

HW6

Nikhil Gopal

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```
setwd("C:/Users/d/Google Drive/Notability/Applied Linear Regression Analysis/psets/6")

data <- read.csv("week6.csv", header = FALSE)

names(data)[1] <- "Brain.Weight"
names(data)[2] <- "Body.Weight"
data[1,1] <- 3.385
```

A

```
#A
linear_model <- lm(data$Brain.Weight ~ data$Body.Weight)
```

B

```
#B
#variance is residual standard error^2
summary(linear_model)
```

```
##
## Call:
## lm(formula = data$Brain.Weight ~ data$Body.Weight)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -1552.25    -8.00     47.36     55.10   1553.42
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   -56.85555   42.97805  -1.323   0.191
## data$Body.Weight    0.90291    0.04453   20.278 <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 323.5 on 60 degrees of freedom
## Multiple R-squared:  0.8727, Adjusted R-squared:  0.8705
## F-statistic: 411.2 on 1 and 60 DF,  p-value: < 2.2e-16
```

Variance = 323.5

C

```
linear_model
```

```
##  
## Call:  
## lm(formula = data$Brain.Weight ~ data$Body.Weight)  
##  
## Coefficients:  
##      (Intercept)  data$Body.Weight  
##      -56.8555      0.9029
```

Slope = 0.90291 Intercept = -56.8555

D

```
#D  
summary(linear_model)
```

```
##  
## Call:  
## lm(formula = data$Brain.Weight ~ data$Body.Weight)  
##  
## Residuals:  
##      Min       1Q   Median       3Q      Max   
## -1552.25    -8.00    47.36    55.10   1553.42   
##  
## Coefficients:  
##              Estimate Std. Error t value Pr(>|t|)      
## (Intercept)    -56.85555   42.97805  -1.323    0.191      
## data$Body.Weight  0.90291    0.04453  20.278 <2e-16 ***  
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## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1  
##  
## Residual standard error: 323.5 on 60 degrees of freedom  
## Multiple R-squared:  0.8727, Adjusted R-squared:  0.8705   
## F-statistic: 411.2 on 1 and 60 DF,  p-value: < 2.2e-16
```

Standard error of slope: 0.04453 Standard error of intercept: 42.97805

E

$Y_i = (0.90291 * X_i) - 56.8555$ Estimate = -55.04968

F

Standard error = 323.5

G

```
#G  
sterr <- 323.5  
  
#pt function is t distribution  
pvalue <- 2*pt(abs(sterr), df = 60, lower.tail = FALSE)  
  
pvalue
```

```
## [1] 5.698862e-99
```

The p value for this test was less than 0.001. Thus, we can safely say that the conditional expectation = 3.

H

```
#H
#SSE = Residual Standard Error
#SST = sum((data$Brain.Weight - mean(data$Brain.Weight))^2)

SST = NULL

summary_model <- summary(linear_model)

SSE = summary_model$sigma^2 * 60
#SSR = SST - SSE
SSR = NULL

R2 <- summary_model$r.squared

MSE = SSE/(62-2)
MSR = SSR/1

SST
```

```
## NULL
```

```
SSR
```

```
## NULL
```

```
SSE
```

```
## [1] 6279999
```

```
MSE
```

```
## [1] 104666.7
```

```
MSR
```

```
## numeric(0)
```

For the above question I commented out the SSR/SST lines, for some reason R was giving me an error with the formatting of the data, but I am confident that I have the correct method for generating those values with the commented out lines for this question. Would like to follow up in office hours.