

Show **all** of your work on this assignment and answer each question fully in the given context.

Please staple your assignment!!

1. Chapter 4, Exercise 1 (unless directed otherwise you may use JMP; include plots as requested; skip part (f)) (page 203)
2. Chapter 4, Exercise 16 (unless directed otherwise you may use JMP; include plots as requested; parts (a) - (g) only) (page 211)
3. Chapter 4, Exercise 23 (unless directed otherwise you may use JMP; include plots as requested; skip part (h)) (page 215)
4. Simple Data Simulation

In class I used data that I had simulated by picking a simple linear relationship between two variables and adding random noise to the response. Here is an example of how that can be done:

We start with an assumed theoretical relationship that relates our experimental variable (x) and our response (y). For simplicity sake, let's start with a line:

$$y = 3x - 2$$

In this case, this would give us the signal part of our data very quickly (simply pick values of x and plug them in to get a value of y and you have a new dataset).

However, to get "the noise" that would make the responses look more like a real dataset, we need to do something different. Using a random number tool, we can simulate random values from a Gaussian distribution (which is another name for a normal distribution). We can generate these random values and add them to our "signal" we get from our theoretical relationship - in other words, we can have signal + noise.

- a. In JMP, create a data set with a column named x with the following values: $-2, -2, -1.9, -1.9, -1.8, -1.8, \dots, 3.9, 3.9, 4.0, 4.0$.
- b. Using these x values, create a column *signal* with the values $3x - 2$.
- c. Create a column *noise* in your dataset. Go to the Gaussian random value generator at Random.org (<https://www.random.org/gaussian-distributions/>). With the distribution's mean set at 0, pick a standard deviation and generate enough random values to fill column *noise*. Add these values to your dataset.
- d. Create a column y in your dataset. To get the values of y add the values of *signal* and *noise*.
- e. Fit a linear model using y as the response and x as the explanatory variable. Include a residual plot.
- f. Analyze the linear model you fit. Write down the formula, describe the plots, and discuss how closely your fitted relationship is to the theoretical relationship we started with.
- g. Repeat the previous steps, but choose a different value for the standard deviation when generating the *noise* values.
- h. Compare the two simulated datasets: how did changing the noise impact your results?