

Example on Biotechnology: Using the water fern Azolla to produce Hydrogen Fuel [Example Combining All Concepts]

(c) Calculate the linear correlation coefficient for the relationship between atmospheric N₂ and hydrogen production. What is the exact P-value?

$$SS_{Total} = SS_{REGR} + SS_{Error} = 493414.347 + 19405.153 = 512819.5$$

$$R^2 = \frac{SS_{REGR}}{SS_{Total}} = \frac{493414.347}{512819.5} = 0.96216$$

$$r = -\sqrt{R^2} = -\sqrt{0.96216} = -0.981$$

$$P\text{-value } (r) = P\text{-value } (t\text{-test for slope}) = 1.72 \times 10^{-5}$$

Note: if asked for whether there's negative correlation between N₂ and hydrogen (left-tailed), the P-value would be $1.72 \times 10^{-5}/2 = 0.0000086$

d.

$$\hat{\sigma} = \sqrt{MS_{Error}} = \sqrt{\frac{SS_{Error}}{n-2}} = \sqrt{\frac{19405.153}{8-2}} = \sqrt{3234.1922} = 56.8996$$

e.

$$R^2 = 0.96216$$

Therefore, 96.22% of the variability in hydrogen production is explained by the level of atmospheric nitrogen / regression model.

f. At the 1% significance level, test the hypothesis that there is a negative relationship between atmospheric nitrogen and hydrogen production. Carry out the most appropriate, showing all steps (give both the exact P-value and the value from the table).

Note: One-tailed hypothesis, so use t-test, not F-test.

$$H_0 : \beta_1 = 0 \text{ (There is no relationship)}$$

$$H_a : \beta_1 < 0 \text{ (There is a negative relationship)}$$

$$t = \frac{\beta_1}{\hat{\sigma}/\sqrt{S_{xx}}} = \frac{\beta_1}{SE(\hat{\beta}_1)} = \frac{-9.946}{0.805} = -12.355$$

$$df = n - 2 = 8 - 2 = 6$$

$$P\text{-value: } P < 0.0005$$

Exact P-value: $P = (1.72 \times 10^{-5})/2 = 8.6 \times 10^{-6}$. There is extremely strong evidence against H_0 .

$P < \alpha$ (0.01), therefore reject H_0 .

At the 1% significance level, the data provide sufficient evidence to conclude that there is a negative relationship between atmospheric nitrogen and hydrogen production.

g. What is the F-statistic and the P-value (both the exact value and the value from the table)?

$$F = t^2 = (-12.355)^2 = 152.562$$

$$df = (1, n - 2) = (1, 6)$$

$$P < 0.001$$

$$\text{Exact P-value} = P(\text{two-tailed t-test}) = 1.72 \times 10^{-5}$$

h. Find the margin of error for a 99% confidence interval for the expected value of hydrogen production at 20% atmospheric nitrogen.

$$\text{At } df = n - 2 = 6, t_{\alpha/2} = t_{0.001/2} = t_{0.0005} = 3.707$$

$$ME = t_{\alpha/2} \times \hat{\sigma} \sqrt{\frac{1}{n} + \frac{(x^* - \bar{x})^2}{S_{xx}}} = 3.707 \times 56.86996 \sqrt{\frac{1}{8} + \frac{(20 - 36.25)^2}{4987.5}} = 88.93$$

The margin error for a 99% confidence interval for the expected value of hydrogen production at 20% atmospheric nitrogen is 88.93

4.9 More on Assumptions and Transformations of Data

Checking Assumptions with Scatterplots, Residual Plots and Normal Probability Plots

Example 1: No assumptions violated

Example 2: Equal standard deviations violated

Example 3: Linearity and standard deviations and outliers violated

Example 4: Normality plot shows normality assumption not violated, but cannot infer any other violations

Example on Log Transformed Data:

a.

$$k = \text{final} - \text{initial} = 50 - 40 = 10$$

$$e^{k\beta_1} = e^{10 \times 0.0912} = 2.489$$

Interpretation: The median rate of hip fractures at 50 years will be 2.489 times the median rate at 40 years.

OR:

An additive change of 10 years in age is associated with a multiplicative change of 2.489 in the median of the annual rate of hip fractures.

d.

$$(e^{5.029}, e^{5.384}) = (152.780, 217.892)$$

It is estimated with 95% confidence that the rate of hip fractures for a person that is 80 years old is between 152.780 and 217.892 fractures per 100000 people.