Spring 2003 (Newton)

15.075 Applied Statistics

Homework # 6 assigned 31 March 2003, due 9 April 2003

Read Chapter 10 in Tamhane and Dunlop and Chapter 10 (pages 235-246) in the S-Plus On-line doc manuals. Then do the following problems. Use the function **Im** in S-Plus to fit a linear model. You can say something like **tmp.lm<-lm**(*y*~*x*,**data=***dataf*), where *y* is the response variable in the data frame, *x* is the predictor in the dataframe and *dataf* is the name of the dataframe. Then **summary(tmp.lm)** gives regression coefficients, **summary.aov(tmp.lm)** gives analysis of variance table, **plot(tmp.lm)** gives several diagnostic plots, **fitted(tmp.lm)** gives the fitted values, **resid(tmp.lm)** gives the residuals.. S-Plus will give you most of the numbers you need to answer the questions involving modeling, but please show where these numbers come from.

- 1. 10.4 In part b, also calculate a 95% confidence interval and a 95% prediction interval.
- 2. 10.8
- 3. 10.14
- 4. 10.16 Since x is a factor in this problem, just use functions of 1:10 as the predictor.
- 5. 10.18 Once again, 1:10 is the predictor.
- 6. 10.24
- 7. 10.26
- 8. 10.30