

# Lesson 02 Knowledge Check on Reading/Resources (Quiz)

**Due** Oct 15 at 6pm**Points** 8**Questions** 8**Time Limit** None**Allowed Attempts** 2

## Instructions

This Quiz tests your comprehension of the reading assignment done BEFORE class. Please take the time to attempt this quiz before class, and complete your second attempt before the due date.

## Attempt History

	Attempt	Time	Score
KEPT	<a href="#">Attempt 2</a>	22 minutes	5.75 out of 8
LATEST	<a href="#">Attempt 2</a>	22 minutes	5.75 out of 8
	<a href="#">Attempt 1</a>	18,013 minutes	3.75 out of 8

Score for this attempt: **5.75** out of 8

Submitted Oct 14 at 10:50am

This attempt took 22 minutes.

### Question 1

**1 / 1 pts**

The assumptions of linear regression are (choose all that apply):

- ☒ No or little multicollinearity between dependent variables

Correct!

Correct!

**Correct!**

- ☒ Normal distribution of error terms

**Correct!****Correct!**

- ☒ Linear relationship between dependent and independent variable

**Correct!****Correct!**

- ☒ No correlation of error terms

**Correct!**

- ☐ Normal distribution of input variable

**Question 2****1 / 1 pts**

How do you determine whether at least one of the predictors is useful in predicting the response?

- ☐ Determine RSE

**Correct!**

- ☒ F-test

**Correct!**

- ☐ Hypothesis test

- ☐ Gamma-test

**Question 3****0 / 1 pts**

Which metric is helpful in evaluating the quality of prediction for a particular point?

☐  $R^2$ ☒ RSE

Incorrect.

This evaluates quality of fit.

☐ Confidence interval☐ Prediction Interval

You Answered

Correct Answer

**Question 4****0.5 / 1 pts**

$R^2$  statistics (choose all that apply):



Can be thought of as 'average deviation' of the model from the actual data point

Incorrect.



You Answered

In all linear models  $R^2$  statistics is the same as Pearson's correlation coefficient squared

☐ Accepts values from -1 to 1

Correct!

☒ Measures the proportion of variability in Y that can be explained using X

Correct!

Correct!

☒ Has an interpretational advantage over the RSE

Correct!

### Question 5

0.75 / 1 pts

Plotting residuals of fitted values allows you to (choose all that apply):

Correct!

☒ Find outliers

Correct!

☐ Find high leverage points

Correct!

☒ Determine presence of heteroscedasticity

Correct!

Correct!

☒ Determine non-linearity of the data

Correct!

**Correct Answer**

- ☒ Determine presence of correlation of error terms

**Question 6****1 / 1 pts**

Colinearity of dependent variables results in:

- ☐ Lower standard error of coefficients
- ☒ Many similar solutions to the linear equation

Correct!

- ☐ Better fit of the model to the data
- ☐ Heteroscedasticity

**Correct!****Question 7****0.5 / 1 pts**

To determine colinearity of dependent variables (choose all that apply):

- ☒ Calculate correlation matrix

Correct!

- ☐ Plot residuals of fitted values
- ☐ Look at coefficient standard error

**Correct!**

**Correct!**

- ☒ Calculate variance inflation factor

Correct!

**You Answered**

- ☒ Look at coefficient p-value

Incorrect

**Question 8****1 / 1 pts**

To handle the data non-linearity (choose all that apply):

**Correct!**

- ☒ Add interaction terms

Correct!

- ☐ Add additional intercept term

**Correct!**

- ☒ Extend the model using polynomial regression

Correct!

- ☐ Discard the model as not reliable

- ☐ Look and remove high leverage points

**Quiz Score: 5.75 out of 8**