

POSTGRADUATE COURSE IN  
LINEAR REGRESSION MODELS FOR CONTINUOUS AND BINARY DATA

Day 2

Morning exercises:

Part A

Back to the lung function data (`lung`) you looked at Monday morning.

We will consider the multiple regression of `PEFR` on `height` and `woman`

(`generate woman=(sex==1)`):

$$PEFR = \beta_0 + \beta_1 \cdot height + \beta_2 \cdot woman + E$$

1. What are the assumptions behind the model?  
Which of the assumptions, did you check (informally) day 1 morning?
2. Estimate the model.  
What is the interpretation of the estimates?
3. What is the difference (with CI) in the expected PEFR for a woman and a man both with height 170 cm?  
What is the difference (with CI) in the expected PEFR for a woman and a man both with height 160 cm?
4. Try to check some of the assumption behind the model.
5. Do any of the data points stick out?

Part B

Here we look at the model from the lecture today (`fram200`).

$$\ln(sbp) = \beta_0 + \beta_1 \cdot age + \beta_2 \cdot woman + \beta_3 \cdot \ln(bmi) + E$$

6. Fit the model using 50 years as reference for `age` and 22 kg/m<sup>2</sup> for BMI.  
Give an interpretation of the estimated parameters.
7. Based on the model: Find (*without* confidence interval) the **median** sbp for a man, 55 year old with a bmi of 25 kg/m<sup>2</sup>.
8. Check some of the aspects of the model, by plotting the residuals versus `age`, `ln(bmi)` and `sex`.  
What can you see in these plots? What have you checked?

Add  $(age-50)^2$  to the model and fit it.

9. Comment on the estimates. How have they changed?  
Is the coefficient for  $(age-50)^2$  statistical significant?  
Which assumption of the first model have you checked?