

Exercise 1

- (a) To perform an analysis based on the given linear model on the dataset, one can run the following lines of code in the R console.

```
ModelLog <- lm(log(Mass) ~ Height + Width + Length, data = mussels)
summary(ModelLog)
```

From the summary, we obtain the estimates of the parameters as follows

```
(Intercept)      Height      Width      Length
3.135116758 0.009421034 0.014325594 0.002362504
```

- (b) We provide 95% confidence interval for our parameter β_1 as shown below.

```
> confint(ModelLog, 'Height', level=0.95)
           2.5 %          97.5 %
Height 0.006766628 0.01207544
```

We can convince ourselves that $\beta_1 = 0$ lies in the rejected region, hence we choose to reject the hypothesis. This might suggest $\log(\text{Mass})$ and Height are positively correlated to each other with $\beta_1 > 0$.

- (c) To obtain the prediction on the specified input, we run the following code:

```
newdata<-data.frame(Height=100, Width=50, Length=200)
yhat<-predict(ModelLog,newdata)
yhat
```

This returns the value 5.266001.

- (d) Now, we use again the predict function, with some additional arguments as shown below, to obtain the prediction with 95% confidence interval.

```
ypred<-predict(ModelLog,newdata,interval="prediction",level=0.95)
ypred
```

This gives us

```
           fit          lwr          upr
1 5.266001 5.099812 5.432189
```

- (e) We run **plot(ModelLog)** to obtain the diagnostic plots of our linear model. The Scale-Location plot highlighted few potential outliers (points which standardized residuals above 1.5) that can be referred to the dataset. Plus, the Normal probability plot suggests a systematic error based on the deviation of the points at the tails, which might be against our assumption on the distribution of the errors ε_i .

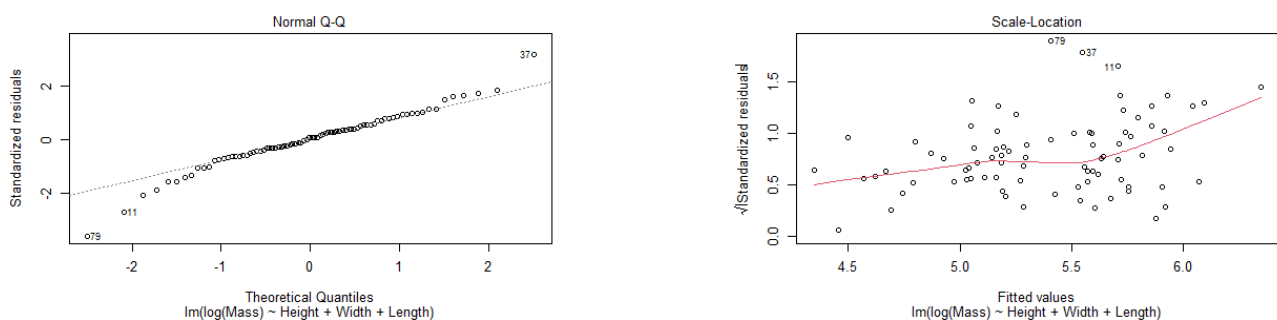


Figure 1: Two of the diagnostic plots of the model

```
log(Mass) Height Width Length
11 5.52069 135 48 260
37 5.75737 129 46 228
79 5.15149 112 45 242
```

These values are very close to our **newdata** as defined in (c) hence might strongly influence our answers in (c) and (d)