

```
## Q1
gData <- function(n = 10, beta0 = 1, beta1 = 2,
  xFUN = runif, seed = as.numeric(Sys.time()), ...) {
  set.seed(seed)
  x = xFUN(n, ...)
  eps = rnorm(n)
  y = beta0 + beta1 * x + eps
  list(dat = data.frame(x = x, y = y), Seed = seed)
}
```

```
gData(xFUN = rnorm, mean = 2, sd = 1)
```

```
## $dat
##           x           y
## 1  1.3776 3.646
## 2  2.2956 5.072
## 3  3.4911 9.498
## 4  2.8843 7.507
## 5  0.5663 1.192
## 6  1.6771 3.655
## 7  2.9563 7.071
## 8  0.7930 4.045
## 9  1.4900 5.257
## 10 2.7506 6.494
##
## $Seed
## [1] 1.338e+09
##
```

```
gData(n = 30, min = -10, max = 10, seed = 20120518)
```

```
## $dat
##           x           y
## 1 -2.4268 -4.069
## 2 -6.3637 -13.202
## 3  1.8643  5.699
## 4 -3.2530 -5.424
## 5 -2.7479 -5.778
## 6  1.7120  4.719
## 7  6.0624 14.297
## 8 -2.7378 -3.634
## 9  6.7913 12.129
## 10 7.6384 17.983
## 11 4.5362 11.716
## 12 -7.2453 -12.920
```

```
## 13  9.0545  19.653
## 14 -9.7443 -19.465
## 15  8.0087  16.509
## 16  6.6558  14.948
## 17  9.1458  19.697
## 18 -5.0647 -9.116
## 19 -6.7405 -11.774
## 20  2.4794   6.627
## 21  5.3204  12.902
## 22  0.9273   2.897
## 23 -1.8075  -2.529
## 24 -2.7669  -2.679
## 25 -5.8715  -9.201
## 26  5.4615  11.114
## 27  4.2314   8.559
## 28  1.8312   4.993
## 29  1.2464   4.465
## 30 -3.5244  -6.389
##
## $Seed
## [1] 20120518
##
```

```
## Q2
mylm <- function(x) {
  y <- x$y
  x <- x$x
  meanx = mean(x)
  meany = mean(y)
  temp1 = x - meanx
  temp2 = y - meany
  Sxy = sum(temp1 * temp2)
  Sxx = sum(temp1^2)
  beta1hat = Sxy/Sxx
  beta0hat = meany - beta1hat * meanx
  ### Calculate the confidence interval
  n = length(x)
  yhat = beta0hat + beta1hat * x
  sigmahat = sum((y - yhat)^2)/(n - 2)
  beta0hat.var = sigmahat * (1/n + meanx^2/Sxx)
  beta1hat.var = sigmahat/Sxx
  lis <- list(beta0hat = beta0hat, beta1hat = beta1hat,
             beta0hat.var = beta0hat.var, beta1hat.var = beta1hat.var,
             n = n)
  lis
}
```

```

}

## Q3
x = gData(n = 30, min = -10, max = 10, seed = 20120518)$dat
mylm(x)

## $beta0hat
## [1] 1.231
##
## $beta1hat
## [1] 2.019
##
## $beta0hat.var
## [1] 0.03629
##
## $beta1hat.var
## [1] 0.001239
##
## $n
## [1] 30
##

```