

# Case Study 1

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```
grades <- read.csv("grades.csv", header=TRUE)
grades.mlr <- lm(exam2 ~ . ,data=grades)
summary(grades.mlr)

##
## Call:
## lm(formula = exam2 ~ ., data = grades)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -57.414  -6.793   0.850   7.831  27.124
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  35.26655    5.46283   6.456 5.03e-10 ***
## exam1         0.34756    0.05853   5.939 8.88e-09 ***
## project       0.01576    0.03971   0.397  0.692
## cs            0.02337    0.05811   0.402  0.688
## hw            0.40359    0.06267   6.440 5.49e-10 ***
## participation -0.02741    0.05210  -0.526  0.599
## semester     -7.51155    0.66993 -11.212 < 2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 12.06 on 268 degrees of freedom
## Multiple R-squared:  0.5405, Adjusted R-squared:  0.5302
## F-statistic: 52.54 on 6 and 268 DF,  p-value: < 2.2e-16
```

We want to make a model with 95% confidence (i.e.  $\alpha$ )

Based on the summary we may want to look into dropping project, cs, and participation from the dataset since the p-values in the summary output for project, cs, and participation are greater than 0.05.

Our null and alternative hypothesis are as follows:  $H_0$

$$\begin{cases} H_0, & \beta_{\text{project}} = \beta_{\text{cs}} = \beta_{\text{participation}} \\ H_A, & \text{Either } \beta_{\text{project}}, \beta_{\text{cs}}, \text{ or } \beta_{\text{participation}} \text{ is not equal to zero} \end{cases}$$

```
grades.reducedmlr = lm(exam2~exam1 + semester + hw, data=grades)
summary(grades.reducedmlr)
```

```
##
## Call:
## lm(formula = exam2 ~ exam1 + semester + hw, data = grades)
```

```
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -57.029  -7.070   0.881   7.921  28.145
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 36.02239    4.73371   7.610 4.56e-13 ***
## exam1       0.34759    0.05717   6.080 4.08e-09 ***
## semester   -7.54042    0.66197 -11.391 < 2e-16 ***
## hw         0.40989    0.04775   8.584 7.28e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 12.01 on 271 degrees of freedom
## Multiple R-squared:  0.5393, Adjusted R-squared:  0.5342
## F-statistic: 105.7 on 3 and 271 DF,  p-value: < 2.2e-16
anova(grades.mlr, grades.reducedmlr)
```

```
## Analysis of Variance Table
##
## Model 1: exam2 ~ exam1 + project + cs + hw + participation + semester
## Model 2: exam2 ~ exam1 + semester + hw
##   Res.Df  RSS Df Sum of Sq    F Pr(>F)
## 1     268 38963
## 2     271 39065 -3   -102.64 0.2353 0.8717
```

Since the p-value is greater than an alpha level of 0.05 in the anova output, we fail to reject the null hypothesis with 95% level of confidence.