**第一次回歸作業**

**姓名:蕭伯任 學號:M052040036**



2.12

(a)



(b)

, it is significant

(c)

 vs  gieven 

 Reject 

(d)



------------------------------------------------------------------------------------



2.26

(a)

簡單回歸中



(b)

If ,which implies that there is no linear regression of y on x.That is ,knowledge of x dose not assist us in predicting y.

(d)

99% CI for  is 

i.e 99% CI for  is 

(c)

To test 

We have 

And  we reject 

------------------------------------------------------------------------------



2.28

(a)

To find LSE equles to find 

By f.o.c we have 



(b)





(c)

We have pivot: 

And ’s  CI is 

Which is narrow than  and  are both unknown

--------------------------------------------------------------------------------

**Appendix**

2.12

**(a)**

A<-fix(A)

A<-as.data.frame(A)

B<-lm(y~x,data = A)

**(b)(c)**

summary(B)

**(d)**

confint(B,level = 0.99)