

## 625.661 Statistical Models and Regression

### Module 7-8 Assignment

H.M. James Hung

Please complete all the following problems.

1. Use any math/stat software (e.g., [www.numbergenerator.org/randomnumbergenerator](http://www.numbergenerator.org/randomnumbergenerator)) of your choice to find a random number generator to randomly select 20 rows of Table B.5 on page 558 of Textbook. Then perform a multiple regression fit to the data you generated. The multiple regression model contains the response variable  $y$  ( $\text{CO}_2$ ) and regressors  $x_1$  (space time in min) and  $x_6$  (solvent total) and intercept.
  - a) Construct a normal probability plot of the residuals. Does there seem to be any problem with the normality assumption?
  - b) Construct and interpret a plot of the residuals versus the predicted response.
  - c) Compute the studentized residuals and the R-student residuals for this model. What information is conveyed by these scaled residuals?
  - d) Compute all other residuals (e.g., PRESS) to examine whether there are some observations that may not fit the model or potential outliers.
2. Use any math/stat software (e.g., [www.numbergenerator.org/randomnumbergenerator](http://www.numbergenerator.org/randomnumbergenerator)) of your choice to find a random number generator to randomly select 15 rows of Table B.4 (Property Valuation Data) on page 557 of Textbook.
  - a) Perform a thorough regression analysis of  $y$  on  $x_4$ ,  $x_7$ , and  $x_9$  including residual plots.
  - b) Can an appropriate test for lack of fit be constructed? Why or why not?
3. Use any math/stat software (e.g., [www.numbergenerator.org/randomnumbergenerator](http://www.numbergenerator.org/randomnumbergenerator)) of your choice to find a random number generator to randomly select 7 rows of the data in Problem 5.5, page 204 of Textbook. Then do (a), (b) on that page.