

6. Plots of Conditional Distributions and Conditional Quantiles and Box-

<u>Course</u> > <u>Unit 6 Linear Regression</u> > <u>Lecture 19: Linear Regression 1</u> > and-Whisker Plots

6. Plots of Conditional Distributions and Conditional Quantiles and Box-and-Whisker Plots Plots of Conditional Distributions and Conditional Quantiles and Boxplots



The Shapes of Joint and Conditional Distributions

1/1 point (graded)

Let f(x,y) be the joint pdf of the pair of **continuous** random variables (X,Y). Select from the following all statements that are correct.

 $lackbox{\hspace{0.5cm}$\checkmark\hspace{0.05cm}$} f(y\mid x) = rac{f(x,y)}{f(x)}$, provided f(x)
eq 0

 $ightharpoonup f(y \mid x)$, for each x, is a scaled version of the slice of the 3-D plot of f(x,y) across the x intercept.

lacksquare f(y|x) is the probability that Y=y given X=x.



Solution:

The first two choices are correct. The first choice is the definition of the conditional pdf. The second choice is correct because it follows from the definition that for a given x, f(y|x) is equal to the slice of f(x,y) at the x intercept scaled by $\frac{1}{f(x)}$.

The third choice is not correct because, among many things, f(y|x) can take values greater than 1 and still be a valid pdf and a probability can never be greater than 1. Further, for a continuous random variable with a continuous pdf the probability that the random variable takes on any particular value is equal to 0.

Submit

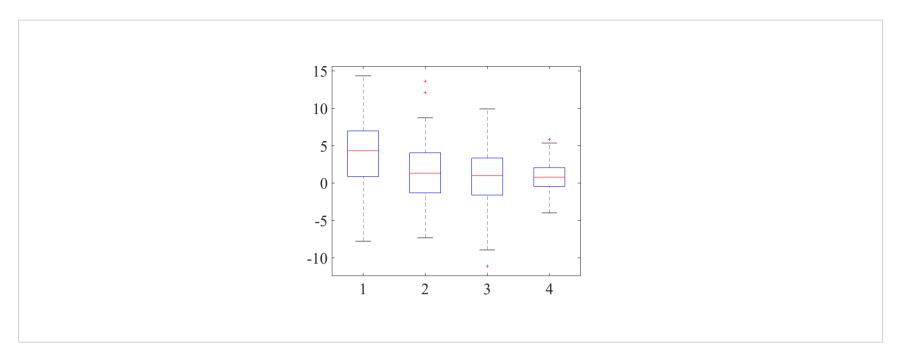
You have used 1 of 2 attempts

Answers are displayed within the problem

Box-and-Whisker Plot

1/1 point (graded)

The following is a box-and-whisker plot drawn using $100\ y$ axis points for each x value 1,2,3,4:



Which of the following statements accurately reflect the box-and-whisker plot shown above?

- The y values have a similar standard deviation for all values of x=1,2,3,4
- lacksquare The middle 50 percentile of y values is more concentrated for x=4 when compared to the other three x values.
- \checkmark The conditional distribution of y given x does not appear to be heavily skewed one way or another for all values of x.
- If we assume as ground truth that for every x the conditional distribution of y given x is symmetric, then it is reasonable to conclude that the mean of the conditional distributions is non-increasing with x.



Solution:

The second, third, and fourth statements reflect what we see in the box-and-whisker plot.

Submit

You have used 2 of 2 attempts

• Answers are displayed within the problem

Concept Check: Estimation for Each x

1/1 point (graded)
Is the following statement true or false?

"For a given x, upon observing samples Y_1, \ldots, Y_n we have seen an estimation technique in this class to estimate the mean, median, and quantiles of Y for this x even in the absence of a statistical model for Y given this x."



Solution:

The answer is **True**. M-estimation can be used to estimate the mean, median, and quantiles of Y for a given x even without having to assume a statistical model for the same.

Submit

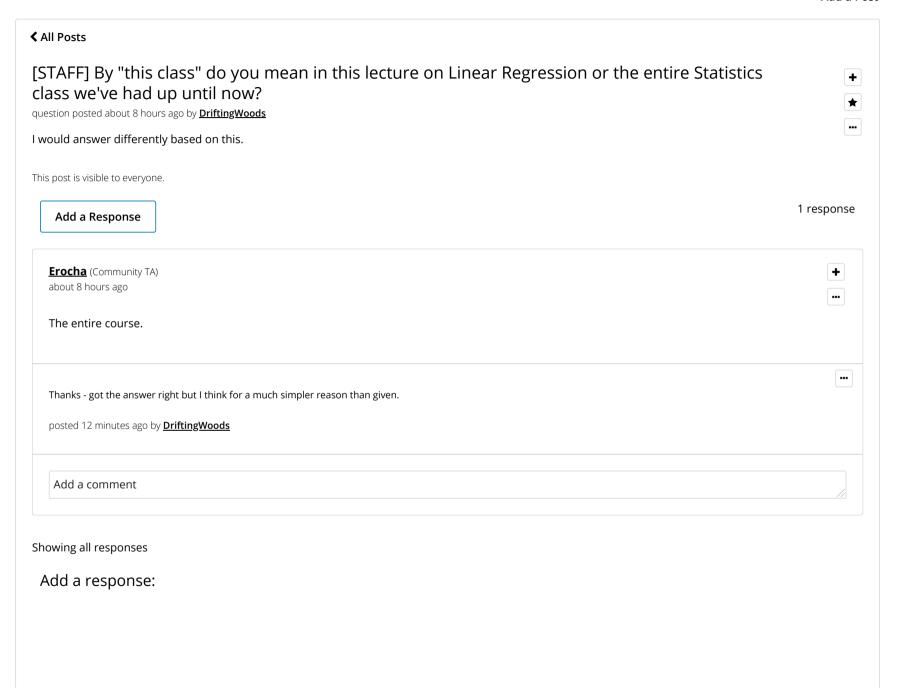
You have used 1 of 1 attempt

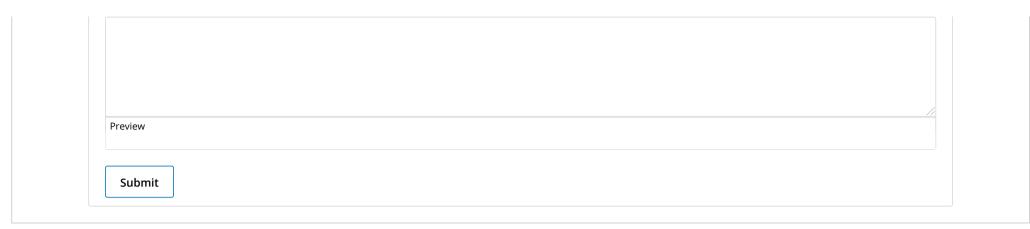
• Answers are displayed within the problem

Discussion

Hide Discussion

Topic: Unit 6 Linear Regression:Lecture 19: Linear Regression 1 / 6. Plots of Conditional Distributions and Conditional Quantiles and Box-and-Whisker Plots





© All Rights Reserved