
STAT 51200--FALL 2022
Applied Regression Analysis

Homework #02

1. Review LectureNotes01, Appendix A and read Chapter 1 in the text. If you do not have the textbook yet, you may find Chapters 1 & 2 (as well as the data files) at the Canvas site of the course.
2. Complete Homework Assignment 01.
3. Do Problems 1.1, 1.5, 1.7, 1.11, 1.12, 1.16, 1.17, 1.18, 1.19, 1.23, 1.33, and 1.43, pages 33-38.

As a review also do:

4. Use the appropriate tables to determine the following 'critical' values:
 - a) Find $Z(.7)$ and $Z(.2)$.
 - b) Find $\chi^2(.9;10)$ and $\chi^2(.1;10)$
 - c) Find $t(.7, 5)$ and $t(.2, 5)$
 - d) Find $F(.9, 2, 6)$ and $F(.1, 3, 7)$
5. Let Y_1, \dots, Y_n be independent random variable from $N(\mu, \sigma^2)$. Assume $n=20$, $\bar{Y}=25$ and $S=8$. With level $\alpha=.05$ choose between the hypotheses:
$$H_0: \mu \leq 20 \quad \text{versus} \quad H_a: \mu > 20.$$
6. Let $\{X_1, \dots, X_{n_1}\}$ and $\{Y_1, \dots, Y_{n_2}\}$ be two independent samples from $N(\mu_1, \sigma_1^2)$ and $N(\mu_2, \sigma_2^2)$ respectively. Assume $\bar{X}=25$, $\bar{Y}=23$, $n_1=16$, $n_2=25$, $\sum (X_i - \bar{X})^2 = 81$ and $\sum (Y_i - \bar{Y})^2 = 121$. With level $\alpha=.05$ choose between the hypotheses:

$$H_0: \mu_1 = \mu_2 \quad \text{versus} \quad H_a: \mu_1 \neq \mu_2$$