

Linear Regression Problems

A simple linear regression model is fit, relating plant growth over 1 year (y) to amount of fertilizer provided (x). Twenty five plants are selected, 5 each assigned to each of the fertilizer levels (12, 15, 18, 21, 24). The results of the model fit are given below:

Model	Unstandardized Coefficients		t	Sig.	
	B	Std. Error			
1	(Constant)	8.624	1.810	-4.764	.000
	x	.527	.098	5.386	.000

a. Dependent Variable: y

Can we conclude that there is an association between fertilizer and plant growth at the 0.05 significance level? Why (be very specific).

Give the estimated mean growth among plants receiving 20 units of fertilizer.

The estimated standard error of the estimated mean at 20 units is $2.1 \sqrt{\frac{1}{25} + \frac{(20-18)^2}{450}} = 0.46$

Give a 95% CI for the mean at 20 units of fertilizer.

A multiple regression model is fit, relating salary (Y) to the following predictor variables: experience (X_1 , in years), accounts in charge of (X_2) and gender ($X_3=1$ if female, 0 if male). The following ANOVA table and output gives the results for fitting the model. Conduct all tests at the 0.05 significance level:

$$Y = \beta_0 + \beta_1 X_1 + \beta_2 X_2 + \beta_3 X_3 + \epsilon$$

	<i>df</i>	<i>SS</i>	<i>MS</i>	<i>F</i>	<i>P-value</i>
Regression	3	2470.4	823.5	76.9	.0000
Residual	21	224.7	10.7		
Total	24	2695.1			

	Standard			
	<i>Coefficients</i>	<i>Error</i>	<i>t Stat</i>	<i>P-value</i>
Intercept	39.58	1.89	21.00	0.0000
experience	3.61	0.36	10.04	0.0000
accounts	-0.28	0.36	-0.79	0.4389
gender	-3.92	1.48	-2.65	0.0149

Test whether salary is associated with any of the predictor variables:

$$H_0: \beta_1 = \beta_2 = \beta_3 = 0 \quad H_A: \text{Not all } \beta_i = 0 \quad (i=1,2,3)$$

Test Statistic _____

Reject H_0 if the test statistic falls in the range(s) _____ P-value _____

Regression Problems And Solutions Statistics

M Carnoy



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