960-563– Regression Analysis– Fall, 2020

Homework 1, due 21 Sep

- 1. Question 2.3. Table B.2 presents data collected during a solar energy project at Georgia Tech.
- a. Fit a simple linear regression model relating total heat flux y (kilowatts) to the radial deflection of the deflected rays x4 (milliradians).
- b. Construct the analysis-of-variance table and test for significance of regression.
- c. Find a 99% CI on the slope.
- d. Calculate R2.
- e. Find a 95% CI on the mean heat flux when the radial deflection is 16.5 milliradians.
- 2. Question 2.6. Table B.4 presents data for 27 houses sold in Erie, Pennsylvania.
- a. Fit a simple linear regression model relating selling price of the house to the current taxes (x1).
- b. Test for significance of regression.
- c. What percent of the total variability in selling price is explained by this model?
- d. Find a 95% CI on β_1 .
- e. Find a 95% CI on the mean selling price of a house for which the current taxes are \$750.
- 3. Question 2.7. The purity of oxygen produced by a fractional distillation process is thought to be related to the percentage of hydrocarbons in the main condensor of the processing unit. Twenty samples are shown below.
- a. Fit a simple linear regression model to the data.
- b. Test the hypothesis $H_0: \beta_1 = 0$.
- c. Calculate R2.
- d. Find a 95% CI on the slope.
- e. Find a 95% CI on the mean purity when the hydrocarbon percentage is 1.00.
- 4. Question 2.8. 2.8 Consider the oxygen plant data in Problem 2.7 and assume that purity and hydrocarbon percentage are jointly normally distributed random variables.
- a. What is the correlation between oxygen purity and hydrocarbon percentage?
- b. Test the hypothesis that $\rho = 0$.
- c. Construct a 95% CI for ρ .