Linear regression models

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Contents

Homework

Homework Exercises:

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

- Exercises 4E1–4E5
- Exercises 5E1–5E4

Turn in: Work these exercises and turn them in.

- Exercises 4M1–4M7
- 5M3, 5M4, 5H3

Optional: The following exercises are optional. You can turn them in for extra credit.

- Exercise 4H3

Notes on Homework:

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 $y \alpha + \beta_1 I_{\text{male}} + \beta_1 I_{\text{female}}$, 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.