

スクリプト:

```
data_2 <- read.csv("5_2_sleep.csv",header = TRUE, sep = ",");
data_2;
reg2 = lm(commute ~ sleep, data = data_2);
summary(reg2);
coeftest(reg2, vcov = vcovHC(reg2,"HC2"));
```

結果:

残差の分位点 (0、25%、50%、75%) です。

Call:

```
lm(formula = commute ~ sleep, data = data_2)
```

Residuals:

Min	1Q	Median	3Q	Max
-45.977	-16.442	-4.903	13.558	89.250

Coefficients:

Estimate	# 見積り	Std. Error	# 標準誤差	t value	# T値	Pr(> t)
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P値

(Intercept)	90.966689	3.275235	27.77	<2e-16
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sleep	-0.138429	0.007879	-17.57	<2e-16	# 帰無仮説は棄却されま
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す。

(Intercept) ***

sleep ***

Signif. codes:

0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 22.44 on 3724 degrees of freedom

Multiple R-squared: 0.07655, Adjusted R-squared: 0.0763

F-statistic: 308.7 on 1 and 3724 DF, p-value: < 2.2e-16

t test of coefficients: # 回帰係数に対するTテストします

Estimate	Std. Error	t value	Pr(> t)
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(Intercept)	90.9666891	3.6361314	25.017 < 2.2e-16 ***
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sleep	-0.1384287	0.0085601	-16.171 < 2.2e-16 ***
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Signif. codes:

0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1