

STAT 8020 Statistical Methods II

Homework 1

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Due Date: September 11, 12:20pm

Problem 1 Leaning Tower of Pisa

The following table provides the annual measurements of the lean (the difference between where a point on the tower would be if the tower were straight and where it actually is) from 1975 to 1987. The variable **Lean** are coded as tenths of a millimeter in excess of 2.9 meters, so that the 1975 lean was actually 2.9642 meters. The variable **Year** are coded as the last two digits of the year (e.g. 85 means the year of 1985). We would like to characterize lean over time by fitting a simple linear regression.

Year	75	76	77	78	79	80	81	82	83	84	85	86	87
Lean	642	644	656	667	673	688	696	698	713	717	725	742	757

- (a) Identify the response variable (Y), the explanatory variable (X), and the sample size (n).

Y : Lean

X : Year

Sample size $n = 13$

- (b) Use the fact that $\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y}) = 1696$, $\sum_{i=1}^n (X_i - \bar{X})^2 = 182$, and $\bar{Y} = 693.6923$ to compute the estimated slope $\hat{\beta}_1$ and intercept $\hat{\beta}_0$

$$\hat{\beta}_1 = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y})}{\sum_{i=1}^n (X_i - \bar{X})^2} = \frac{1696}{182} = 9.32$$
$$\hat{\beta}_0 = \bar{Y} - \hat{\beta}_1 \bar{X} = 693.69 - 9.32 * 81 = -61.12$$

(c) Compute the fitted value and the associated residual value in year 1983.

$$\begin{aligned}\hat{Y}_{x=83} &= -61.12 + 9.3187 * 83 = 712.33 \\ e_{x=83} &= 713 - 712.33 = 0.67\end{aligned}$$

The fitted value for lean at 1983 is 2.971233m and the residual is 6.7×10^{-5} m

(d) Compute $\hat{\sigma}$, the estimate of σ

$$\begin{aligned}\hat{\sigma} &= \sqrt{\frac{\sum_{i=1}^{13} (Y_i - \hat{Y}_i)^2}{13 - 2}} \\ &= \sqrt{\frac{192.29}{11}} = 4.18\end{aligned}$$

(e) Find the 95% confidence interval for β_1

The 95% CI for β_1 is $\hat{\beta}_1 \pm t(1 - 0.05/2, 11)\hat{\sigma}_{\hat{\beta}_1}$. From (b) we have $\hat{\beta}_1 = 9.32$. $t(0.975, 11) = 2.20$ can be found in t table (or type `qt(0.975, 11)` in R). Now we need to compute $\hat{\sigma}_{\hat{\beta}_1}$:

$$\hat{\sigma}_{\hat{\beta}_1} = \frac{\hat{\sigma}}{\sum_{i=1}^{13} (\sqrt{X_i - \bar{X}})^2} = \frac{4.18}{\sqrt{182}} = 0.31$$

\Rightarrow We have 95% CI for β_1 : $(9.32 - 2.20 * 0.31, 9.32 + 2.20 * 0.31) = (8.64, 10.00)$

(f) Test the following hypothesis: $H_0 : \beta_1 = 0$ vs. $H_a : \beta_1 \neq 0$ with $\alpha = 0.05$

$$\text{Step 1: Compute the t test statistic } t^* = \frac{\hat{\beta}_1 - 0}{\hat{\sigma}_{\hat{\beta}_1}} = \frac{9.32}{0.31} = 30.07$$

$$\text{Step 2: Compute the P-Value} = P(|t_{11}| \geq |30.07|) = 6.5 \times 10^{-12}$$

$$\text{Step 3: Reject } H_0 : \beta_1 = 0$$

\Rightarrow Evidence suggests a positive linear relationship between **Lean** and **Year**.

(f) Construct the 90% confidence interval for $E[\text{Lean}]$ in year 1984

Similar to (e). We need to first compute $\hat{Y}_{x=84} = 721.65$, then find $t(0.95, 11)(= 1.80)$, and compute $\hat{\sigma}_{\hat{Y}_{x=84}} = \sigma \sqrt{\frac{1}{n} + \frac{(84-81)^2}{182}} = 1.49$. Combine these three pieces of information together we have the 90% CI for $E[Y_{x=84}]$ is (718.98, 724.32)

(g) Calculate the ANOVA table and perform the F test with $\alpha = 0.05$.

$$\text{Step 1: Find MSR} \text{ SSR} = \sum_{i=1}^{13} (\hat{Y}_i - \bar{Y})^2 = 15804.48 \Rightarrow \text{MSR} = \text{SSR}/1 = 15804.48$$

$$\text{Step 2: Find MSE. From (d), we have MSE} = (\hat{\sigma})^2 = 17.48$$

$$\text{Step 3: Compute F test statistic} = \text{MSR}/\text{MSE} = 904.12$$

$$\text{Step 4: Compute the P-value} = 6.5 \times 10^{-12} < \alpha \Rightarrow \text{Reject } H_0$$

Problem 2 Residual Analysis

Use a statistical software to plot e_i 's vs. X_i 's. Use this residual plot to examine the model assumptions.

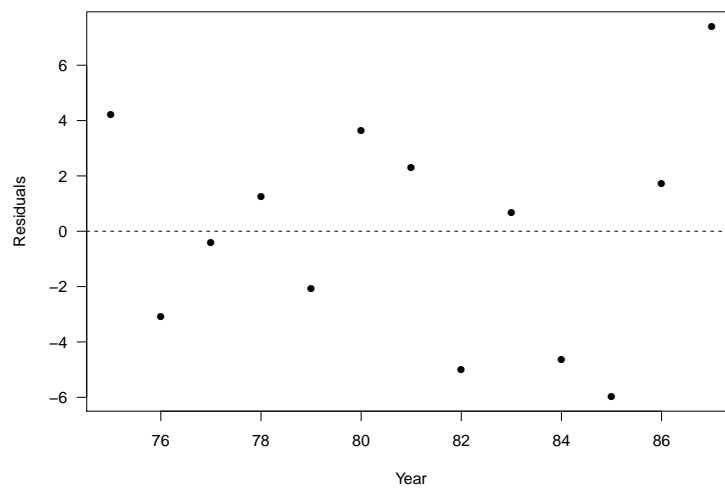


Figure 1: Residual plot

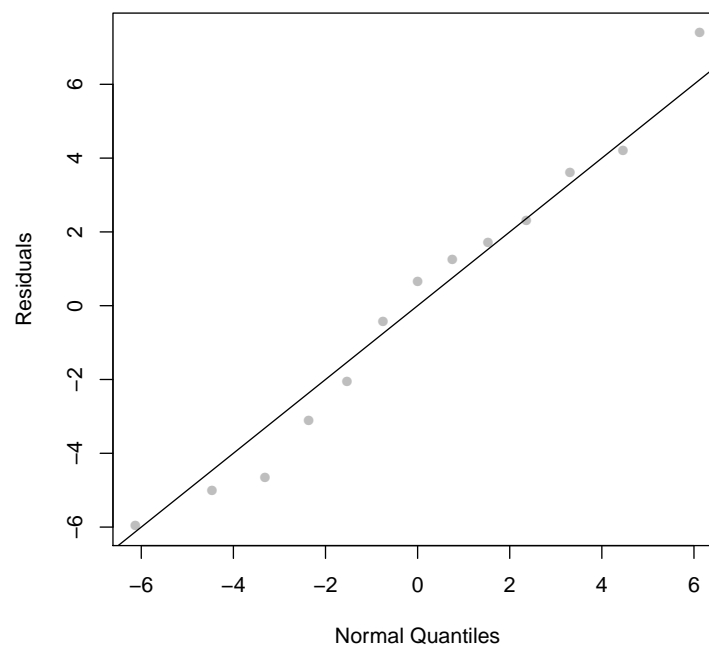


Figure 2: QQ plot for residuals