

1. C Anova of model X_2 sig at 5%.

| | DF | Sum Sq |
|-----------------------------|--------------|-------------|
| X_1 | 1 | |
| X_2 | 1 | |
| X_3 | 1 | |
| Res | 16 | |

$H_0: \beta_2 = 0, \beta_2 \neq 0$

$$F_{stat} = \frac{33.17}{(11.55 + 98.40)/17} = \frac{33.17}{6.47} = 5.127$$

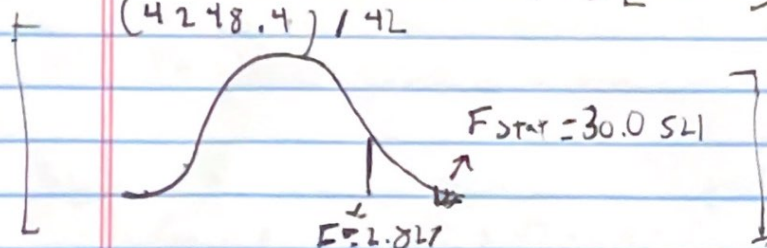
$$F_{0.05, 1, 17} = 4.451322$$

X_2 is significant at 5%

$$5.127 > 4.45$$

2. a $H_0: \beta_1 + \beta_2 + \beta_3 = 0, H_1: \neq 0$

$$F_{stat} = \frac{(62.7539 + 763.42 + 81.66)/3}{(4248.4)/42} = \frac{30.0521}{101.1524} = 2.827$$



$$L_b = \frac{(62.7539 + 763.42)/2}{(4248.4 + 81.66)/43} = \frac{25.0429}{101.1524} = 3.21448$$

The new model ~~should~~ should have a higher adjusted r^2 value as the F value only dropped slightly

$$L_c = \frac{763.42}{(81.66 + 4248.84)/43} = 4.23 \quad F_{0.01, 1, 43} = 7.2635$$

$F_{stat} < F_{test}$
 we cannot say that X_3 is significant at 0.01
 we must accept the null hypothesis

$$n=17$$

$$SSE = 4248.6 \quad \bar{y} = 61.56 \quad y_{17} = 79 \quad e_{17} = 16.61 \quad h_{17} = 0.1195$$

$$3a \quad r^2 = \frac{e_{17}^2}{SSE} = \frac{16.61^2}{4248.6}$$

$$= \frac{(17-4)(4248.6 - 16.61^2)}{(17-4-1)}$$

$$s^2 = 96.35$$

$$t = \frac{16.61}{\sqrt{96.35 \cdot (1-0.1195)}} = 1.784897 \quad t_{0.05/2, n} = 1.782$$

[- the value is ^{greater than} ~~greater than~~ the t value at 0.05 sig
it can be considered an ~~other~~ outlier]

$$3b \quad r^2 = \frac{e_{17}^2}{\text{MSE} \cdot (1-h_{17})} = \frac{16.61^2}{96.35 \cdot (1-0.1195)} = 1.7599$$

$$3c \quad DFFITS = t \sqrt{\frac{h_{17}}{1-h_{17}}} = 1.7848 \cdot \sqrt{\frac{0.1195}{1-0.1195}}$$

$$[DFFITS = 0.6575]$$

EC

[- The ~~the~~ R² could be ~~re~~ recalculated after the ~~new~~ model has been run again]