

STATS 500 - Homework 5

Due in class on Wednesday, November 4, 2015

Using the `sat` data, fit a model with `total` as the response and `takers`, `ratio`, `salary` and `expend` as predictors using the following methods:

1. Ordinary least squares
2. Least absolute deviations
3. Huber's robust regression
4. Least trimmed squares

Compare the results. In each case, comment on the significance of predictors (note that for least trimmed squares you will need to use the bootstrap).

Solutions to this homework should not exceed 4 pages.