

1.

 Y_d = daughter's height. X_i = midparent value.

$$Y_d = \beta_0 + \beta_1 X_i$$

least squares.

$$SS = \sum_{i=1}^n (Y_{di} - \beta_0 - \beta_1 X_i)^2$$

$$\frac{\partial SS}{\partial \beta_0} = \sum_{i=1}^n (Y_{di} - \hat{\beta}_0 - \hat{\beta}_1 X_i) = 0$$

$$\hat{\beta}_0 = \bar{Y} - \hat{\beta}_1 \bar{X}$$

$$\frac{\partial SS}{\partial \beta_1} = \sum_{i=1}^n X_i (Y_{di} - \hat{\beta}_0 - \hat{\beta}_1 X_i) = 0$$

$$= \sum_{i=1}^n X_i (Y_{di} - \bar{Y} + \hat{\beta}_1 \bar{X} - \hat{\beta}_1 X_i) = 0$$

$$\hat{\beta}_1 = \frac{\sum (X_i - \bar{X})(Y_{di} - \bar{Y})}{\sum (X_i - \bar{X})^2}$$

 $\hat{\beta}_0, \hat{\beta}_1$ is same for Y_s .

Which is the height of son.

for daughters. $\hat{\beta}_0 = 15.96711$ $\hat{\beta}_1 = 0.72140$

$$\hat{Y} = 15.96711 + 0.72140X$$

for sons. $\hat{\beta}_0 = 44.48953$ $\hat{\beta}_1 = 0.31919$

$$\hat{Y} = 44.48953 + 0.31919X$$

2 (R file is attached)

$$\hat{Y} = 15.34476 + 0.3214951X_1 + 0.4059780X_2 + 5.2259513X_3$$

 X_1 = mother's height X_2 = father's height X_3 = gender (0 if female, 1 if male)

3.

MSE for daughter, simple

$$MSE = \frac{\sum (Y_{di} - \hat{Y})^2}{\# \text{ of daughters} - 2} = 3.98$$

MSE for sons, simple

$$MSE = \frac{\sum (Y_{si} - \hat{Y})^2}{\# \text{ of sons} - 2} = 2.27$$

MSE for general linear model

$$MSE = \frac{\sum (Y_i - \hat{Y})^2}{n - 3 - 1} = 4.64$$

↳ # of predictors.

For both sons & daughters, simple regression is a better method.