

Directions: Thoroughly, clearly and neatly answer the following two problems in the space given, showing all relevant calculations. Unless otherwise noted, use $\alpha = 5\%$ throughout.

1. ($1 + 1.5 + 5 = 7.5$ points) The data analyzed using MLR (multiple linear regression) in Outputs A-C in the Appendix were collected in the summer of 1975 in Florida from an experiment to investigate the use of silver iodide in cloud seeding to increase rainfall, where the response variable Y is the amount of rain (cubic meters $\times 10^7$) that fell in the target area for a 6 hour period on each suitable day. Explanatory variables are:

T Time: number of days after the first day of the experiment (June 1, 1975);
SNE a measured suitability criterion;
C Echo coverage: the percentage cloud cover in the experimental area (measured using radar);
P Pre-wetness: the total rainfall in the target area 1 hour before seeding (cubic meters $\times 10^7$)
E Echo motion: an indicator showing whether the radar echo was moving (1) or stationary (2)

- (a) These researchers are concerned that in the MLR involving all five explanatory variables that these explanatory variables are so overly correlated as to cause problems with the analysis. Comment briefly on whether this appears to be a problem here, supporting your claim.
- (b) For the MLR model that includes only T, P and E as explanatory variables, clearly and explicitly interpret the estimated slope parameter for E (echo motion). (You are not being asked to test any hypotheses for this part.)
- (c) Test the compound hypothesis that SNE, C, and E can *simultaneously* be dropped from the MLR involving all five explanatory variables, $y = \beta_0 + \beta_1 T + \beta_2 \text{SNE} + \beta_3 C + \beta_4 P + \beta_5 E + \epsilon$, showing all work and clearly giving your detailed conclusion.

Null Hypothesis _____

Alternative Hypothesis _____

Calculated test statistic _____

Degrees of freedom _____

P-value _____

Detailed conclusion

2. (1.5 + 1.5 + 2.5 = 5.5 points) Short answer.

- (a) Sketch a residual plot that shows a violation of one of the assumptions inherent in linear regression *and indicate which assumption is being violated*.

Assumption violated _____

Sketch

- (b) Sketch a residual plot that shows another (other than the one highlighted in part (a)) violation of one of the assumptions inherent in linear regression *and indicate which assumption is being violated*.

Assumption violated _____

Sketch

- (c) Describe an example (not discussed in class or in the *Course Notes*) illustrating the analysis of covariance design. Please be clear in highlighting the response variable, the factor(s) and the covariate(s).

Response variable _____

Factor(s) _____

Covariate(s) _____

Description

Output A. Regression Analysis: y versus t, sne, c, p, e

The regression equation is

$$y = 1.26 - 0.0363 t + 0.108 \text{ sne} + 0.072 c + 3.21 p + 1.71 e$$

Predictor	Coef	SE Coef	T	P	VIF
Constant	1.259	2.036	0.62	0.546	
T	-0.03626	0.01650	-2.20	0.044	1.3
SNE	0.1076	0.4482	0.24	0.813	1.2
C	0.0724	0.1387	0.52	0.609	1.1
P	3.209	1.568	2.05	0.059	1.2
E	1.7083	0.9527	1.79	0.093	1.1

S = 1.60991 R-Sq = 51.6% R-Sq(adj) = 35.5%

Analysis of Variance

Source	DF	SS	MS	F	P
Regression	5	41.452	8.290	3.20	0.037
Residual Error	15	38.877	2.592		
Total	20	80.329			

Output B. Regression Analysis: y versus t, p, e

The regression equation is

$$y = 1.84 - 0.0348 t + 3.49 p + 1.73 e$$

Predictor	Coef	SE Coef	T	P
Constant	1.844	1.530	1.20	0.245
T	-0.03477	0.01433	-2.43	0.027
P	3.488	1.422	2.45	0.025
E	1.7339	0.9042	1.92	0.072

S = 1.53011 R-Sq = 50.5% R-Sq(adj) = 41.7%

Analysis of Variance

Source	DF	SS	MS	F	P
Regression	3	40.528	13.509	5.77	0.007
Residual Error	17	39.801	2.341		
Total	20	80.329			

Output C. Regression Analysis: y versus t, p

The regression equation is

$$y = 4.36 - 0.0402 t + 2.65 p$$

Predictor	Coef	SE Coef	T	P
Constant	4.3629	0.8413	5.19	0.000
T	-0.04019	0.01506	-2.67	0.016
P	2.649	1.451	1.83	0.084

S = 1.63997 R-Sq = 39.7% R-Sq(adj) = 33.0%

Analysis of Variance

Source	DF	SS	MS	F	P
Regression	2	31.918	15.959	5.93	0.010
Residual Error	18	48.411	2.689		
Total	20	80.329			