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[Announcements \(announcements\)](#)
[About the Course \(https://swayam.gov.in/nd1_noc19_ma32/preview\)](https://swayam.gov.in/nd1_noc19_ma32/preview) [Ask a Question \(forum\)](#)
[Progress \(student/home\)](#) [Mentor \(student/mentor\)](#)

Unit 12 - Week 10

[Course outline](#)
[How to access the portal](#)
[Pre-requisite Assignment](#)
[Week 1](#)
[Week 2](#)
[Week 3](#)
[Week 4](#)
[Week 5](#)
[Week 6](#)
[Week 7](#)
[Week 8](#)
[Week 9](#)
[Week 10](#)
 [Dummy Variables \(Part](#)

Assignment 10

The due date for submitting this assignment has passed. **Due on 2019-10-09, 23:59 IST.**
As per our records you have not submitted this assignment.

1) You have two sets of data involving values of X and Y , but you are unsure whether to fit the data separately or together. You consider and fit the eight-parameter model **1 point**

$$Y = \alpha_0 + \alpha_1 X + \alpha_2 X^2 + \alpha_3 X^3 + Z(\beta_0 + \beta_1 X + \beta_2 X^2 + \beta_3 X^3) + \epsilon$$

where Z is a dummy variable whose value is 0 for set A and 1 for set B . What hypothesis would you test to answer the question: "will a single quadratic model fit all the data?"

- $\beta_0 = \beta_1 = \beta_2 = \beta_3 = 0$
- $\beta_0 = \beta_1 = \beta_2 = \beta_3 = \alpha_3 = 0$
- $\beta_0 = \beta_1 = \beta_2 = \beta_3 = \alpha_2 = \alpha_3 = 0$
- none of these

No, the answer is incorrect.
Score: 0

Accepted Answers:
 $\beta_0 = \beta_1 = \beta_2 = \beta_3 = \alpha_3 = 0$

2) The distribution of the test statistic to test the hypothesis in Problem 1 is **1 point**

- $F_{5, n-8}$

A) (unit?
unit=58&lesson=59)

Dummy
Variables (Part
B) (unit?
unit=58&lesson=60)

Dummy
Variables (Part
C) (unit?
unit=58&lesson=61)

WEEK 10 -
FEEDBACK -
Regression
analysis (unit?
unit=58&lesson=62)

Assignment
Solution (unit?
unit=58&lesson=63)

Quiz :
Assignment 10
(assessment?
name=93)

Week 11

Week 12

VIDEO
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$F_{4,n-7}$

$F_{6,n-8}$

$F_{6,n-7}$

No, the answer is incorrect.

Score: 0

Accepted Answers:

$F_{5,n-8}$

3) If a data point in Set A and a data point in Set B had the same X value, would these two points be "repeat point" in the fit of the full model. **1 point**

Yes

No

Cannot say

No, the answer is incorrect.

Score: 0

Accepted Answers:

No

4) Data on a response Y and k predictor variables X_1, X_2, \dots, X_k arise from two factories A and B . It is desirable to fit a model of the form **1 point**

$$Y_Q = \beta_{0Q} + \beta_{1Q}X_1 + \beta_2X_2 + \dots + \beta_kX_k + \epsilon.$$

where $Q = A$ or B denotes the factory in which the prediction will be made. In other words, the effects of X_2, \dots, X_k are the same in both factories, but the intercept, and the slope with respect to X_1 , are different for each factory. This problem can be handled by using one dummy variable Z , which takes the value 1

for A and 0 for B and then fit the model:

$Y = \beta_0 + \alpha_1 X_1 Z + \beta_1 X_1 + \dots + \beta_k X_k + \epsilon$

$Y = \beta_0 + \alpha_0 Z + \alpha_1 X_1 Z + \beta_1 X_1 + \dots + \beta_k X_k + \epsilon$

$Y = \beta_0 + \alpha_0 Z + \alpha_1 X_1 + \beta_1 X_1 + \dots + \beta_k X_k + \epsilon$

$Y = \beta_0 + \alpha_0 + \alpha_1 X_1 Z + \beta_1 X_1 + \dots + \beta_k X_k + \epsilon$

No, the answer is incorrect.

Score: 0

Accepted Answers:

$Y = \beta_0 + \alpha_0 Z + \alpha_1 X_1 Z + \beta_1 X_1 + \dots + \beta_k X_k + \epsilon$

5) Look at the data below: Set A: **1 point**

X	Y
8	5.3
0	0.9
12	7.1
2	2.4

Set B:

X	Y
9	5.1
7	4.4
8	5.2
6	3.8

Use one dummy variable Z to distinguish the two groups. With $Z = 0$ for set A and $Z = 1$ for set B, we can fit the model $Y = \beta_0 + \beta_1 X + \alpha_0 Z + \alpha_1 XZ + \epsilon$. LSE of β_0 is

- 0.054
 5.552
 1.142
 0.433

No, the answer is incorrect.

Score: 0

Accepted Answers:

1.142

6) Consider the data in Problem 5. The LSE of β_1 is

1 point

- 0.064
 0.506
 1.743
 3.542

No, the answer is incorrect.

Score: 0

Accepted Answers:

0.506

7) Consider the data in Problem 5. The LSE of α_0 is

1 point

- 0.0418
 0.506
 1.342
 3.542

No, the answer is incorrect.

Score: 0

Accepted Answers:

0.0418

8) Consider the data in Problem 5. The LSE of α_1 is

1 point

- 0.0418
 0.506
 1.342
 0.036

No, the answer is incorrect.

Score: 0

Accepted Answers:

0.036

9) Consider the data in Problem 5. To see if a single straight line model fit all data, we test

1 point

$H_0 : \alpha_1 = \alpha_0 = 0$ against
 $H_1 : H_0$ is not true.

The extra sum of squares F approximately equals

- 3.71
- 2.53
- 1.11
- 0.036

No, the answer is incorrect.

Score: 0

Accepted Answers:

1.11

10) Consider the data in Problem 5. To see if a single straight line model fit all data, we test

1 point

$H_0 : \alpha_1 = \alpha_0 = 0$ against
 $H_1 : H_0$ is not true.

The decision is:

- H_0 rejected
- H_0 accepted
- cannot say

No, the answer is incorrect.

Score: 0

Accepted Answers:

H_0 accepted