

# MA500 Geometric Foundations of Data Analysis

January 30, 2019

Each homework should be submitted as a single .pdf document with an accompanying .py file to both Graham Ellis and Emil Sköldbberg. The .pdf document should provide your answers, the methods used to obtain your answers, and an appendix listing any Python code used. The .py file should be a machine readable version of the appendix code.

The homework will be graded according to a scheme in which *content* is weighted at 70% and *presentation* is weighted at 30%.

## 1 First Homework

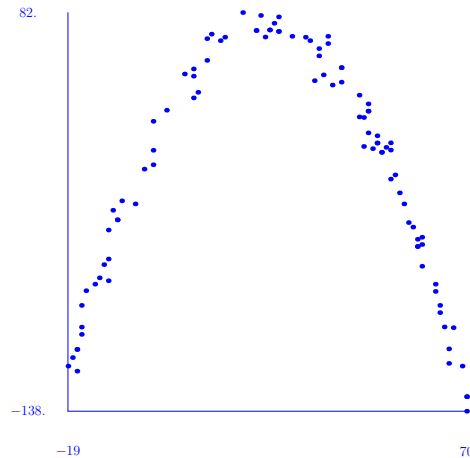
Please try to submit this by 04.02.2019 as two files:

MA500\_First\_Homework\_firstname\_familyname.pdf

MA500\_First\_Homework\_firstname\_familyname.py

### 1.1

The scatter plot



represents a set of points  $(x_1, y_1), (x_2, y_2), \dots, (x_{100}, y_{100})$  produced using a model  $y_i = \beta_0 + \beta_1 x_i + \beta_2 x_i^2 + \epsilon_i$  with independent random errors  $\epsilon_i$  of mean 0 and finite variance. The numerical values of the points  $(x_i, y_i)$  are as follows:

```
x_1 = 70,    y_1 = -130
x_2 = 3,     y_2 = 28.1
x_3 = 67,    y_3 = -91.90000000000003
x_4 = 38,    y_4 = 47.599999999999999
x_5 = 46,    y_5 = 36.399999999999998
x_6 = -16,   y_6 = -91.599999999999999
x_7 = 64,    y_7 = -79.600000000000002
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x_8 = 10,    y_8 = 38
x_9 = 55,    y_9 = -17.5
x_10 = -17,   y_10 = -115.9
x_11 = 51,    y_11 = 4.899999999999977
x_12 = 23,    y_12 = 72.099999999999999
x_13 = 26,    y_13 = 72.399999999999999
x_14 = 12,    y_14 = 67.599999999999999
x_15 = 34,    y_15 = 68.399999999999999
x_16 = 58,    y_16 = -36.400000000000003
x_17 = 0,     y_17 = 6
x_18 = -18,   y_18 = -108.4
x_19 = 9,     y_19 = 34.9
x_20 = -9,    y_20 = -27.1
x_21 = 50,    y_21 = 10
x_22 = 27,    y_22 = 76.099999999999999
x_23 = 50,    y_23 = 14
x_24 = 48,    y_24 = 31.599999999999999
x_25 = 9,     y_25 = 46.9
x_26 = 26,    y_26 = 72.399999999999999
x_27 = 63,    y_27 = -67.900000000000003
x_28 = 66,    y_28 = -111.6
x_29 = 47,    y_29 = 8.0999999999999994
x_30 = 60,    y_30 = -42
x_31 = 37,    y_31 = 62.099999999999999
x_32 = -13,   y_32 = -67.900000000000001
x_33 = 48,    y_33 = 27.599999999999999
x_34 = -10,   y_34 = -38
x_35 = 70,    y_35 = -138
x_36 = 20,    y_36 = 82
x_37 = 24,    y_37 = 80.400000000000001
x_38 = 35,    y_38 = 66.5
x_39 = 28,    y_39 = 71.599999999999999
x_40 = 15,    y_40 = 66.5
x_41 = 60,    y_41 = -58
x_42 = 56,    y_42 = -23.600000000000002
x_43 = 59,    y_43 = -43.100000000000002
x_44 = 23,    y_44 = 72.099999999999999
x_45 = 9,     y_45 = 50.9
x_46 = 48,    y_46 = 15.599999999999999
x_47 = 13,    y_47 = 70.099999999999999
x_48 = 51,    y_48 = 4.899999999999977
x_49 = 49,    y_49 = 6.899999999999977
x_50 = 16,    y_50 = 68.400000000000001
x_51 = 36,    y_51 = 44.400000000000001
x_52 = 12,    y_52 = 55.6
x_53 = 42,    y_53 = 43.599999999999999
x_54 = -8,    y_54 = -32.4
x_55 = -15,   y_55 = -71.5
x_56 = 65,    y_56 = -91.5
x_57 = -19,   y_57 = -113.1
x_58 = 7,     y_58 = 48.1
x_59 = 25,    y_59 = 68.5
x_60 = -16,   y_60 = -79.599999999999999
x_61 = -10,   y_61 = -54

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x_62 = 31,    y_62 = 68.89999999999999
x_63 = 39,    y_63 = 64.900000000000001
x_64 = 70,    y_64 = -130
x_65 = 42,    y_65 = 51.599999999999999
x_66 = 53,    y_66 = -9.90000000000000034
x_67 = 59,    y_67 = -47.100000000000002
x_68 = -17,   y_68 = -103.9
x_69 = 54,    y_69 = -7.60000000000000023
x_70 = -16,   y_70 = -95.599999999999999
x_71 = -17,   y_71 = -103.9
x_72 = 53,    y_72 = 6.09999999999999966
x_73 = 42,    y_73 = 51.599999999999999
x_74 = -10,   y_74 = -66
x_75 = 37,    y_75 = 58.099999999999999
x_76 = 69,    y_76 = -113.1
x_77 = 48,    y_77 = 27.599999999999999
x_78 = -8,    y_78 = -32.4
x_79 = 59,    y_79 = -47.100000000000002
x_80 = 28,    y_80 = 71.599999999999999
x_81 = 63,    y_81 = -71.900000000000003
x_82 = 0,     y_82 = 22
x_83 = 64,    y_83 = -83.600000000000002
x_84 = 66,    y_84 = -103.6
x_85 = 50,    y_85 = 10
x_86 = -7,    y_86 = -21.9
x_87 = 39,    y_87 = 68.900000000000001
x_88 = 47,    y_88 = 24.099999999999999
x_89 = 46,    y_89 = 24.399999999999998
x_90 = 53,    y_90 = 10.099999999999997
x_91 = 40,    y_91 = 42
x_92 = -2,    y_92 = -4.4
x_93 = 60,    y_93 = -46
x_94 = -11,   y_94 = -57.1
x_95 = -4,    y_95 = -23.6
x_96 = 0,     y_96 = -2
x_97 = -12,   y_97 = -64.400000000000001
x_98 = 28,    y_98 = 79.599999999999999
x_99 = 57,    y_99 = -33.900000000000003
x_100 = 52,   y_100 = 7.59999999999999966

```

1. Determine the values of  $b_0$ ,  $b_1$ ,  $b_2$  for which

$$y = b_0 + b_1x + b_2x^2$$

is the least squares estimator for the model  $y_i = \beta_0 + \beta_1x_i + \beta_2x_i^2 + \epsilon_i$ .

2. Exhibit a single plot of the data points (in say blue) and the curve  $y = b_0 + b_1x + b_2x^2$  (in say red).
3. Determine the coefficient of determination  $r^2 = 1 - (SSE/SSTO)$  for this least squares fit.

## 1.2

The observations below, taken on 10 incoming shipments of chemicals in drums arriving at a warehouse, show number of drums in shipment ( $x_1$ ), total weight of shipment ( $x_2$ , in hundred

pounds), and number of man-minutes required to handle the shipment ( $y_i$ ):

$i :$	1	2	3	4	5	6	7	8	9	10
$x_{i1} :$	7	18	5	14	11	5	23	9	16	5
$x_{i2} :$	5.11	16.70	3.20	7.00	11.00	4.00	22.10	7.00	10.60	4.80
$y_i :$	58	152	41	93	101	38	203	78	117	44

1. Assume a model

$$y_i = \beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \epsilon_i \quad (1)$$

in which errors are independent  $N(0, \sigma^2)$ .

- (a) Determine the least squares estimator  $y = b_0 + b_1 x_1 + b_2 x_2$ .
- (b) Test whether there is a regression equation, using a level of significance of 0.05.
- (c) Estimate  $\beta_1$  and  $\beta_2$  jointly, using a 95% family confidence coefficient.
- (d) Management desires simultaneous interval estimates of the mean handling times for five typical shipments specified to be as follows:

	1	2	3	4	5
$x_1 :$	5	6	10	14	20
$x_2 :$	3.20	4.80	7.00	10.00	18.00

Obtain the family of estimates, using a 90 family confidence coefficient.

2. Obtain the residuals and make appropriate residual plots to ascertain whether model (1) with normal error terms is appropriate. Summarize your findings.

## 2 Second Homework

### 2.1

The online article *Face Recognition with Python* by Philipp Wagner provides guidance for this assignment.

1. Download the AT&T Facedatabase, details of which can be found in the online article. Import the images (as vectors) into Python and perform a principal component analysis. Let  $P(n)$  denote the vector space generated by those eigenvectors corresponding to the  $n$  largest eigenvalues. For  $n = 10, 50, 100$  and 300 determine how much of the variability of the database is captured by projecting onto  $P(n)$  ?
2. Take an image of yourself and store it in the same format as the AT&T images. Display, as an image (rather than a vector), the projection of your original image onto  $P(n)$  for  $n = 10, 50, 100$  and 300.
3. Take an image of a friend and determine the distance between the projections of your own image and your friend's image onto  $P(300)$ . Specify which metric you are using to compute this distance.

## 3 Third Homework

tba