

Extra Credit

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(iv)

Prepare for the data and run jackknife.

```
Ti = c(rep(0,30), rep(1,30))
Xi = c(rep(0,12), rep(1,18), rep(0,14), rep(1,16))
Y = c(rep(10,12), rep(11.5,18), rep(9.2,14), rep(10.4,16))

D = cbind(1, Ti, Xi)

beta2 = c()
for(i in 1:60){
  L = D[-i,]
  W = Y[-i]
  be = solve( t(L) %% L ) %% t(L) %% W
  beta2 = c(beta2, be[2,1])
}

SE = sqrt( 59/60 * sum( (beta2 - mean(beta2))^2 ) )
print(SE)

## [1] 0.02026134
```