

PAMIBIA UNIVERSITY
OF SCIENCE AND TECHNOLOGY
FACULTY OF HEALTH AND APPLIED SCIENCES

DEPARTMENT OF MATHEMATICS AND STATISTICS

QUALIFICATION: Bachelor of science in Applied Mathematics and Statistics	
QUALIFICATION CODE: 07BAMS	LEVEL: 6
COURSE CODE: RAA602S	COURSE NAME: REGRESSION ANALYSIS AND ANALYSIS OF VARIANCE
SESSION: JANUARY 2020	PAPER: THEORY
DURATION: 3 HOURS	MARKS: 100

SECOND /SUPPLEMENTARY EXAMINATION QUESTION PAPER	
EXAMINER	Dr. D. NTIRAMPEBA Mr. R. MUMBUU
MODERATOR:	Dr. C. R. KIKAWA
INSTRUCTIONS	
1. Answer ALL the questions in the booklet provided. 2. Show clearly all the steps used in the calculations. 3. All written work must be done in blue or black ink and sketches must be done in pencil. Marks will not be awarded for answers obtained without showing the necessary steps leading to them	

PERMISSIBLE MATERIALS

1. Non-programmable calculator without a cover.

ATTACHMENTS

1. Statistical tables (Z, T, Chi-square, and F tables)

THIS QUESTION PAPER CONSISTS OF 4 PAGES (Excluding this front page and Tables)

QUESTION 1 [25 MARKS]

The following data represent the chemistry grades (y) for a random sample of 12 freshmen at a certain college along with their scores (x) on an intelligence test administered while they were still seniors in high school:

x	65	50	55	65	55	70	65	70	55	70	50	55
y	85	74	76	90	85	87	94	98	81	91	76	74

- 1.1. State the necessary assumptions on random variables for a simple regression model to be appropriate for the above data. [2]
- 1.2. Compute and interpret the sample correlation coefficient. [5]
- 1.3. Use t-test to test the hypothesis that $\rho = 0.5$ against the alternative that $\rho > 0.5$. Use a P-value in the conclusion (use a 5% significance of level). [5]
- 1.4. Estimate the parameters in a simple linear regression model. [3]
- 1.5. Find the estimate $cov(\hat{\beta}_0, \hat{\beta}_1)$. [2]
- 1.4. Use a 5% significance of level to test for the significance of the intercept in the model. [6]

QUESTION 2 [25 MARKS]

Salsberry Realty sells home along the cost. One of the questions frequently asked by prospective buyers is: if we purchase this home, how much can we expect to pay to heat it during the winter? The research department at Salsberry has been asked to develop some guidelines regarding heating costs for single-family homes. Two variables are thought to relate to heating costs: (1) the mean daily outside temperature and the age of the furnace. To investigate, Salsberry's research department selected a random sample of 6 recently sold homes. They determined the cost to heat the home last January, as well as the January outside temperature and the age of the furnace.

Home	Heating cost(N\$)	Mean outside temperature($^{\circ}$ F)	Age (years)
1	250	35	6
2	360	29	10
3	165	36	3
4	43	60	9
5	92	65	6
6	200	30	5

Suppose the data can be described by the model $y_i = \beta_0 + \beta_1 x_{1i} + \beta_2 x_{2i} + \varepsilon_i$, where $\varepsilon_i \sim N(0, \sigma^2)$ and $Cov(\varepsilon_i, \varepsilon_j) = 0$ for $i \neq j$.

2.1 Express the above model in matrix form. [2]

2.2 Find the least squares estimates of β given that [5]

$$[X'X]^{-1} = \begin{bmatrix} 2.523232 & -0.029943 & -0.166768 \\ -0.0299428 & 0.0008185 & -0.000745 \\ -0.166768 & -0.0007452 & 0.030529 \end{bmatrix}$$

2.3 Construct the ANOVA table and test for the significance of the regression line using $\alpha=0.05$. [13]

2.4 Construct a 95% confidence interval for the intercept β_0 . [5]

Note: Use all the decimal places as provided in the matrix, rounding off numbers will not be accepted for this question.

QUESTION 3 [30 MARKS]

3.1

Briefly explain the following terminologies as they are applied to Regression Analysis and Analysis of Variance.

3.1.1 Experimental design [2]

3.1.2 Nuisance factor [2]

3.2

A manufacturer of television sets is interested in the effect on tube conductivity of four different types of coating for color picture tubes. The following conductivity data are obtained.

Coating type	Tube conductivity			
A	129	128	132	129
B	152	149	137	143
C	134	136	132	127
D	143	141	150	146

3.2.1 Write down an appropriate means model for the data [4]

3.2.2 Construct the appropriate single-factor ANOVA table for these data. [9]

3.2.3 Determine whether these data provide sufficient evidence to support the claim that type of coating affects tube conductivity at 5% level. [5]

3.2.4 Complete the Fisher's LSD post-hoc multiple comparison tests table below for these data at 5% level. [4]

[i]	[j]	$|\bar{y}_i - \bar{y}_j|$	LSD
A	B		
	C		
	D		
B	C		
	D		
C	D		

3.3.5 Use the completed LSD table in 3.2.4 to list all pairs of coating types with significant differences in mean tube conductivities at 5% level. Also, for each significant pair, specify which type has higher mean tube conductivity than the other. [4]

QUESTION 4 [20 MARKS]

The results below are from a study to determine the predictors of diarrhea among children under five years. The dependent variable was "diarrhea" (0=child had no diarrhea in the last two weeks / 1= child had diarrhea in the last two weeks). The six potential predictor variables are sex of the child (1=male/2=female), Vaccination (0= child had no vaccination in last two weeks/1=child had vaccination in last two weeks), Vitamin A (0=child had no vitamin A in last six months/1=child had no vitamin A in last six months), type of toilet (toilet_type)(1= bucket, hanging and other type of toilet/2= pit toilet/3= flush toilet), toilet shared (toilet_shar)(0=toilet facilities are not shared with other households/1= Toilet facilities are not shared with other households) , and age (in months).

Covariate	Parameter Estimates	Std. Error	95% Wald C I		Wald Chi-Square
			Lower	Upper	
(Intercept)	-0.565	0.5941	-1.729	0.6	0.903
[Vaccination=.00]	-0.041	1.1521	-2.299	2.217	0.001
[Vaccination=1.00 (Ref)]	0	.	.	.	.
[Vitamin_A=.00]	-0.871	0.6258	-2.097	0.356	1.936
[Vitamin_A=1.00 (Ref)]	0	.	.	.	.
[Sex=1.00]	-0.428	0.4287	-1.268	0.413	0.995
[Sex=2.00(Ref)]	0	.	.	.	.
[Toilet_type=1.00]	1.175	0.8754	-0.541	2.89	1.801
[Toilet_type=2.00]	0.091	0.53	-1.13	0.947	0.03
[Toilet_type=3.00 (Ref)]	0	.	.	.	.
[Toilet_shar=1]	-0.221	0.4653	-1.133	0.691	0.226
[Toilet_shar=.00 (Ref)]	0	.	.	.	.
Age	-0.01	0.0131	-0.035	0.016	0.544

- 4.1 What type of analysis was used in this situation? Justify your answer. [2]
- 4.2 Write down the model for this analysis. [2]
- 4.3 compute and interpret odds ratios corresponding to variables "Vitamin A" and "Age". [6]
- 4.4 Compute Wald chi-square statistic and use it to test if the variable "Age" is significantly associated with diarrhoea (use a 5% significance of level). [5]
- 4.4 Construct the 95 % confidence interval for odds ratio of variable "toilet shared".
- Use your answer to infer whether the variable "toilet shared" is significantly associated with diarrhea. [5]

END OF QUESTION PAPER

Standard Normal Probabilities

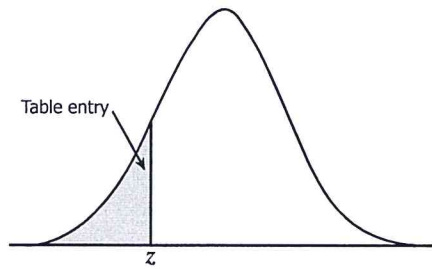
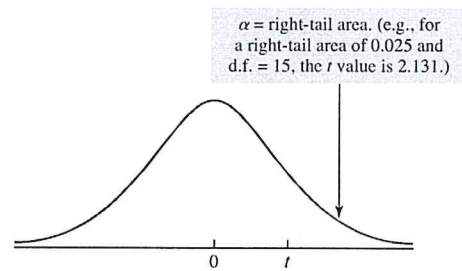


Table entry for z is the area under the standard normal curve to the left of z .

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
-3.4	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0002
-3.3	.0005	.0005	.0005	.0004	.0004	.0004	.0004	.0004	.0004	.0003
-3.2	.0007	.0007	.0006	.0006	.0006	.0006	.0006	.0005	.0005	.0005
-3.1	.0010	.0009	.0009	.0009	.0008	.0008	.0008	.0008	.0007	.0007
-3.0	.0013	.0013	.0013	.0012	.0012	.0011	.0011	.0011	.0010	.0010
-2.9	.0019	.0018	.0018	.0017	.0016	.0016	.0015	.0015	.0014	.0014
-2.8	.0026	.0025	.0024	.0023	.0023	.0022	.0021	.0021	.0020	.0019
-2.7	.0035	.0034	.0033	.0032	.0031	.0030	.0029	.0028	.0027	.0026
-2.6	.0047	.0045	.0044	.0043	.0041	.0040	.0039	.0038	.0037	.0036
-2.5	.0062	.0060	.0059	.0057	.0055	.0054	.0052	.0051	.0049	.0048
-2.4	.0082	.0080	.0078	.0075	.0073	.0071	.0069	.0068	.0066	.0064
-2.3	.0107	.0104	.0102	.0099	.0096	.0094	.0091	.0089	.0087	.0084
-2.2	.0139	.0136	.0132	.0129	.0125	.0122	.0119	.0116	.0113	.0110
-2.1	.0179	.0174	.0170	.0166	.0162	.0158	.0154	.0150	.0146	.0143
-2.0	.0228	.0222	.0217	.0212	.0207	.0202	.0197	.0192	.0188	.0183
-1.9	.0287	.0281	.0274	.0268	.0262	.0256	.0250	.0244	.0239	.0233
-1.8	.0359	.0351	.0344	.0336	.0329	.0322	.0314	.0307	.0301	.0294
-1.7	.0446	.0436	.0427	.0418	.0409	.0401	.0392	.0384	.0375	.0367
-1.6	.0548	.0537	.0526	.0516	.0505	.0495	.0485	.0475	.0465	.0455
-1.5	.0668	.0655	.0643	.0630	.0618	.0606	.0594	.0582	.0571	.0559
-1.4	.0808	.0793	.0778	.0764	.0749	.0735	.0721	.0708	.0694	.0681
-1.3	.0968	.0951	.0934	.0918	.0901	.0885	.0869	.0853	.0838	.0823
-1.2	.1151	.1131	.1112	.1093	.1075	.1056	.1038	.1020	.1003	.0985
-1.1	.1357	.1335	.1314	.1292	.1271	.1251	.1230	.1210	.1190	.1170
-1.0	.1587	.1562	.1539	.1515	.1492	.1469	.1446	.1423	.1401	.1379
-0.9	.1841	.1814	.1788	.1762	.1736	.1711	.1685	.1660	.1635	.1611
-0.8	.2119	.2090	.2061	.2033	.2005	.1977	.1949	.1922	.1894	.1867
-0.7	.2420	.2389	.2358	.2327	.2296	.2266	.2236	.2206	.2177	.2148
-0.6	.2743	.2709	.2676	.2643	.2611	.2578	.2546	.2514	.2483	.2451
-0.5	.3085	.3050	.3015	.2981	.2946	.2912	.2877	.2843	.2810	.2776
-0.4	.3446	.3409	.3372	.3336	.3300	.3264	.3228	.3192	.3156	.3121
-0.3	.3821	.3783	.3745	.3707	.3669	.3632	.3594	.3557	.3520	.3483
-0.2	.4207	.4168	.4129	.4090	.4052	.4013	.3974	.3936	.3897	.3859
-0.1	.4602	.4562	.4522	.4483	.4443	.4404	.4364	.4325	.4286	.4247
-0.0	.5000	.4960	.4920	.4880	.4840	.4801	.4761	.4721	.4681	.4641



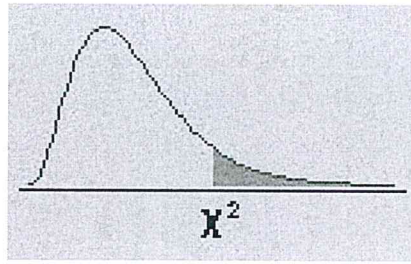
The t-Distribution



α :	0.10	0.05	0.025	0.01	0.005
d.f. = 1	3.078	6.314	12.706	31.821	63.657
2	1.886	2.920	4.303	6.965	9.925
3	1.638	2.353	3.182	4.541	5.841
4	1.533	2.132	2.776	3.747	4.604
5	1.476	2.015	2.571	3.365	4.032
6	1.440	1.943	2.447	3.143	3.707
7	1.415	1.895	2.365	2.998	3.499
8	1.397	1.860	2.306	2.896	3.355
9	1.383	1.833	2.262	2.821	3.250
10	1.372	1.812	2.228	2.764	3.169
11	1.363	1.796	2.201	2.718	3.106
12	1.356	1.782	2.179	2.681	3.055
13	1.350	1.771	2.160	2.650	3.012
14	1.345	1.761	2.145	2.624	2.977
15	1.341	1.753	2.131	2.602	2.947
16	1.337	1.746	2.120	2.583	2.921
17	1.333	1.740	2.110	2.567	2.898
18	1.330	1.734	2.101	2.552	2.878
19	1.328	1.729	2.093	2.539	2.861
20	1.325	1.725	2.086	2.528	2.845
21	1.323	1.721	2.080	2.518	2.831
22	1.321	1.717	2.074	2.508	2.819
23	1.319	1.714	2.069	2.500	2.807
24	1.318	1.711	2.064	2.492	2.797
25	1.316	1.708	2.060	2.485	2.787
26	1.315	1.706	2.056	2.479	2.779
27	1.314	1.703	2.052	2.473	2.771
28	1.313	1.701	2.048	2.467	2.763
29	1.311	1.699	2.045	2.462	2.756
30	1.310	1.697	2.042	2.457	2.750
31	1.309	1.696	2.040	2.453	2.744
32	1.309	1.694	2.037	2.449	2.738
33	1.308	1.692	2.035	2.445	2.733
34	1.307	1.691	2.032	2.441	2.728
35	1.306	1.690	2.030	2.438	2.724
36	1.306	1.688	2.028	2.435	2.719
37	1.305	1.687	2.026	2.431	2.715
38	1.304	1.686	2.024	2.429	2.712
39	1.304	1.685	2.023	2.426	2.708
40	1.303	1.684	2.021	2.423	2.704
41	1.303	1.683	2.020	2.421	2.701
42	1.302	1.682	2.018	2.418	2.698
43	1.302	1.681	2.017	2.416	2.695
44	1.301	1.680	2.015	2.414	2.692
45	1.301	1.679	2.014	2.412	2.690



The Chi-Square Distribution



dflp	.995	.990	.975	.950	.900	.750	.500	.250	.100	.050	.025	.010	.005
1	0.00004	0.00016	0.00098	0.00393	0.01579	0.10153	0.45494	1.32330	2.70554	3.84146	5.02389	6.63490	7.87944
2	0.01003	0.02010	0.05064	0.10259	0.21072	0.57536	1.38629	2.77259	4.60517	5.99146	7.37776	9.21034	10.59663
3	0.07172	0.11483	0.21580	0.35185	0.58437	1.21253	2.36597	4.10834	6.25139	7.81473	9.34840	11.34487	12.83816
4	0.20699	0.29711	0.48442	0.71072	1.06362	1.92256	3.35669	5.38527	7.77944	9.48773	11.14329	13.27670	14.86026
5	0.41174	0.55430	0.83121	1.14548	1.61031	2.67460	4.35146	6.62568	9.23636	11.07050	12.83250	15.08627	16.74960
6	0.67573	0.87209	1.23734	1.63538	2.20413	3.45460	5.34812	7.84080	10.64464	12.59159	14.44938	16.81189	18.54758
7	0.98926	1.23904	1.68987	2.16735	2.83311	4.25485	6.34581	9.03715	12.01704	14.06714	16.01276	18.47531	20.27774
8	1.34441	1.64650	2.17973	2.73264	3.48954	5.07064	7.34412	10.21885	13.36157	15.50731	17.53455	20.09024	21.95495
9	1.73493	2.08790	2.70039	3.32511	4.16816	5.89883	8.34283	11.38875	14.68366	16.91898	19.02277	21.66599	23.58935
10	2.15586	2.55821	3.24697	3.94030	4.86518	6.73720	9.34182	12.54886	15.98718	18.30704	20.48318	23.20925	25.18818
11	2.60322	3.05348	3.81575	4.57481	5.57778	7.58414	10.34100	13.70069	17.27501	19.67514	21.92005	24.72497	26.75685
12	3.07382	3.57057	4.40379	5.22603	6.30380	8.43842	11.34032	14.84540	18.54935	21.02607	23.33666	26.21697	28.29952
13	3.56503	4.10692	5.00875	5.89186	7.04150	9.29907	12.33976	15.98391	19.81193	22.36203	24.73560	27.68825	29.81947
14	4.07467	4.66043	5.62873	6.57063	7.78953	10.16531	13.33927	17.11693	21.06414	23.68479	26.11895	29.14124	31.31935
15	4.60092	5.22935	6.26214	7.26094	8.54676	11.03654	14.33886	18.24509	22.30713	24.99579	27.48839	30.57791	32.80132
16	5.14221	5.81221	6.90766	7.96165	9.31224	11.91222	15.33850	19.36886	23.54183	26.29623	28.84535	31.99993	34.26719
17	5.69722	6.40776	7.56419	8.67176	10.08519	12.79193	16.33818	20.48868	24.76904	27.58711	30.19101	33.40866	35.71847
18	6.26480	7.01491	8.23075	9.39046	10.86494	13.67529	17.33790	21.60489	25.98942	28.86930	31.52638	34.80531	37.15645
19	6.84397	7.63273	8.90652	10.11701	11.65091	14.56200	18.33765	22.71781	27.20357	30.14353	32.85233	36.19087	38.58226
20	7.43384	8.26040	9.59078	10.85081	12.44261	15.45177	19.33743	23.82769	28.41198	31.41043	34.16961	37.56623	39.99685
21	8.03365	8.89720	10.28290	11.59131	13.23960	16.34438	20.33723	24.93478	29.61509	32.67057	35.47888	38.93217	41.40106
22	8.64272	9.54249	10.98232	12.33801	14.04149	17.23962	21.33704	26.03927	30.81328	33.92444	36.78071	40.28936	42.79565
23	9.26042	10.19572	11.68855	13.09051	14.84796	18.13730	22.33688	27.14134	32.00690	35.17246	38.07563	41.63840	44.18128
24	9.88623	10.85636	12.40115	13.84843	15.65868	19.03725	23.33673	28.24115	33.19624	36.41503	39.36408	42.97982	45.55851
25	10.51965	11.52398	13.11972	14.61141	16.47341	19.93934	24.33659	29.33885	34.38159	37.65248	40.64647	44.31410	46.92789
26	11.16024	12.19815	13.84390	15.37916	17.29188	20.84343	25.33646	30.43457	35.56317	38.88514	41.92317	45.64168	48.28988
27	11.80759	12.87850	14.57338	16.15140	18.11390	21.74940	26.33634	31.52841	36.74122	40.11327	43.19451	46.96294	49.64492
28	12.46134	13.56471	15.30786	16.92788	18.93924	22.65716	27.33623	32.62049	37.91592	41.33714	44.46079	48.27824	50.99338
29	13.12115	14.25645	16.04707	17.70837	19.76774	23.56659	28.33613	33.71091	39.08747	42.55697	45.72229	49.58788	52.33562
30	13.78672	14.95346	16.79077	18.49266	20.59923	24.47761	29.33603	34.79974	40.25602	43.77297	46.97924	50.89218	53.67196

