

Week 3 homework problems

1. Do problem **2.1**. Complete 2.1.1, 2.1.2, and only do the first two sentences of 2.1.3.

There are plenty of ways to get **SXX**, **SYX**, **SYY** from R. One way involves the `scale()` function, which centers a vector of data and, if you want, also divides the vector by its standard deviation. Since we only want to center the data, we will use the argument `scale=FALSE`:

```
centered.X <- scale(Htwt$wt,scale=FALSE)
SXX <- sum(centered.X^2)
```

2. For the data set in problem **2.1**, do the following.

- (a) Write out the simple linear regression model, including the mean function and the variance function.
- (b) Interpret the intercept and slope estimates you obtained above.
- (c) What does it mean when we call the fitted model the “best”? (In other words, what is the idea behind OLS?)
- (d) What does it mean to say that the OLS estimators are “linear”?
- (e) Using the fitted model, predict the weight of a person from this population who is 171.0 cm tall.

3. For the data set **brains** in the **alr4** library, do the following.

- (a) Fit the simple linear regression model using `log(BrainWt)` as the response and `log(BodyWt)` as the predictor. Report the estimated slope and residual standard error of the fitted model.
- (b) What do you know about the point defined by the mean of `log(BodyWt)` and the mean of `log(BrainWt)`, relating to the fitted model?
- (c) If the errors are normally distributed in the population, what are the distributions of the slope estimator and the error variance estimator?
- (d) What is the fitted value for Raccoons? What is its residual?
- (e) If a new animal species was sampled, which had a `log(BodyWt)` of 1.46 (just like Raccoons), would the variance of its prediction error match the variance of the fitted value for Raccoons? Why or why not?