

Lesson 11

Ex. 2.8.1 a) In regression model δ_1 and δ_2 are the interaction parameters. Both of them have $p\text{-value} < 0.01$ so they differ from 0 significantly on given level.

b) $\widehat{E(Y)} = 99.5$ for L1M1 that is consistent with y_{11} .

$\widehat{E(Y)} = 114.0$ for L2M2 that is consistent with y_{22} .

$\widehat{E(Y)} = 38.5$ for L2M3 that is consistent with y_{23} .

c) Regression have $SS_E = 141.5$ that is the same value as in complete two factor model in Ex. ??6., which is due to the fact that two models are equivalent.

Ex. 2.8.2 a) *logit* $\hat{p} = 8 - 0.517x + 0.00637x^2$.

b) $I_{\beta_1}^{0.95} = (-1.249, 0.216)$ and $I_{\beta_2}^{0.95} = (0.00021, 0.01253)$

c) They are the same values.

d) $p\text{-value} = 0.702 > 0.05$. Our *small* model (logistic regression model) seems to be ok.

e) $x = 67.70$.

Ex. 2.8.3 a) They are equivalent models for additive two factors model.

b) Plug in point estimates for parameters for each formula for p .

c) Compare P -values for Deviance. Analysis no. 3. $P = 0.203 > 0.05 \Rightarrow$ Model in analysis no. 3 seems to be ok.

d) $I_{\beta_1}^{0.95} = (0.4493, 0.7902)$ and $I_{\beta_2}^{0.95} = (-1.0422, -0.7005)$

Ex. 2.8.4 a) $I_{\beta_1} = (-108.1, -5.9)$. The leakage current appears to be important because $0 \notin I_{\beta_1}$. $\beta_1 < 0$ indicate that the service life decreases as the leakage current increases.

b) Difference between method 2 and method 1 is described by β_2 . We have $I_{\beta_2} = (14.4, 430.2) > 0$ Method 2 seems to be better than method 1.

c) Difference between method 3 and method 2 is described by $\beta_3 - \beta_2$. We have $\hat{\beta}_3 - \hat{\beta}_2 = 240$.