```
Call:
 lm(formula = TGRAMS ~ SMOKE, data = ncbwt)
 Residuals:
           1Q Median
                        3Q
   Min
                                Max
               59.6 343.1 1250.3
 -2662.0 -206.5
 Coefficients:
           Estimate Std. Error t value Pr(>|t|)
 (Intercept) 3285.70 46.28 70.989 <2e-16 ***
 SMOKE
            -179.92
                      123.10 -1.462
                                      0.146
 Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 592.7 on 189 degrees of freedom
Multiple R-squared: 0.01118, Adjusted R-squared: 0.005944
F-statistic: 2.136 on 1 and 189 DF, p-value: 0.1455
E(Y|SMOKE) = \beta_0 + \beta_1SMOKE = 3285.7-179.92*smoke
E(Y|Smoker) = 3285.7-179.92*1=3105.78
E(Y|Non-smoker)=3285.7-179.92*0=3285.7
95% CI for \beta_0 (3194.4011, 3377.0020) and \beta_1 (-422.7567,62.9092).
2.
lm(formula = TGRAMS ~ as.factor(RACEMOM), data = ncbwt)
Residuals:
     Min
             1Q Median
                                3Q
                                       Max
-2575.34 -205.37 61.21 373.06 1268.83
Coefficients:
                   Estimate Std. Error t value Pr(>|t|)
                   3267.17 51.24 63.759 <2e-16 ***
(Intercept)
as.factor(RACEMOM)2 -68.13
                                97.60 -0.698
                                                 0.486
as.factor(RACEMOM)3 359.40
                               247.52 1.452
                                                 0.148
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' '1
Residual standard error: 593.2 on 188 degrees of freedom
Multiple R-squared: 0.01493, Adjusted R-squared: 0.004451
F-statistic: 1.425 on 2 and 188 DF, p-value: 0.2431
E(Birth Weight|Race)= \beta_0 + \beta_1 * Black + \beta_2 * Other
E(Birth Weight|White) = 3267.17-68.13*black+359.4*other
E(Birth Weight|Black) = 3267.17-68.13*1=3199.04
```

E(Birth Weight|Other) = 3267.17 + 359.4*1 = 3626.57

lm(formula = TGRAMS ~ SMOKE + GEST, data = ncbwt)

Hypothesis: Blacks infants have a significantly lower mean birth weight than both white and non-black minority infants.

Ans: Mean birth weight of black infants significantly differs from that for white infants as white infants are the reference group (p < .0001). However, non-black minority infants do not significantly differ from the white infants in terms of mean birth weight (p = 0.3165687).

3.

 $E(Weight/Non\ smoker, Gest) = -1632.54 + 127.04 * gest$

95% CI for the "Smoking Effect" for infants with a given gestational age is - 350.0083 and 30.27035.

Thus adjusting for gestational age, we estimate that the mean birth weight of infants born to smoking mothers is between 30.27035g and -350.0083g lower than the mean birth weight of infants born to non-smoking mothers.

Q: What if the effect of gestational age is different for smokers and non-smokers? For example, maybe for smokers an additional week of gestational age does not translate to the same increase in birth weight as it does for non-smokers? What should we do?

A: Add a smoking and gestational age interaction term, *Smoking*Gest*, which will allow the lines for smokers and nonsmokers to different slopes.

It is like q 4.
$$E\left(\frac{Weight}{smoker}, Gest\right) = -1899.53 + 1331.07 * Smoke + 133.94 * Gest - 38.64 * Smoke * Gest = -569.46 + 95.3 * gest$$

```
Call:
lm(formula = TGRAMS ~ SMOKE + GEST + SMOKE * GEST, data = ncbwt)
Residuals:
   Min
           1Q Median
                         30
                               Max
-1251.1 -286.7 13.4 315.0 1479.8
Coefficients:
          Estimate Std. Error t value Pr(>|t|)
1168.62 1.139 0.25616
GEST
            133.94
                     12.75 10.503 < 2e-16 ***
                     30.19 -1.280 0.20207
SMOKE:GEST -38.64
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' '1
Residual standard error: 463.2 on 187 degrees of freedom
Multiple R-squared: 0.4025,
                          Adjusted R-squared: 0.3929
F-statistic: 41.98 on 3 and 187 DF, p-value: < 2.2e-16
E\left(\frac{Weight}{smoker}, Gest\right) = -1899.53 + 1331.07 * Smoke + 133.94 * Gest - 38.64 * Smoke * Gest
=-569.46+95.3*gest
E(Weight/Non\ smoker, Gest) = -1899.53 + 133.94*\ Gest
Test: H_0: \beta_{12} = 0 ha: \beta_{12} is not equal to 0
> anova(c, d)
 Analysis of Variance Table
 Model 1: TGRAMS ~ SMOKE + GEST
 Model 2: TGRAMS ~ SMOKE + GEST + SMOKE * GEST
            RSS Df Sum of Sq F Pr(>F)
1 188 40477547
2 187 40125896 1 351651 1.6388 0.2021
 > e = lm(TGRAMS ~ SMOKE+as.factor(RACEMOM)+GEST)
 > summary(e)
```

F=1.6388 and p value=0.2021>0.05 so fail to reject h0 and state that it is equal to 0.

5.

```
lm(formula = TGRAMS ~ SMOKE + as.factor(RACEMOM) + GEST)
Residuals:
   Min
           10 Median
                           30
                                   Max
-1372.65 -277.30
                 6.35 305.41 1449.42
Coefficients:
                 Estimate Std. Error t value Pr(>|t|)
                 -1582.26 451.03 -3.508 0.000566 ***
(Intercept)
                  -161.91
                            96.96 -1.670 0.096628 .
as.factor(RACEMOM)2 -81.98
                            76.60 -1.070 0.285912
as.factor(RACEMOM)3 161.43 194.87 0.828 0.408510
GEST
                   Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1
Residual standard error: 463.9 on 186 degrees of freedom
Multiple R-squared: 0.4038, Adjusted R-squared: 0.391
F-statistic: 31.5 on 4 and 186 DF, p-value: < 2.2e-16
```

E (Weight/smoke, Race, Gest)= -1582.26- 161.91* Smoke - 81.98* Black +161.43* Other + 126.18* Gest

E(Weight/smoker, white, Gest) = -1744.17 + 126.18* Gest

Find: $E(Weight/Non\ smoker, white, Gest) = -1582.26 + 126.18*$ Gest

Find: E(Weight/smoker, black, Gest) = -1826.15 + 126.18* Gest

Find: $E(Weight/Non\ smoker, black, Gest) = -1664.24 + 126.18*$ Gest

Find: E(Weight/smoker, other, Gest) = -1582.74 + 126.18* Gest

Find: $E(Weight/Non\ smoker, other, Gest) = -1420.83 + 126.18*$ Gest

6.

```
Call:
lm(formula = TGRAMS ~ MAGE + GEST + as.factor(RACEMOM) + GAINED +
   SMOKE + DRINK, data = ncbwt)
Residuals:
            1Q Median
                            30
   Min
                                    Max
                 4.14 294.75 1236.21
-1155.76 -258.65
Coefficients:
-2226.591 454.227 -4.902 2.08e-06 ***
GEST 123.867 10.999 11.262 < 2e-16 *** as.factor(RACEMOM)2 6.941 75.667 0.092 0.927010
as.factor(RACEMOM)3 131.503 188.661 0.697 0.486667
GAINED
                    8.276 2.351 3.520 0.000545 ***
                  -100.432
-60.637
SMOKE
                              93.375 -1.076 0.283537
DRINK
                             71.001 -0.854 0.394203
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 438.5 on 183 degrees of freedom
Multiple R-squared: 0.476,
                           Adjusted R-squared: 0.4559
F-statistic: 23.75 on 7 and 183 DF, p-value: < 2.2e-16
```

7. Fit a regression model in which the dependent variable is mark on the Final Exam, and the independent variables are Sex, Race, Quiz Average, Computer Average, and mark on the Midterm test.

What proportion of the variation in Final Exam mark is explained by the independent variables in the full model?

45.5%

What is the predicted Final Exam score for a Male student from Race A with a Quiz average of 8.5, a Computer average of 5, and a Midterm mark of 60%?

58.28467

Obtain a 95% prediction interval for the student described in the previous question.

27.89605,88.67329

Controlling for the other independent variables, are there any differences in the average performance of students from the different racial groups? Give the Null and alternate hypothesis, test statistic, the p-value, and conclusion.

Ho: $\beta 2=0$ Ha: $\beta 2\neq 0$ F = 8.5544 p-value = 0.0006257< α , so we reject null hypothesis and state that $\beta 2\neq 0$.

Allowing for other predictors, is the student's sex related to mark on the Final Exam? Give the Null and alternate hypothesis, test statistic, the p-value, and conclusion.

Ho: $\beta 1=0$ Ha: $\beta 1\neq 0$ F = 0.5506 p-value = 0.4615> α , so we fail to reject null hypothesis and state that $\beta 1=0$.

Controlling for other independent variables in the model, is Quiz Average a useful predictor of mark on the Final Exam? Give the Null and alternate hypothesis, test statistic, the p-value, and conclusion.

Ho: $\beta 3=0$ Ha: $\beta 3\neq 0$ F =5.8789 p-value = 0.01891< α , so we reject null hypothesis and state that $\beta 3\neq 0$.

```
> ncbwt <- read.table(file.choose(),header=T)
> attach(ncbwt)
> names(ncbwt)
[1] "PLURAL" "SEX" "MAGE" "GEST" "MARITAL" "RACEMOM"
[7] "HISPMOM" "GAINED" "SMOKE" "DRINK" "TOUNCES" "TGRAMS"
[13] "LOW" "PREMIE"
```

> tail(ncbwt)

Code:

PLURAL SEX MAGE GEST MARITAL RACEMOM HISPMOM GAINED SMOKE

186	1	2	20	38	2	2	N	20	0
187	1	1	38	41	1	1	N	24	0
188	2	1	20	28	1	1	N	16	0
189	1	2	20	37	2	2	N	32	0
100	1	1	20	41	1	1	NT	25	0

190 1 1 30 41 1 1 N 35 0

191 1 1 29 37 2 2 N 20 1

DRINK TOUNCES TGRAMS LOW PREMIE

186 0 120 3402.00 0 0

187 0 113 3203.55 0 0

188 0 39 1105.65 1 1

189 0 115 3260.25 0 0

190 0 147 4167.45 0 0

191 0 120 3402.00 0 0

> head(ncbwt)

PLURAL SEX MAGE GEST MARITAL RACEMOM HISPMOM GAINED SMOKE DRINK

1	1	1	32	40	1	1	N	38	0	0

2 1 2 21 41 2 2 N 15 0 0

3 1 2 31 38 1 2 N 25 0 0

4 1 1 35 38 1 1 N 48 0 0

5 1 2 35 39 1 1 M 43 0 0

6 1 1 22 38 2 2 N 40 1 0

TOUNCES TGRAMS LOW PREMIE

1 111 3146.85 0 0

2 105 2976.75 0 0

3 110 3118.50 0 0

4 123 3487.05 0 0

5 117 3316.95 0 0

6 117 3316.95 0 0

```
> a = lm(TGRAMS \sim SMOKE, data = ncbwt)
> summary(a)
Call:
lm(formula = TGRAMS ~ SMOKE, data = ncbwt)
Residuals:
  Min
         1Q Median
                       30 Max
-2662.0 -206.5 59.6 343.1 1250.3
Coefficients:
      Estimate Std. Error t value Pr(>|t|)
(Intercept) 3285.70 46.28 70.989 <2e-16 ***
SMOKE
            -179.92 123.10 -1.462 0.146
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1
Residual standard error: 592.7 on 189 degrees of freedom
                                 Adjusted R-squared: 0.005944
Multiple R-squared: 0.01118,
F-statistic: 2.136 on 1 and 189 DF, p-value: 0.1455
> confint(a)
        2.5 % 97.5 %
(Intercept) 3194.4011 3377.0020
SMOKE
           -422.7567 62.9092
> b = lm(TGRAMS ~ as.factor(RACEMOM), data = ncbwt)
> summary(b)
Call:
```

lm(formula = TGRAMS ~ as.factor(RACEMOM), data = ncbwt)

Residuals:

Min 1Q Median 3Q Max -2575.34 -205.37 61.21 373.06 1268.83

Coefficients:

Estimate Std. Error t value Pr(>|t|)

(Intercept) 3267.17 51.24 63.759 <2e-16 ***

as.factor(RACEMOM)2 -68.13 97.60 -0.698 0.486

as.factor(RACEMOM)3 359.40 247.52 1.452 0.148

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 593.2 on 188 degrees of freedom

Multiple R-squared: 0.01493, Adjusted R-squared: 0.004451

F-statistic: 1.425 on 2 and 188 DF, p-value: 0.2431

> anova(b)

Analysis of Variance Table

Response: TGRAMS

Df Sum Sq Mean Sq F value Pr(>F)

as.factor(RACEMOM) 2 1002634 501317 1.4248 0.2431

Residuals 188 66148983 351856

> aov.b <- aov(TGRAMS ~ as.factor(RACEMOM), data = ncbwt)

> TukeyHSD(aov.b)

Tukey multiple comparisons of means

95% family-wise confidence level

Fit: aov(formula = TGRAMS ~ as.factor(RACEMOM), data = ncbwt)

\$`as.factor(RACEMOM)`

diff lwr upr p adj

2-1 -68.13117 -298.6940 162.4316 0.7648898

3-1 359.39726 -225.3617 944.1562 0.3165687

3-2 427.52843 -177.2797 1032.3365 0.2194716

 $> c = lm(TGRAMS \sim SMOKE+GEST, data = ncbwt)$

> summary(c)

Call:

lm(formula = TGRAMS ~ SMOKE + GEST, data = ncbwt)

Residuals:

Min 1Q Median 3Q Max -1360.42 -273.90 8.48 321.40 1467.97

Coefficients:

Estimate Std. Error t value Pr(>|t|)

(Intercept) -1632.54 449.68 -3.630 0.000365 ***

SMOKE -159.87 96.39 -1.659 0.098861.

GEST 127.04 11.58 10.973 < 2e-16 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1

Residual standard error: 464 on 188 degrees of freedom

Multiple R-squared: 0.3972, Adjusted R-squared: 0.3908

F-statistic: 61.94 on 2 and 188 DF, p-value: < 2.2e-16

> confint(c)

2.5 % 97.5 %

(Intercept) -2519.6046 -745.46638

SMOKE -350.0083 30.27035

GEST 104.2030 149.88143

> d = lm(TGRAMS ~ SMOKE+GEST+SMOKE*GEST, data = ncbwt)

> summary(d)

Call:

lm(formula = TGRAMS ~ SMOKE + GEST + SMOKE * GEST, data = ncbwt)

Residuals:

Min 1Q Median 3Q Max

-1251.1 -286.7 13.4 315.0 1479.8

Coefficients:

Estimate Std. Error t value Pr(>|t|)

(Intercept) -1899.53 495.00 -3.837 0.00017 ***

SMOKE 1331.07 1168.62 1.139 0.25616

GEST 133.94 12.75 10.503 < 2e-16 ***

SMOKE:GEST -38.64 30.19 -1.280 0.20207

Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1

Residual standard error: 463.2 on 187 degrees of freedom

Multiple R-squared: 0.4025, Adjusted R-squared: 0.3929

F-statistic: 41.98 on 3 and 187 DF, p-value: < 2.2e-16

> anova(c, d)

Analysis of Variance Table

Model 1: TGRAMS ~ SMOKE + GEST

Model 2: TGRAMS ~ SMOKE + GEST + SMOKE * GEST

Res.Df RSS Df Sum of Sq F Pr(>F)

- 1 188 40477547
- 2 187 40125896 1 351651 1.6388 0.2021
- $> e = lm(TGRAMS \sim SMOKE + as.factor(RACEMOM) + GEST)$

> summary(e)

Call:

 $lm(formula = TGRAMS \sim SMOKE + as.factor(RACEMOM) + GEST)$

Residuals:

Min 1Q Median 3Q Max -1372.65 -277.30 6.35 305.41 1449.42

Coefficients:

Estimate Std. Error t value Pr(>|t|)

(Intercept) -1582.26 451.03 -3.508 0.000566 ***

SMOKE -161.91 96.96 -1.670 0.096628.

as.factor(RACEMOM)2 -81.98 76.60 -1.070 0.285912

as.factor(RACEMOM)3 161.43 194.87 0.828 0.408510

GEST 126.18 11.61 10.866 < 2e-16 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1

Residual standard error: 463.9 on 186 degrees of freedom

Multiple R-squared: 0.4038, Adjusted R-squared: 0.391

F-statistic: 31.5 on 4 and 186 DF, p-value: < 2.2e-16

```
> f = lm(TGRAMS ~ MAGE+GEST+as.factor(RACEMOM)+GAINED+SMOKE+DRINK, data = ncbwt) 
> summary(f)
```

Call:

```
lm(formula = TGRAMS ~ MAGE + GEST + as.factor(RACEMOM) + GAINED +
SMOKE + DRINK, data = ncbwt)
```

Residuals:

Min 1Q Median 3Q Max -1155.76 -258.65 4.14 294.75 1236.21

Coefficients:

Estimate Std. Error t value Pr(>|t|)

(Intercept) -2226.591 454.227 -4.902 2.08e-06 ***

MAGE 17.298 5.302 3.263 0.001317 **

GEST 123.867 10.999 11.262 < 2e-16 ***

as.factor(RACEMOM)2 6.941 75.667 0.092 0.927010

as.factor(RACEMOM)3 131.503 188.661 0.697 0.486667

GAINED 8.276 2.351 3.520 0.000545 ***

SMOKE -100.432 93.375 -1.076 0.283537

DRINK -60.637 71.001 -0.854 0.394203

Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' '1

Residual standard error: 438.5 on 183 degrees of freedom

Multiple R-squared: 0.476, Adjusted R-squared: 0.4559

F-statistic: 23.75 on 7 and 183 DF, p-value: < 2.2e-16

final <- read.table(file.choose(),header=T)</pre>

> h= lm (FinalExam~ Sex+ Race+ QuizAve+ CompAve + MidTerm, data=final)

> summary (h)

Call:

```
lm(formula = FinalExam ~ Sex + Race + QuizAve + CompAve + MidTerm,
data = final)
```

Residuals:

Coefficients:

Estimate Std. Error t value Pr(>|t|)

(Intercept) 10.6814 14.9350 0.715 0.47775

SexMale 2.8146 3.7932 0.742 0.46149

RaceB 16.5775 4.1021 4.041 0.00018 ***

RaceC -0.4682 5.7945 -0.081 0.93592

QuizAve 4.7008 1.9387 2.425 0.01891 *

CompAve -2.5861 1.7204 -1.503 0.13896

MidTerm 0.2960 0.1291 2.293 0.02603 *

Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1

Residual standard error: 12.94 on 51 degrees of freedom

Multiple R-squared: 0.4505, Adjusted R-squared: 0.3859

F-statistic: 6.969 on 6 and 51 DF, p-value: 1.896e-05

>

> Xh = c(1, 1, 0, 0, 8.5, 5, 60)

> Yhat = t(Xh) %*% h\$coefficients

> s = sqrt(t(Xh) %*% vcov(h) %*% Xh)

```
> t = qt(1-0.05/2, 58-7)
> anova(h)
Analysis of Variance Table
Response: FinalExam
     Df Sum Sq Mean Sq F value Pr(>F)
Sex
       1 65.3 65.30 0.3898 0.53517
        2 4134.6 2067.28 12.3404 4.255e-05 ***
Race
QuizAve 1 1559.9 1559.88 9.3115 0.00361 **
CompAve 1 364.5 364.54 2.1761 0.14632
MidTerm 1 880.4 880.45 5.2557 0.02603 *
Residuals 51 8543.6 167.52
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
> htwo= lm(FinalExam~ Sex+ QuizAve+ CompAve+ MidTerm, data=final)
> anova(htwo,h)
Analysis of Variance Table
Model 1: FinalExam ~ Sex + QuizAve + CompAve + MidTerm
Model 2: FinalExam ~ Sex + Race + QuizAve + CompAve + MidTerm
 Res.Df RSS Df Sum of Sq F Pr(>F)
1 53 11409.7
2 51 8543.6 2 2866.1 8.5544 0.0006257 ***
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
> hthree= lm(FinalExam~ Race+ QuizAve+ CompAve+ MidTerm, data=final)
> anova(hthree, h)
Analysis of Variance Table
```

Model 1: FinalExam ~ Race + QuizAve + CompAve + MidTerm

```
Model 2: FinalExam ~ Sex + Race + QuizAve + CompAve + MidTerm

Res.Df RSS Df Sum of Sq F Pr(>F)

1 52 8635.8

2 51 8543.6 1 92.234 0.5506 0.4615

> hf= lm(FinalExam~ Sex+ Race+ CompAve+ MidTerm, data=final)

> anova(hf,h)

Analysis of Variance Table

Model 1: FinalExam ~ Sex + Race + CompAve + MidTerm

Model 2: FinalExam ~ Sex + Race + QuizAve + CompAve + MidTerm

Res.Df RSS Df Sum of Sq F Pr(>F)

1 52 9528.5

2 51 8543.6 1 984.84 5.8789 0.01891 *

---

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1
```

>