no relationship between the predictor and response. And R-squared is around 30% shows that the relationship is not very strong.

The output changes because at first, the data are all close around (10,10) and all the data will form a shape like a circle. So there are no relationship between them. Then, we add a point (0,0) which makes the whole data set linearly. But from the output we can see that the model is not good enough and the relationship is not very strong. If we want to make the model more linearly and relationship more strong, we can add:

```
x<-rnorm(100,mean=0,sd=1)
```

```
y<-rnorm(100,mean=0,sd=1)
```

```
dff<-data.frame(x=x,y=y)
```

```
df<-rbind(df,dff)
```

```
x<-rnorm(100,mean=1,sd=1)
```

```
y<-rnorm(100,mean=1,sd=1)
```

```
dff<-data.frame(x=x,y=y)
```

```
df<-rbind(df,dff)
```

...

```
x<-rnorm(100,mean=9,sd=1)
```

```
y<-rnorm(100,mean=9,sd=1)
```

```
dff<-data.frame(x=x,y=y)
```

```
df<-rbind(df,dff)
```

Then, the model will be strong linearly.

2.a

This code create a data set x from 3 to 7 with gap 0.02.

Then it create a data set r with 201 random numbers with mean = 0, sd =2.

Then it gives a function making data set $y = 2 + 4.6x + r$.

Then it uses lm function to make a linearly regression to output called out.

Finally it summary the output result.

The intercept is 91.94, slope is 4.6. With p-value very close to 0, we can conclude that a relationship exists between the response y and the predictor x. Whereas, the p-value corresponding to the F-statistic is very low, providing more evidence of the relationship between the predictor and response. Also, R-squared is almost 90% shows that the relationship is strong.

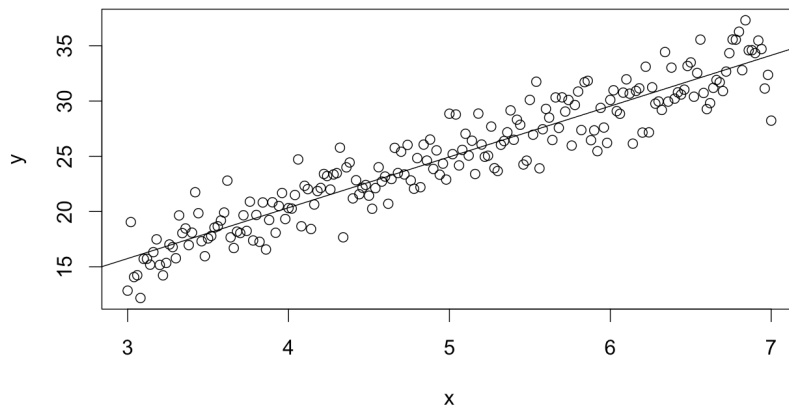
The true relationship between x and y is $y = 4.6x + (r+2)$

b.

`plot(x,y)`

`abline(out)`

This is the plot of data and the fitted line.



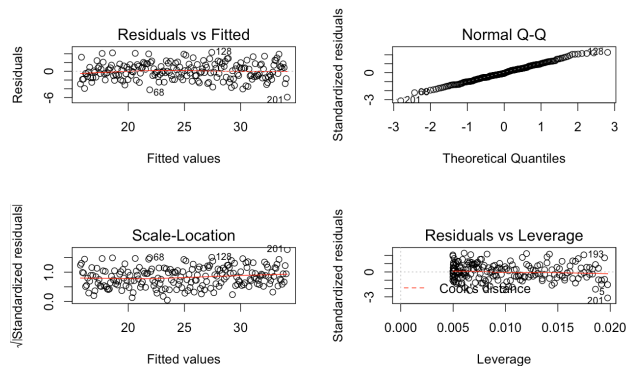
β_0 means intercept and β_1 means slope of x.

Population parameters, β_0 is $(r+2)$ (around 2) and β_1 is 4.6. ($r \sim \text{rnorm}(201, \text{mean}=0, \text{sd}=2)$)

Their estimates in the model, β_0 is 1.94 and β_1 is 4.6.

We can see that the estimated coefficients are very close to the true coefficient value.

c.



From the diagnostic plots we can see that:

The shape of line is quite flat in residuals vs fitted shows that our model is good.

Normal-q-q is largely shows that the residuals are normally distributed.

In the variance of residuals, the red line is relatively flat, showing homoscedasticity (i.e. constant variance along x).

Point 5, 193, 201 are high-leverage points.

d.

```
intercept_set<-rep(NA,1000)
slope_set<-rep(NA,1000)
for(i in 1:1000){
  set.seed(12)
  x<-seq(3,7,.02)
  r<-rnorm(201,mean=0,sd=2)
  y<-2+4.6*x+r
  out<-lm(y~x)
  intercept_set[i]<-coef(out)["(Intercept)"]
  slope_set[i]<-coef(out)["x"]
}
df<-data.frame(inter=intercept_set,slope=slope_set)
```

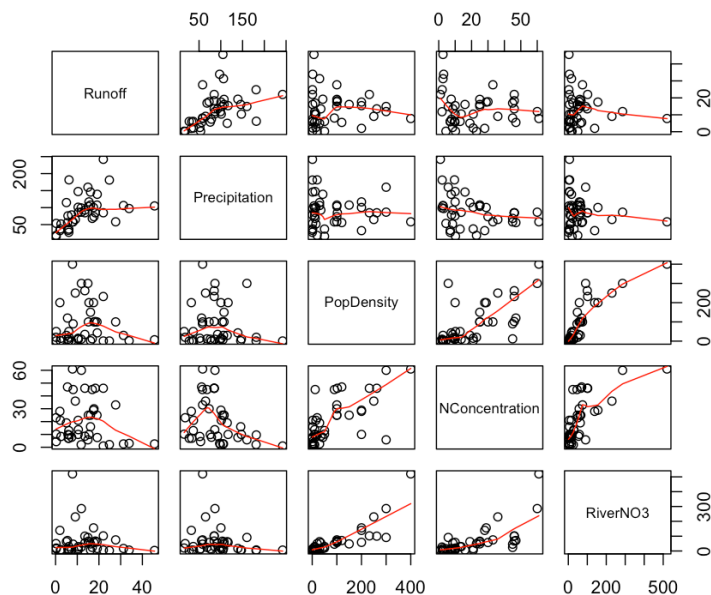
e.

95% confidence interval of intercept is 1.94152~1.94152

95% confidence interval of slope is 4.601479~4.601479

3.a

plot



matrix

	Runoff	Precipitation	PopDensity	NConcentration	RiverNO3
Runoff	1.00000000	0.45397596	-0.01587029	-0.1159758	-0.1047456
Precipitation	0.45397596	1.00000000	-0.06956628	-0.3182949	-0.1663476
PopDensity	-0.01587029	-0.06956628	1.00000000	0.6689379	0.8410049
NConcentration	-0.11597583	-0.31829494	0.66893792	1.00000000	0.6821405
RiverNO3	-0.10474565	-0.16634759	0.84100494	0.6821405	1.00000000

Comment:

With RiverNO3 increase, PopDensity increase.

Precipitation have no much influence to PopDensity.

NConcentration increase with PopDensity increase.

With Precipitation increase, NConcentration will first increase and then decrease.

b.

```
fit <- lm(RiverNO3 ~. - RiverName - Country, data = river)
summary(fit)
```

```
fit <- lm(RiverNO3 ~ PopDensity, data = river)
summary(fit)
```

```
fit <- lm(RiverNO3 ~ PopDensity + NConcentration, data = river)
summary(fit)
```

c.

```
fit <- lm(RiverNO3 ~ PopDensity + NConcentration, data = river)
summary(fit)
```

With p-values close to 1, we can conclude that there is a relationship exists between the response RiverNO3 and the predictor PopDensity + NConcentration. Whereas, the p-value corresponding to the F-statistic is very low, providing more evidence of no relationship between the predictor and response. Also, R-squared is about 73% shows that the relationship is strong.

```
fit <- lm(RiverNO3 ~ Runoff + Precipitation, data = river)
summary(fit)
```

With p-values close to 0, we can conclude that there is no relationship exists between the response RiverNO3 and the predictor Runoff + Precipitation. Whereas, the p-value corresponding to the F-statistic is high, providing more evidence of no relationship between the predictor and response. Also, R-squared is low shows that even if there is a relationship, the relationship is not strong.

From the result we can see that the group's claim is right.