## STA 4320 – Homework 3

## Prof. He Jiang

Name:
Student Number:
For the current assignment, Your report should be no longer than the following amount of pages: $5$
You do not have to submit this instruction page.
Please compile your coding into a single PDF file.
Please submit your compiled (PDF file) report to the corresponding assignment on Gradescope.
Please label your solution. If there is only 1 question, please label as well

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1. The Auto dataset in the  $ISLR2^1$  package contains Gas mileage, horsepower, and other information for n = 392 vehicles.

We would like to use multiple linear regression to investigate the relationship between the response, Y, mpg, and the independent variables,  $X_1$ , number of cylinders,  $X_2$ , displacement of cylinders,  $X_3$ , horsepower, and  $X_4$ , weight.

## Grading Method

The grading of this assignment will be based on: Completion.

Submissions that are empty or did not show sufficient efforts will receive 0. Submissions that showed significant efforts will receive full amount of points.

## Tasks for this Assignment

- (a) (1 point) Load the Auto dataset, remove all the columns not mentioned above, and print the first 6 rows (with only the 5 columns mentioned above).
- (b) (1 point) Conduct linear regression using the lm command, and print the summary of this regression.
- (c) (1 point) A new car has 6 cylinders, with 275 displacement, 125 horsepower, and weights 3500. Give an appropriate interval prediction for the mpg of this single car (at the 95% level). Please round all results to 4 decimal points.
- (d) (1 point) Is there a relationship between the predictors and the response? I.e. should the model only consist of the intercept as the independent variable, or should the model consist of all of horsepower, weight, cylinders, displacement (and intercept) as the independent variables? Please use  $\alpha = 0.05$  as the significance level.
- (e) (2 points) With horsepower, weight and cylinders (and intercept) already in the model, should we additionally include displacement? Conduct an appropriate test at the  $\alpha = 0.01$  significance level.
- (f) (2 points) Print the correlation matrix. Does the correlation matrix provide some insight to the result in the previous part? Please explain.
- (g) (2 points) With horsepower and weight (and intercept) already in the model, should we additionally include cylinders and displacement? Conduct an appropriate test at the  $\alpha = 0.01$  significance level.

<sup>&</sup>lt;sup>1</sup>This is the R package corresponding to our textbook.