

STAT 422/722 Spring 2016 Homework #2

Professor Adam Kapelner

Due *4th floor JMHH* Thursday, February 9 5PM

(this document last updated Thursday 26th January, 2017 at 2:54pm)

Instructions and Philosophy

The problems below are color coded: **green** problems are considered *easy* and marked “[easy]”; **yellow** problems are considered *intermediate* and marked “[harder]”, **red** problems are considered *difficult* and marked “[difficult]” and **purple** problems are extra credit. The **green** problems are intended to be “giveaways” if you went to class. Do as much as you can of the others; I expect you to at least attempt the **purple** problems.

This homework is worth 100 points but the point distribution will not be determined until after the due date. See syllabus for the policy on late homework.

Up to 10 points are given as a bonus if the homework is typed using L^AT_EX. Links to installing L^AT_EX and the programs for compiling L^AT_EX is written about in the syllabus. You are encouraged to use overleaf.com. If you are handing in homework this way, (1) upload `hwxx.tex` and `preamble.tex` from the correct github folder, (2) read the comments in the code as there is *one line to comment out*, (3) you should replace my name with your name and (4) your section. If you are asked to make drawings, you can take a picture of your handwritten drawing and insert them as figures or leave space using the “`\vspace`” command and draw them in after printing or attach them stapled.

The document is available with spaces for you to write your answers. If not using L^AT_EX, **you must print this document** and write in your answers. You must print after downloading and opening in Adobe reader (not from Google Chrome viewer). **I do not accept homeworks not on the correctly paginated printout of this document.** Write your name and section below (A or B).

You may collaborate, but hand in your own copy with your own wording. See the syllabus for more information.

NAME: _____ COURSE (422 or 722): _____

SECTION (A or B): ____

Problem 1

We will be investigating equivalence testing.

- (a) [easy] In the context of linear or logistic regression, if you want to prove that a predictor has a linear effect on the response (controlling for other variables), what are the null and alternative hypotheses?
- (b) [easy] In the context of linear or logistic regression, if you want to prove that a predictor does not have a linear effect on the response (controlling for other variables), what are the null and alternative hypotheses?

- (c) [easy] You collect four data points

predictor	response
2.47	0.50
0.57	1.95
0.84	1.91
2.18	2.51

Test the theory in (a)

- (d) [harder] Test the theory in (b). Use $\delta = 0.5$ as a margin of practical equivalence

(e) [difficult] How can you get both (c) and (d) at the same time? Discuss

Problem 2

We will be investigating dredging and multiple testing corrections.

(a) [easy] Give three examples of “predictions”.