

# Coding Quiz 3

April 13, 2023

## Instructions:

- **BS students:** Drop only your .R file here: <https://www.dropbox.com/request/AiDC7YaCebyMdwWvXJje>.

**MSc students:** Drop only your .R file here: <https://www.dropbox.com/request/OZbZC9osbgV7WSBLFSz4>.

NO other files should be submitted through this link.

- Accepted format of the file: 11111.R (where ‘11111’ is your roll number).

Use your full name (e.g., Subhajit Dutta) and IITK email address (e.g., duttas@iitk.ac.in) while submitting your .R file.

If you submit multiple files, only the .R file will be considered.

Moreover, **grading will be based solely on this .R file.**

- Output should be printed strictly in the order of the questions given below.
- Total marks: 20
- Time: 30 minutes (6:30pm to 7pm).

Needless to say, R codes dropped **after 7pm will NOT be graded.**

- **Set the seed to be 1 at the beginning of your R code.**
- Only text written below in **Red** should be printed when the R code is executed.
- Please avoid spamming by NOT uploading incorrect and/or multiple files.

Read the set of instructions given above again before moving to the next page.

**Question 1:** Generate a random sample of size 50 from the following density function:

$$f_X(x) = \frac{1}{\sqrt{72\pi}}(e^{-\frac{x^2}{32}}(1 + e^{-\frac{3x^2}{32}})),$$

where  $x \in \mathbb{R}$ . Further, generate  $Y$  as follows:

$$Y = 7.5 + 0.68X + \epsilon,$$

where  $\epsilon \sim N(0, 1)$ .

- a. Run regression for the above generated values of  $Y$  and  $X$ . Now, plot the fitted and the population regression curves in different colours.

Your code should only display the plot.

- b. Let  $\beta_0$  and  $\beta_1$  be the true intercept and slope terms in the above regression equation. Plot  $\frac{\beta_0}{\hat{\beta}_0}$  and  $\frac{\beta_1}{\hat{\beta}_1}$  for increasing sample sizes  $n = 100, 200, 500, 1000, 5000$ .

Here,  $\hat{\beta}_0$  and  $\hat{\beta}_1$  are the corresponding estimates. Are they consistent?

In addition to displaying the plot, your code also should print “Consistent”, or “Inconsistent” as the case may be.

**Question 2:** Read data directly from the following link:

[https://www.dropbox.com/s/geke5ykega8lytr/Q3\\_data.csv?dl=1](https://www.dropbox.com/s/geke5ykega8lytr/Q3_data.csv?dl=1).

- a. Fit a logistic regression model for the above data taking  $Y$  as the response variable. Which of the following predictors are statistically significant at level  $\alpha = 0.05$ ?

Your code should display the statistically significant predictor variables only.

- b. Compute the proportion of correct predictions made by the model for the data (assign 1 as the predicted value if the predicted probability  $> 0.5$ , and 0 otherwise).

Your code should only print the proportion of correct predicted values.

Output marks:  $(3 + 3) + (2 + 2) = 10$

R code marks:  $6 + 4 = 10$