# U Wroclaw, Fall 2015 Applied Stats DISCUSSION/LAB 5: SIMPLE LINEAR REGRESSION

We will use data set: slrclass1.MTW.

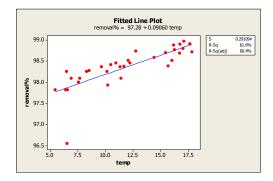
#### TO DO

In biofiltration of wastewater, air discharged from a treatment facility is passed through a damp porous membrane that causes contaminants to dissolve in water and be transformed into harmless products. The data used for our lab on x=inlet temperature (deg C) and y=removal efficiency (%) was the basis for an article in Water Environment Research, 2001, 426-435. The data is on the class web site .....

- 1. Plot a scatter plot of the data. Does it suggest a linear relationship between the temperature and removal efficiency?
- 2. Fit a simple linear regression model to this data.
- 3. Does the model seem to fit the data?
- 4. Does removal efficiency seem to increase or decrease with temperature?
- 5. What is the average difference in the removal efficiency when temperature is raised by 1°C?
- 6. What removal efficiency would you expect at temperature of 15°C?
- 7. Find  $e_8$ .
- 8. Estimate  $\sigma$ .
- 9. Find  $\sum e_i$ .
- 10. What is the probability that the removal efficiency will exceed 98% at temperature of 15°C?
- 11. Find a 98% PI for the removal efficiency at 15°C?
- 12. Find the coefficient of determination for the regression model.
- 13. Find the Pearson correlation coefficient between removal efficiency and temperature.
- 14. Test, on 1% significance level, if the slope of the regression line is significantly greater than zero.
- 15. Perform the analysis of residuals to check if the model we got satisfies the assumptions for the SLR model: residuals should come as iid observations from a normal distribution with mean 0, and constant st. dev. You may use regular residuals or standardized residuals. The standardized residuals should be iid from N(0, 1).

#### **SOLUTIONS- LAB WORK**

# 1. Scatter plot.



When doing regression, save residuals, and fitted values.

#### Regression Analysis: removal% versus temp

```
The regression equation is
removal\% = 97.3 + 0.0906 temp
Predictor
               Coef SE Coef
Constant 97.2783 0.1603 607.02 0.000 temp 0.09060 0.01284 7.06 0.000
S = 0.291094  R-Sq = 61.6%  R-Sq(adj) = 60.4%
Analysis of Variance

        Source
        DF
        SS
        MS
        F
        P

        Regression
        1
        4.2199
        4.2199
        49.80
        0.000

Residual Error 31 2.6268 0.0847
                  32 6.8468
Predicted Values for New Observations
Obs
       Fit SE Fit 98% CI
                                                            98% PI
  1 98.6373 0.0649 (98.4781, 98.7965) (97.9058, 99.3688)
Values of Predictors for New Observations
New
Obs temp
  1 15.0
```

# Descriptive Statistics: temp, removal%

```
        Variable
        N N*
        Mean SE Mean StDev Variance Minimum 21 Median temp
        Variable Variable
        Variable temp
        Q3 Maximum 16.100
        Maximum 17.830
```

### 2. Fitted regression line:

- 1. Does the model seem to fit the data?
- 2. Does removal efficiency seem to increase or decrease with temperature?
- 3. What is the average difference in the removal efficiency when temperature is raised by 1°C?
- 4. What removal efficiency would you expect at temperature of 15°C?

- 5. Find  $e_8$ .
- 6. Estimate  $\sigma$ .
- 7. Find  $\sum e_i$ .
- 8. What is the probability that the removal efficiency will exceed 98% at temperature of 15°C?

- 9. Find a 98% PI for the removal efficiency at 15°C?
- 10. Find the coefficient of determination for the regression model.
- 11. Find the Pearson correlation coefficient between removal efficiency and temperature.
- 12. Test, on 1% significance level, if the slope of the regression line is significantly different from zero.

Ho:  $\beta_1=0$  vs. Ha:  $\beta_1\neq 0$ 

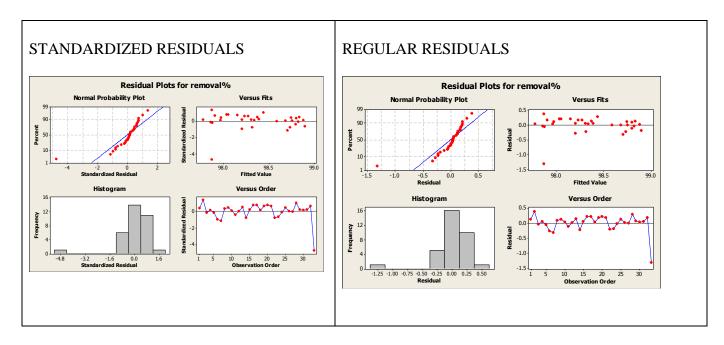
Test statistic:

Predictor	Coef	SE Coef	T	P
Constant	97.2783	0.1603	607.02	0.000
temp	0.09060	0.01284	7.06	0.000

p-value ~0.

Decision: Reject Ho, the slope of the regression line is significantly different than zero.

# 13. Analysis of residuals.



Probability plots of residuals:

