

Multivariable models

Homework #5

Due Thursday, Feb 05, 2026

Contents

Homework	1
--------------------	---

Homework

Preliminary Information

This homework set gives you practice working with multivariable regression models, in which you try to predict the value of a *dependent* variable based on multiple *independent* predictor variables.

Homework Exercises:

Self-study: Work these exercises, but do not turn them in.

- Exercises 5E1–5E4

Turn in: Work these exercises and turn them in.

- Exercises 5M3, 5M4, 5H3

Notes on Homework:

You can download a PDF copy of the exercises from chapter 5 of *Statistical Rethinking* from <https://ees5891.jgilligan.org/file>

Exercise 5E4 gets at a subtle point about independence of variables when you have indicators for categories. This connects to a subtle, but important point about *identifiability* in models. When you can infer the exact value of a variable from other variables, then including the exactly predictable variable in your models can create problems by making the models *non-identifiable*. A good example is if you have indicator variables *male* and *female* for biological sex (for simplicity, I am leaving out the possibility of intersex individuals). If you have a regression model $y = \alpha + \beta_1 I_{\text{male}} + \beta_2 I_{\text{female}}$, then the model will predict the same result if you use parameters $\alpha' = \alpha + \delta$, $\beta'_1 = \beta_1 - \delta$, and $\beta'_2 = \beta_2 - \delta$. If you omit I_{male} or I_{female} from your model (but not both), you will have a model that works just as well (because $I_{\text{male}} = 1 - I_{\text{female}}$, so the model will have just as much information), but the model will now be completely *identifiable* because we can't get equivalent results by changing α and β . This is why the kind of analysis in this exercise, to check whether a model is fully identifiable, is important.