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Week 3 Homework Assignment

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Amos B Robinson · a month ago %

Effect of Smoking on Systolic Blood Pressure

Number of obs = 32F(1, 30) = 1.95Prob > F = 0.1723

Under the Naive Model the blood pressure is 144. So because the "F" statistic is so low, there is not convincing evidence that smoking has a statistical significance on SBP. This is confirmed on the "F" statistic because the "P" value for the "F" statistic is .1723, which is above the critical value of .05 for a 95% confidence level. Additionally, the R-squared for this regression is 0.0612, which further confirms that the statistical impact of smoking on blood pressure is minimal.

Effect of Body Size on Systolic Blood Pressure

Number of obs = 32F(1, 30) = 36.75Prob > F = 0.0000R-squared = 0.5506

Under the Naive Model the blood pressure is 144. Here the "F" statistic is very large and the associated "P" value is < than .0000. So there is convincing evidence that body size has a statistically significant effect on systolic blood pressure. The high coefficient of determination "R-squared" shows that QUET explains about 55% of SBP.

Effect of AGE on Body Size

Number of obs = 32F(1, 30) = 54.37Prob > F = 0.0000R-squared = 0.6444

The mean body size of this sample is 3.44. However, there is convincing evidence that age does effect body size. The "F" statistic is large at 54.37 and the associated "P" value is less than .0000. The R-squared shows that age explains 64.44% of body size.

Effect of Age on Systolic Blood Pressure

Number of obs = 32F(1, 30) = 45.18Prob > F = 0.0000R-squared = 0.6009

The Naive Model for SBP is 144. The "F" statistic is 45.18, which is pretty large. The corresponding "P" value for this "F" statistic is less than .0000. So there is convincing evidence that age does have

an impact on systolic blood pressure.

Kahsay Tadesse · a month ago %

well done, great

+ Comment

Kahsay Tadesse · a month ago %

am not clear about the culculation on :"Effect of Body Size on Systolic Blood Press



+ Comment



🌉 KK Wong · a month ago 🗞

1. SBP vs SMK

. reg SBP SMK

Source	SS	df		MS		Number of obs		32
Model Residual	393.098162 6032.87059	1 30		098162 095686		F(1, 30) Prob > F R-squared Adi R-squared	=	1.95 0.1723 0.0612 0.0299
Total	6425.96875	31	207.	289315		Root MSE	=	
SBP	Coef.	Std.	Err.	t	P> t	[95% Conf.	Int	terval]
SMK _cons	7.023529 140.8	5.023 3.661		1.40 38.45	0.172 0.000	-3.235823 133.3223	_	7.28288 48.2777

Given relatively small F(1,30)=1.95, high Prob>F=0.1723 and low adj R-squared=0.0299, it suggests to reject the hypothesis that SBP has an association with SMK; ie, the association between SBP & SMK is approx 2.99% as suggested by the adj R-squared. It further supports by the fact that SMK 95% CI contains 0 and its P>|t|=0.172 which is significantly away from 0.

2. SBP vs QUET

. reg SBP QUET

Source	SS	df	MS		Number of obs	
Model Residual	3537.94574 2888.02301		2.94574 2674337		F(1, 30) Prob > F R-squared Adj R-squared	= 0.0000 = 0.5506
Total	6425.96875	31 207.	289315		Root MSE	= 0.5356
SBP	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
QUET _cons	21.49167 70.5764	3.545147 12.32187	6.06 5.73	0.000	14.25151 45.41179	28.73182 95.74101

Given relatively high F(1,30)=36.75, significantly low Prob>F=0.0000 and high adj R-squared=0.5356, it suggests not to reject the hypothesis that SBP vs QUET; ie, the association between SBP & QUET is approx 53.56% as suggested by the adj R-squared. It further supports by the fact that QUET 95% CI does not contains 0 and its P>|t|=0.000.

3. QUET vs AGE

. reg QUET AGE

Source	SS	df		MS		Number of obs	= 32 = 54.37
Model Residual	4.93597143 2.72371329	1 30		597143 790443		F(1, 30) Prob > F R-squared Adj R-squared	= 0.0000 = 0.6444
Total	7.65968472	31	. 247	086604		Root MSE	= .30131
QUET	Coef.	Std.	Err.	t	P> t	[95% Conf.	Interval]
AGE _cons	.0573642 .3864519	.0077		7.37 0.93	0.000 0.362	.0414755 4665855	.0732529 1.239489

Given relatively high F(1,30)=54.37, significantly low Prob>F=0.0000 and high adj R-squared=0.6326, it suggests not to reject the hypothesis that QUET vs AGE; ie, the association between QUET & AGE is approx 63.26% as suggested by the adj R-squared. It further supports by the fact that AGE 95% CI does not contains 0 and its P>|t|=0.000.

4. SBP vs AGE

. reg SBP AGE

Source	SS	df	MS		Number of obs	
Model Residual	3861.63037 2564.33838		361.63037 5. 4 779 4 58		F(1, 30) Prob > F R-squared Adj R-squared	= 0.0000 = 0.6009
Total	6425.96875	31 20	7.289315		Root MSE	= 0.3676
SBP	Coef.	Std. Er	r. t	P> t	[95% Conf.	Interval]
AGE _cons	1.6045 59.09162	.2387159		0.000	1.116977 32.91733	2.092023 85.26592

Given relatively high F(1,30)=45.18, significantly low Prob>F=0.0000 and high adj R-squared=0.5876, it suggests not to reject the hypothesis that SMK vs AGE; ie, the association between SMK & AGE is approx 58.76% as suggested by the adj R-squared. It further supports by the fact that AGE 95% CI does not contains 0 and its P>|t|=0.000.



+ Comment



📓 Juan C. Trujillo · a month ago %

I am confused about this case. Could there be a possibility in which the F test turns out to be statistically significant, but the t test for the explanatory variable appears with a high p-value?

Please, explain.

♠ 0 ♦ · flag

Anonymous · a month ago %

If you are testing the statistical significance of the estimate of a single regression coefficient, the inferential outcome will be the same whether you use the t-test or the F-test.

Mechanically, this is because the F-statistic associated with testing a single coefficient estimate is just squared t-statistic associated with that same estimate.



+ Comment

Varalakshmi · a month ago %

Amos: I did the F statistic for SBP (Y) on SMK (X)

The Model with 1 d.f parameter because there is one independent variable SMK and the residual which is y and y predicted has 2 d.f one for intercept and slope. As you stated the R squared which is the explained variation to the Total variation is very little. P value so small suggests that there is a significant difference in Smoking history and SBP.

Finding the t-statistic = $r/sqrt((1-r^2)/(n-2)) = 1.398459$ or as is also given in the table below. We can check that $t^2 = 1.40^2$ is the same as F statistic= 1.95

The lecture was quite informative!

Can someone help me to graph two scatter plots in one - Week 1 homework where we need to graph the residuals as well the given observations?

```
Source |
                 MS
                         Number
        SS
             df
> of obs = 32
                            F(1, > 30) = 1.95
  Residual | 6032.87059 30 201.095686
                                R-squa> red = 0.0612
-----+-----+
                            Adj R-> squared = 0.0299
                                Root MSE = 14.181
  Total | 6425.96875 31 207.289315
   sbp | Coef. Std. Err. t P>|t| [95 % Con
  f. Interval]
   smk | 7.023529 5.023498 1.40 0.172 -3.2 35823
     17.28288
  _cons | 140.8 3.661472 38.45 0.000 133.3223
     148.2777
↑ 0 ↓ · flag
```

+ Comment

luca balestrini · a month ago %

Source SS df MS Number of obs = 32

F(1, 30) = 1.95

Model 393.098162 1 393.098162 Prob > F = 0.1723 Residual 6032.87059 30 201.095686 R-squared = 0.0612

Adj R-squared = 0.0299

Total 6425.9687531 207.289315 Root MSE = 14.181

 sbp
 Coef.
 Std. Err. t
 P>t
 [95% Conf. Interval]

 smk
 7.023529
 5.023498 1.40 0.172
 -3.235823 17.28288

 _cons
 140.8
 3.661472 38.45 0.000
 133.3223 148.2777

2)sbp on quet

Source SS df MS Number of obs = 32

F(1, 30) = 36.75

Model 3537.94585 1 3537.94585 Prob > F = 0.0000 Residual 2888.0229 30 96.2674299 R-squared = 0.5506

Adj R-squared = 0.5356

Total 6425.96875 31 207.289315 Root MSE = 9.8116

 sbp
 Coef.
 Std. Err. t
 P>t
 [95% Conf. Interval]

 quet
 21.49167
 3.545147 6.06 0.000
 14.25151 28.73182

 _cons
 70.57641
 12.32187 5.73 0.000
 45.4118 95.74102

3)quet on age

Source SS df MS Number of obs = 32

F(1, 30) = 54.37

Model 4.93597216 1 4.93597216 Prob > F = 0.0000 Residual 2.72371324 30 .090790441 R-squared = 0.6444

Adj R-squared = 0.6326

Total 7.6596854 31 .247086626 Root MSE = .30131

 quet
 Coef.
 Std. Err. t
 P>t
 [95% Conf. Interval]

 age
 .0573642
 .0077799 7.37 0.000
 .0414755 .0732529

 _cons
 .3864517
 .4176903 0.93 0.362
 -.4665857 1.239489

4)sbp on age

Source SS df MS Number of obs = 32

F(1, 30) = 45.18

Model 3861.63037 1 3861.63037 Prob > F = 0.0000 Residual 2564.33838 30 85.4779458 R-squared = 0.6009

Adj R-squared = 0.5876

Total 6425.9687531 207.289315 Root MSE = 9.2454

 sbp
 Coef.
 Std. Err. t
 P>t
 [95% Conf. Interval]

 age
 1.6045
 .2387159 6.72 0.000
 1.116977 2.092023

 _cons
 59.09162
 12.81626 4.61 0.000
 32.91733 85.26592

♠ 0 ♦ · flag

David C. Morris · a month ago %

I got the same results as above. I'm not going to repost here. However, I was thinking about the four analyses we did. Two of them make sense to me: 1) Blood pressure (sbp) and Smoking (smk); and 2) Blood pressure (sbp) and Body size (quet). I know we're just doing the homework to learn how to run/interpret anova tables. However, it got me thinking about what 'quet' really is. The description says 'body size' but looking at the values (range from ~2 to ~4.6) I don't have any reference point for that. What is Quet? How is it measured? The reason I bring this up is I was a little surprise by the high correlation between Quet and Age. The range of age in the sample is 41 to 65. The correlation between them is R-squared .64. Looking at the scatter plot, as Age goes up, so does Quet. I would've expected it to taper off toward the older ages since people tend to lose muscle mass and usually weight the older they get. Does anyone know what QUET is? I did a Google search but only found other data sets with no description.

↑ 0 **↓** · flag

+ Comment

Emilija Nikolic-Djoric · a month ago %

I think that it is Quetelet's index defined as: QUET=100*(weight/height^2)

↑ 1 ↓ · flag

+ Comment

Emilija Nikolic-Djoric · a month ago %

Week 3-Slide 17-at the bottom n-2 instead n-1?

↑ 0 **↓** · flag

+ Comment

ANCA MINCIU a month ago %

I have done the test, with same results. To avoid re-posting the same information, I would just add one sentence to each interpretation.

1. Effect of Smoking on Systolic Blood Pressure

The confidence interval in this case contains zero, so smoking is not a good predictor for blood pressure.

2. Effect of Body Size on Systolic Blood Pressure

The confidence interval does not contain zero, so the body size influences the systolic blood pressure.

3. Effect of AGE on Body Size

The confidence interval does not contain zero, so age is a very important predictor for body size.

4. Effect of Age on Systolic Blood Pressure

Age is a very important predictor for systolic blood pressure, taking into consideration that the confidence interval does not contain zero.

↑ 1 ↓ · flag

+ Comment

Alina Denham a month ago %

Hello, everybody!

Here are my observations:

- Let's test the null hypothesis (the slope equals zero) for SBP on SMK. F=1.95 (< F.95=4.20) and p=0.1723 (>.05). Therefore, we fail to reject the null hypothesis. This means that we do not have sufficient evidence to prove that there is a significant linear relationship between blood pressure and smoking history.
- Let's test the null hypothesis (the slope equals zero) for SBP on QUET. F=36.75 (>> F.95) and p=0.000 (<0.001). Therefore, we reject the null hypothesis. This means that we have sufficient evidence to prove that there is a significant linear relationship between blood pressure and body size.
- -Let's test the null hypothesis (the slope equals zero) for QUET on AGE. F=54.37 (>>F.95) and p=0.000 (<0.001). Therefore, we reject the null hypothesis. This means that we have sufficient evidence to prove that there is significant linear relationship between body size and age.
- Let's test the null hypothesis (the slope equals zero) for SBP on AGE. F=45.18 (>>F.95) and p=0.000 (<0.001). Therefore, we reject the null hypothesis. This means that we have sufficient evidence to prove that there is significant linear relationship between blood pressure and age.

↑ 2 ↓ · flag

+ Comment

Lien-yu Yeh · a month ago %

Assume that,

H0:β1 equal to 0 vs H1:β1 not equal to 0

According to the rule of test with P-value,

if α -p-value,then we reject H0,and if α -value,we don't reject H0,where α is significant level because p-value=Pr(reject H0 \mid H0 is true)= probibility of type I error (with sample), when p-value is large,H0 probably be true,because there is high probability to make mistake,so we don't reject H0

when p-value is small, the probability of type I error is too low, so we reject H0

I used above concept to test following question, and I assume that significant level is

```
0.05(\alpha=0.05)
```

. regress SBP SMK

significant level=0.05 < p-value=0.1723 ,we don't reject H0:β1 equal to 0, so we *don't have* enough evidence to refer that SBP and SMK has significant relatonship.

. regress SBP QUET

significant level=0.05 > p-value=0.0000 ,we reject H0: β 1 equal to 0, so we *have* enough evidence to refer that SBP and QUET has significant relatonship.

. regress QUET AGE

```
QUET | Coef. Std. Err. t P>|t| [95% Conf. Interval]

------

AGE | .0573642 .0077799 7.37 0.000 .0414755 .0732529

_cons | .3864519 .4176903 0.93 0.362 -.4665855 1.239489
```

significant level=0.05 > p-value=0.0000, we reject H0: β 1 equal to 0, so we *have* enough evidence to refer that QUET and AGE has significant relatonship.

. regress SBP AGE

significant level=0.05 > p-value=0.0000 ,we reject H0:β1 equal to 0, so we *have* enough evidence to refer that SBP and AGE has significant relatonship.

↑ 0 **↓** · flag

+ Comment



🤰 Walter O. Augenstein · a month ago 🗞

- 1. SBP(Y) vs. SMK(X)
- . regress sbp smk

smk | 7.023529 5.023498 1.40 0.172 -3.235823 17.28288 _cons | 140.8 3.661472 38.45 0.000 133.3223 148.2777

invFtail(1, 30, 0.05) = 4.1708768, but F = 1.95 => we cannot reject the Null hypothesis. The regression line explains 6% of the total squared variation.

We cannot establish a relationship of sbp to smk.

2. SBP(Y) vs. QUET(x)

. regress sbp quet

```
Source |
           SS df MS
                           Number of obs = 32
                             F(1, 30) = 36.75
  Model | 3537.94585 1 3537.94585
                                  Prob > F = 0.0000
 Residual | 2888.0229 30 96.2674299 R-squared = 0.5506
-----+-----+-----
                            Adj R-squared = 0.5356
  Total | 6425.96875 31 207.289315
                                  Root MSE
                                           = 9.8116
   sbp | Coef. Std. Err. t P>|t| [95% Conf. Interval]
------+-----+
   quet | 21.49167 3.545147 6.06 0.000 14.25151 28.73182
   _cons | 70.57641 12.32187 5.73 0.000 45.4118 95.74102
```

invFtail(1, 30, 0.05) = 4.1708768, and F = 36.75 => we reject the Null hypothesis. The regression line explains 55%% of the total squared variation. There is a definite linear component to the regression of sbp on quet.

3. QUET(Y) vs. AGE(X)

. regress quet age

```
Number of obs =
  Source |
           SS
                    MS
                            F(1, 30) = 54.37
  Prob > F = 0.0000
 Residual | 2.72371324 30 .090790441
                                  R-squared = 0.6444
-----+-----+
                            Adj R-squared = 0.6326
  Total | 7.6596854 31 .247086626
                                 Root MSE = .30131
   quet | Coef. Std. Err. t P>|t| [95% Conf. Interval]
   age | .0573642 .0077799 7.37 0.000 .0414755 .0732529
  _cons | .3864517 .4176903 0.93 0.362 -.4665857 1.239489
```

invFtail(1, 30, 0.05) = 4.1708768, and F = 54.37 => we reject the Null hypothesis.

The regression line explains 64% of the total squared variation.

There is a definite linear component to the regression of quet on age.

4. SBP(Y) vs AGE(X)

. regress sbp age

```
SS df MS
                         Number of obs =
  Source |
                                       32
-----+-----
                          F(1, 30) = 45.18
                               Prob > F = 0.0000
  Residual | 2564.33838 30 85.4779458
                               R-squared = 0.6009
-----+-----+------
                          Adj R-squared = 0.5876
                             Root MSE = 9.2454
  Total | 6425.96875 31 207.289315
   sbp | Coef. Std. Err. t P>|t| [95% Conf. Interval]
-----+----+
   age | 1.6045 .2387159 6.72 0.000 1.116977 2.092023
  cons | 59.09162 12.81626 4.61 0.000 32.91733 85.26592
```

invFtail(1, 30, 0.05) = 4.1708768, and F = 45.18 => we reject the Null hypothesis.

The regression line explains 60% of the total squared variation.

There is a definite linear component to the regression of sbp on age.



+ Comment

Erin Dillon · a month ago %

I also got the same results as the responses above and will avoid re-posting the results. Taking this one step further, though, if we know from this homework that age predicts body size (body size increases as people get older) and that both body size and age predict blood pressure, how do we determine if these are both useful predictors? Perhaps body size is irrelevant, except that body size tends to increase as people age. If you maintain a low body size as you get older, will your blood pressure still increase?

If I put both variables in the model at the same time, I get:

. regress sbp quet age

		itd. Err. t		-		al]
quet	9.750732	5.402456	1.80	0.081	-1.298531	
age	1.045157	.3860567	2.71	0.011	.2555828	1.834732
_cons	55.32344	12.53475	4.41	0.000	29.687	80.95987

Age remains a significant predictor of blood pressure, but body size falls below the p<.05 mark. So perhaps it's the case that age is the real predictor of blood pressure and both body size and blood pressure increase independently with age.

+ Comment

Anonymous · a month ago %

why do we call this the Naive Model

+ Comment

Anonymous · a month ago %

What is the most important factor that determines how the significance to which the independent variable contributes to the model? Is it the p value or the value of the coefficient of independent variable

+ Comment

Ronald Ndesanjo · a month ago %

	QUET				
Source	55	df	35		Number of obs = F(1. 30) = 36.
Model	3537,94574	1 3533	,94574		F(1, 30) = 36. Prob > F = 0.00
Residual	2888,02301		1674337		R-squared = 0.55
					Adj R-squared = 0.53
Total	6425.96815	31 207.	.289315		Root NEE = 9.81
589	Coef.	Std. Err.	t	Diti	[95% Conf. Interva
1310	.0214917	.0035451	6.06	0.000	.0142515 .02873
Coss	70.5764	12.32187	5.73	0.000	45.41179 95.741
regress QUE:	33A				
Source	88	df	MS		Number of obs =
	4935971.43		971.43		F(-1, -30) = -54 Prob > F = -0.0
Model Residual	2723713.29		1971.43 10.4431		Frob > F = 0.0 R-squared = 0.6
10110111	2.20.10120				Adj R-squared = 0.6
Total	1659684.72	31 2470	186,604		Nost 108 = 301
QUET	Coef.	Std. Err.	ŧ	Diti	[95% Conf. Interv
AGE	57,36417	7,779908	7,37	0,000	41,47549 73,25
Cons	386,4519	417,6903	0.93	0.362	-466.5855 1239.
regress SBP	ACE				
Source	88	df	MS		Number of obs = F(1, 30) = 45
Model	3861,63037	1 386	.63037		Prob > F = 0.0
Residual	2564.33838	30 85.4	1779458		N-squared = 0.6
Total	6425.96815	31 207.	.289315		Adj R-squared = 0.50 Root MSE = 9.20
597	Coef.	Std. Err.	t	Diti	[95% Conf. Interv
		.2387159	6.72	0,000	1,116977 2,092
ACE	1.6045	12,81626	4.61	0.000	32,91733 85,265

- (a) The regression does not suggest a strong relationship between smoking and blood pressure (F=1.95). Therefore, we don't have evidence to reject the null hypothesis.
- (b) The regression indicates a strong influence of body size on blood pressure (F=36.75). In other words, as one body grow so is chance for blood pressure. There is evidence to reject the null

hypothesis therefore.

- (c) The regression show that with increasing age so is the body size (F=54.37). We therefore have evidence to reject the null hypothesis.
- (d) Age has got influence on bloods pressure (F=45.18). We have evidence to reject the null hypothesis.

+ Comment

Sveta Kochergina · 21 days ago %

$$F(1, 30) = 1.95$$

that's why $\beta 1$ is probably equal to zero. We fail to reject the null hypothesis. There is not sufficient evidence that smoking has a statistically significant effect on SBP

$$F(1, 30) = 36.75$$

the F-ratio gets too large, so it's likely that β1 is not equal to zero. We reject the null hypothesis. There is sufficient evidence that body size has a statistically significant effect on SBP

$$F(1, 30) = 54.37$$

the F-ratio gets too large, so it's likely that $\beta 1$ is not equal to zero. We reject the null hypothesis. There is sufficient evidence that age has an impact on the body size

$$F(1, 30) = 45.18$$

the F-ratio gets too large, so it's likely that $\beta 1$ is not equal to zero. We reject the null hypothesis. There is sufficient evidence that age has an impact on SBP

+ Comment

Michele Svanera · 16 days ago %

Great explanation from Amos B Robinson! (I avoid to repeat answers)

+ Comment

New post

To ensure a positive and productive discussion, please read our forum posting policies before posting.