

## Feedback — Quiz: Week Six

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You submitted this quiz on **Tue 28 Apr 2015 11:29 AM PDT**. You got a score of **6.00** out of **6.00**.

### Question 1

Which of the following would best be categorized as a dummy variable?

Your Answer	Score	Explanation
<input type="radio"/> Dose of medication (measured in mg)		
<input checked="" type="radio"/> Smoking habits (non-smoker, occasional smoker, frequent smoker)	✓ 1.00	Great job!  We know that dummy variables are used to indicate categories of nominal scaled variables, which is the case for smoking habits.
<input type="radio"/> Birth weight (measured in ounces)		
<input type="radio"/> Systolic blood pressure (measured as mmHg)		
Total	1.00 / 1.00	

### Question 2

Which of the following is the correct linear regression equation for a model with the predictors **gender** (male/female) and **treatment** (Drug A, Drug B, No Drug), given that all predictors are recoded as dummy variables?

Your Answer	Score	Explanation
<input type="radio"/> $E(Y) = \beta_0 + \beta_1(male) + \beta_2(No\ Drug) + \beta_3(Drug\ A) + \beta_4(Drug\ B)$		
<input checked="" type="radio"/> $E(Y) = \beta_0 + \beta_1(male) + \beta_2(Drug\ A) + \beta_3(Drug\ B)$	✓ 1.00	Nice work!

We know that if a variable contains  $K$  categories, then we must define exactly  $(k - 1)$  dummy variables to index these categories.

In this situation, only  $(2 - 1) = 1$  dummy variable is needed to indicate gender, and  $(3 - 1) = 2$  dummy variables are needed to indicate treatment.



$$E(Y) = \beta_0 + \beta_1(\text{female}) + \beta_2(\text{male}) + \beta_3(\text{No Drug}) + \beta_4(\text{Drug A}) .$$

Total	1.00 /
	1.00

### Question 3

If  $k$  dummy variables is fit for a nominal variable with  $k$  categories in a model containing a constant term, then all the coefficients cannot be uniquely estimated due to collinearity.

(please answer True or False below)

Your Answer	Score	Explanation
<input checked="" type="radio"/> True	1.00	Yes, you answered correctly!

The model will not be able to fit due to collinearity between the dummy variables.

☐ False

Total 1.00 /  
1.00

## Question 4

In a model with dependent variable  $Y$  and predictors  $X$  &  $Z$ , we can assume that there is no interaction if the relationship between  $X$  &  $Z$  is independent of  $Y$ .

*(please answer True or False below)*

Your Answer	Score	Explanation
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☐ True

☒ False  1.00 Great job!

We can, however, assume there is no interaction if the relationship between  $X$  &  $Y$  is independent of  $Z$

Total 1.00 /  
1.00

## Question 5

For this question, consider the following regression which is used to compare two separate straight line regressions using the single regression model method:

$$\mu_{y|xz} = \beta_0 + \beta_1 X + \beta_2 Z + \beta_3 XZ$$

With regard to the above regression, assuming that  $\beta_3$  significantly contributes to the model, we can interpret  $\beta_2$  as the unit change in  $Y$  given one unit increase in  $Z$ .

*(please answer True or False below)*

Your Answer	Score	Explanation
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<input type="radio"/> True		
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<input checked="" type="radio"/> False	✓ 1.00	Great job!
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This is false because the  $\beta_3$  will also contribute to the change in  $Y$  when interaction is present.

Total	1.00 / 1.00
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## Question 6

For this question, consider the following regression which is used to compare two separate straight line regressions using the single regression model method:

$$\mu_{y|xz} = \beta_0 + \beta_1 X + \beta_2 Z + \beta_3 XZ$$

Suppose  $\beta_3 = 0$ . Which of the following must **always** be true:

Select all that apply

Your Answer	Score	Explanation
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<input type="checkbox"/> The two lines are coincident	✓ 0.25	The intercept of the the two regression lines are generally <b>not equal</b> and hence are generally <b>not coincident</b> .
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<input checked="" type="checkbox"/> The regression lines will be parallel	✓ 0.25	$\beta_3 = 0$ means that the interaction term is not significant and so the two regression lines <b>will be parallel</b> .
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<input type="checkbox"/> The intercept is equal for $X$ & $Y$	✓ 0.25	The intercept of the the two regression lines are generally <b>not equal</b> and hence are generally <b>not coincident</b> .
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<input checked="" type="checkbox"/> The slopes will be equal for $X$ & $Y$	✓ 0.25	Because the two regression lines are parallel, then their slopes <b>are equal</b> .
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Total	1.00 / 1.00
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