

Homework Problem Set #2

The data are from an experiment designed to compare response to increasing dosage for two types of drug (SAS for Linear Models). ‘y’ is a response. ‘block’, ‘type’, and ‘logdose’ are predictors. Treat ‘block’ and ‘type’ as a categorical variable and a binary variable. Treat ‘logdose’ as a continuous variable.

- (1) Fit a linear regression and test whether there is an interaction between type and logdose using PROC GLM.
- (2) Fit a linear regression including an interaction between type and logdose using PROC REG.
- (3) Estimate the difference between the two types given block=1 and logdose=0 using PROC GLM ESTIMATE statement. Are they significantly different at $\alpha = 0.05$?
- (4) Obtain the p -value for testing the two types given block=1 and logdose=0 using a t -test with the covariance matrix from PROC REG.
- (5) Estimate mean response when block=1, type=1, and logdose=1.5 and its 95% confidence interval using PROC GLM. Obtain the mean response and its 95% confidence interval using matrix calculation in R.
- (6) Test whether the mean response in part (5) is equal to 50 using a t -test with what you have from R in part (5).
- (7) Check the normality of errors, constance variance of errors, and linearity assumption using plots. Are there any influential data points based on Cook’s distance and DFFITS (produce plots)?