

1. A two-way ANOVA model in regression form will always have as many indicator variables as factor level combinations.

True

False

2. Suppose that we have one factor, τ , with 3 levels and another factor, α , at 3 levels. Assuming no interaction, the regression form of this model is:

$$Y_i = \beta_0 + \beta_1 \tau_{i,1} + \beta_2 \tau_{i,2} + \beta_3 \alpha_{i,1} + \beta_4 \alpha_{i,2} + \varepsilon_i \text{ where } \varepsilon_i \stackrel{iid}{\sim} N(0, \sigma^2).$$

True

False

3. Suppose that the following regression model corresponding to a two-way ANOVA is correct (factors τ with levels 1-2 and α with levels 1-2):

$$Y_i = \beta_0 + \beta_1 \tau_{i,1} + \beta_2 \alpha_{i,1} + \varepsilon_i \text{ where:}$$

- $\tau_{i,1} = 1$ if the i^{th} unit is in the first level of τ and $\tau_{i,1} = 0$ if the i^{th} unit is in the second level of τ .
- $\alpha_{i,1} = 1$ if the i^{th} unit is in the first level of α and $\alpha_{i,1} = 0$ if the i^{th} unit is in the second level of α .
- $\varepsilon_i \stackrel{iid}{\sim} N(0, \sigma^2)$.

The mean of the response for all units in the the second level of τ and the second level of α is:

$$\mu_{1,2} = \beta_1 + \beta_2$$

$$\mu_{2,2} = \beta_0$$

$$\mu_{1,2} = \beta_0 + \beta_1$$

$$\mu_{1,2} = \beta_0 + \beta_1 + \beta_2$$

4. Suppose that the following regression model corresponding to a two-way ANOVA is correct (factors τ with levels 1-4, and α with levels 1-2):

$$Y_i = \beta_0 + \beta_1 \tau_{i,1} + \beta_2 \tau_{i,3} + \beta_3 \tau_{i,4} + \beta_4 \alpha_{i,1} + \varepsilon_i \text{ where:}$$

- $\tau_{i,1} = 1$ if the i^{th} unit is in the first level of τ and $\tau_{i,1} = 0$ if the i^{th} unit is in any other level of τ .
- $\tau_{i,3} = 1$ if the i^{th} unit is in the third level of τ and $\tau_{i,3} = 0$ if the i^{th} unit is in any other level of τ .
- $\tau_{i,4} = 1$ if the i^{th} unit is in the fourth level of τ and $\tau_{i,4} = 0$ if the i^{th} unit is in any other level of τ .
- $\alpha_{i,1} = 1$ if the i^{th} unit is in the first level of α and $\alpha_{i,1} = 0$ if the i^{th} unit is in the second level of α .
- $\varepsilon_i \stackrel{iid}{\sim} N(0, \sigma^2)$.

The mean of the response for all units in the the second level of τ and the second level of α is:

$$\mu_{2,2} = \beta_0 + \beta_1 + \beta_2$$

$$\mu_{2,2} = \beta_0$$

$$\mu_{2,2} = \beta_2 + \beta_2$$

$$\mu_{2,2} = \beta_0 + \beta_4$$