

Warming Up Assignment for SLDM course

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Q.1 Consider the data given in file dat1.csv . Here y is a function of x_1 and x_2 . Write out the form of the linear model. What are the coefficients , rvs and constants?

(b) What is the correlation between x_1 and x_2 ? Create a scatterplot displaying the relationship between the variables. Comment

(c) Using this data, fit a least squares regression to predict y using x_1 and x_2 . Describe the results obtained.

Interpret $\hat{\beta}_0$, $\hat{\beta}_1$, and $\hat{\beta}_2$ (these are the estimated coefficients). Test the null hypothesis $H_0 : \beta_1 = 0$ and the hypothesis $H_0 : \beta_2 = 0$

(d) Now fit a least squares regression to predict y using only x_1 .

Comment on your results. Can you reject the null hypothesis

$H_0 : \beta_1 = 0$?

(e) Now fit a least squares regression to predict y using only x_2 .

Comment on your results. Can you reject the null hypothesis $H_0 : \beta_2 = 0$?

(f) Do the results obtained in (c)–(e) contradict each other? Explain your answer

(g) Measure the accuracy of your model fitted above using X_1 and X_2

(i) Obtain the residuals and study its properties . Comment

Q.2 Consider the Anscombe's data attached herewith . This data file contains four different bivariate samples namely (x_1, y_1) , (x_2, y_2) , (x_3, Y_3) and (x_4, y_4)

1. Explore the data and obtain summary statistics for each set and correlations between (x_i, y_i) $i=1,2,3,4$. Comment on the results

2. Perform linear regression of Y_i on X_i for each $i=1,2,3,4$ and comment on the results