

# Stat 311: HW on Regression, not due, solutions to be posted before final

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The data in `tensile.csv` comes from Problem 10 in Section 15.7 in the text. Read the text there for background information. Download this file (from our class HW site) and load its data into R via

```
tensile <- read.csv("tensile.csv", header=T)
```

Make sure the file `tensile.csv` resides in the directory from which you start R.

1. Plot the tensile strength against the curing time, labeling the axes appropriately, i.e.,  
`plot(tensile[,1], tensile[,2], xlab="days", ylab="tensile strength")`

Do the points appear to follow a simple linear regression model?

2. What is  $n$ , the number of plotted points?
3. Make a similar plot of  $\log(\text{tensile strength})$  against  $1/\text{days}$ , labeling the axes correspondingly. Does this plot suggest a simple linear regression model of  $y = \log(\text{tensile strength})$  in relation to  $x = 1/\text{days}$ ? For the following let `x <- 1/tensile[,1]` and `y <- log(tensile[,2])`. You can add a fitted regression line to this plot via `abline(lsfitt(x,y))`
4. Looking at this last plot, does it suggest that there would be much improvement in tensile strength when using more than 28 days curing time?
5. Find  $\sum(x_i - \bar{x})(y_i - \bar{y})$  simply by using `sum((x-mean(x))*(y-mean(y)))` and similarly find  $\sum(x_i - \bar{x})^2$ , where the summations are over  $i = 1, \dots, n$ .
6. Find the least squares estimates  $\text{beta1.hat} = \hat{\beta}_1$  and  $\text{beta0.hat} = \hat{\beta}_0$ . Compare the results with `lsfitt(x,y)$coef`.
7. Find the vector  $\text{y.hat} = \text{beta0.hat} + \text{beta1.hat} * \text{x} = (\hat{y}(x_1), \dots, \hat{y}(x_n))$  of fitted or predicted values for  $x_1, \dots, x_n$ , get the vector of residuals  $r_i = y_i - \hat{y}(x_i), i = 1, \dots, n$ . Compare these with `lsfitt(x,y)$resid`. Calculate  $SS_E$  and  $MS_E$  from these residuals.
8. Get a 95% confidence interval for the slope parameter  $\beta_1$  in this transformed variables regression situation. Should the hypothesis  $H_0 : \beta_1 = 0$  be rejected at level  $\alpha = 0.05$ ?
9. Get a 95% confidence interval for the mean  $\mu_y(x = 1/28)$ .
10. Transform back the last interval into a corresponding one for tensile strength at 28 days.