## Practice2

## May 22, 2012

- 1. Define a function called gData with arguments n, beta0, beta1, xFUN, seed to generate simulation data set, where
  - n: Number of observations, default is 10
  - beta0: A given constant, default is 1
  - beta1: A given constant, default is 2
  - xFUN: Use which distribution to generate x, default use runif
  - seed: Seed number, default is as.numeric(Sys.time())

The returned value of the function is a *list*, with the first element a data frame, the second element the seed number. The data frame contains two columns with column names  $\mathbf{x}$  and  $\mathbf{y}$  which indicates the independent variable and dependent variable respectively. x and y have the following relationship:

$$y = \beta_0 + \beta_1 * x + \epsilon, \quad \epsilon \sim N(0, 1)$$

- 2. Define a function called mylm with only one argument x, where x is a data frame with the same structure as that returned from gData function defined in 1. The returned value of the function is a *list*, whose elements are listed as follows
  - beta0hat: Estimated value of beta0
  - beta1hat: Estimated value of beta1
  - beta0hat.var: Estimated variance of beta0
  - beta1hat.var: Estimated variance of beta1
  - n: Number of observations
- 3. Using the defined functions in 1 and 2, do **Practice1** again.