## Chapter 11

## Exercises for Section 11.1

1. (a) A bar graph of the observations  $O_i$  follows.



We wish to test  $H_0: p_0 = p_1 = \cdots = p_{10} = \frac{1}{10}$  versus  $H_1: p_i$ 's not all equal. Under  $H_0$ , each expected frequency is  $E_i = n p_i = 100 \times \frac{1}{10} = 11$ . The test statistic is therefore  $x_0^2 = \sum \frac{(O_i - E_i)^2}{E_i} = \frac{(12 - 11)^2}{11} + \frac{(17 - 11)^2}{11} + \ldots + \frac{(7 - 11)^2}{11} = 20.36$ , with df = 10 - 1 = 9, and *P*-value =  $\operatorname{pr}(X^2 \ge 20.36) = 0.016$ . There is fairly strong evidence against  $H_0$  and therefore fairly strong evidence that this method of selecting numbers is not random.

- (b) We don't have a simple random sample of telephone numbers. However, the sampling method is not unreasonable, particularly if the (same) number used for each page is randomly selected from the first page.
- 2. (a) The null hypothesis is that the probabilities follow the genetic law, i.e.,  $H_0: p_A = \frac{1}{4}, p_{AB} = \frac{1}{2}$ , and  $p_B = \frac{1}{4}$ .
  - (b) The sample proportions are 0.26, 0.46, and 0.28. A side-by-side bar graph comparing the observed percentages with the expected percentages follows. The differences look relatively small.



The expected counts when  $H_0$  is true are  $E_A = \frac{1}{4} \times 151 = 37.75$ ; similarly  $E_B = 37.75$  and  $E_{AB} = \frac{1}{2} \times 151 = 75.5$ . The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_X - E_X)^2}{E_X} = \frac{(39 - 37.75)^2}{37.75} + \frac{(70 - 75.5)^2}{75.5} + \frac{(42 - 37.75)^2}{37.75} = 0.93$ , df = 3 - 1 = 2, and P-value =

 $pr(X^2 \ge 0.93) = 0.63$ . The data provides no evidence against  $H_0$ , i.e., no evidence against the genetic law.

## Exercises for Section 11.2.1 to 11.2.3

In all answers from now on, we quote and interpret Chi-square statistics and P-values automatically generated by statistical computer packages.

1. Bar graphs for the row proportions follow (the proportions in each row sum to 1).



body image distribution for each ethnicity

We wish to test  $H_0$ : the factors are independent versus  $H_1$ : the factors are not independent. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 39.2$ , with  $df = (4-1) \times (5-1) = 12$ , and *P*-value = 0.0001. There is very strong evidence against  $H_0$ , i.e. very strong evidence that body image and ethnicity are related. The bar graphs suggest that the Pacific group is quite different from the rest. Deleting this group,  $x_0^2 = 20.2$ , df = 8, and *P*-value = 0.0095, i.e., we still reject  $H_0$  very strongly. There is very strong evidence that body image and ethnicity are related even in the remaining three groups.

Since the sampling of this data was situation (1) of Fig. 11.2.7 we are also allowed think in terms or row proportions (or column proportions) and homogeneity as an alternative to thinking in terms of the situation (1) picture and independence. The row proportions correspond to the distribution of body-image choices for each ethnic group. Comparing body-image distributions between ethnic groups seems to us to be the most natural way of thinking about this data. The biggest visual differences we can see among the 3 remaining groups is that the Asian group seems to have a higher proportion placing themselves in the just right category than the other 2 groups, whereas the European group seems to have higher proportions placing themselves in the slightly overweight and moderately overweight categories. The Maori group seems to be more uniformly spread across the categories than are the other groups. We could use confidence intervals for differences in proportions between ethnic groups to see if

the features we are seeing are likely to be real or whether they can be explained simply in terms of sampling variation.

**2.** (a) Situation (2) with rows corresponding to separate samples. Bar graphs for the ons in each row sum to 1). three row



(b) We wish to test for homogeneity of row distributions, which in this case corresponds to testing whether the underlying true distributions amongst the response categories (improve/no change/get worse) are the same for each treatment group.  $H_0$  says the underlying distributions are identical,  $H_1$  says differences exist.

The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 55.08$ , with  $df = (3 - 1) \times (3 - 1) = 4$  giving *P*-value = pr( $X^2 \ge 55.08$ )  $\approx 0$ . We very strongly reject  $H_0$ . There is clear evidence that real differences exist.

This is not surprising from the bar graphs as they look very different in shape. They show a drift from the bad category towards the better categories as we go from placebo, to a single dose of the drug (fewer get worse, more improve). This trend continues as we go from a single dose to a double dose.

The sample proportions showing improvement with the three treatments are, respectively, 17.5%, 31% and 44%. Appropriate 95% confidence intervals for the true difference are (since we are comparing independent proportions) single dose $placebo : 0.31 - 0.175 \pm 1.96\sqrt{\frac{(.31)(.69)}{200} + \frac{(.175)(.825)}{200}}, \text{ i.e., } [0.05, 0.22]; \text{ and} double \ dose-single \ dose : 0.44 - 0.31 + 1.96\sqrt{\frac{(.44)(.56)}{200} + \frac{(.31)(.69)}{200}}, \text{ i.e., } [0.04, 0.22].$ Neither contains zero so there is evidence that a single dose is more effective than the placebo, and a double dose is more effective than a single dose.

## **Review Exercises 11**

In all answers in these Review Exercises, we quote and interpret Chi-square statistics and *P*-values automatically generated by statistical computer packages.

1. We wish to test whether the true proportions of people preferring each of the candidates are the same, i.e., we wish to test  $H_0: p_A = p_B = p_C = \frac{1}{3}$ . Each expected value is 100 which we can locate on the following bar graph of the observed counts.



The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_X - E_X)^2}{E_X} = 6.26$ , df = 3 - 1 = 2, and *P*-value  $= \operatorname{pr}(X^2 \ge 6.26) = 0.044$ . There is some evidence that the three candidates are not equally preferred.

- 2. (a) The probabilities corresponding to the ratios quoted are:  $p_{BC} = \frac{9}{16}$ ,  $p_{Bc} = p_{bC} = \frac{3}{16}$ , and  $p_{bc} = \frac{1}{16}$ .
  - (b) We wish to test a null hypothesis that states that the probabilities in (a) are the true probabilities generating the data. The observed and expected values are given below:

| Observed | 102 | 16 | 35 | 7  |
|----------|-----|----|----|----|
| Expected | 90  | 30 | 30 | 10 |

These values don't match that well, as seen in the following side-by-side bar graph.



The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_X - E_X)^2}{E_X} = 9.87$ , df = 4 - 1 = 3, and *P*-value = 0.020. There is moderately strong evidence against  $H_0$ . We have evidence that the real probabilities underlying the data differ from those postulated by the the theory. Scientific interest would probably then center on trying to figure out why they are different.

- (a) We wish to test H<sub>0</sub>: the three conviction rates are all the same versus H<sub>1</sub>: the three conviction rates are not all the same. The Chi-square test statistic is x<sup>2</sup><sub>0</sub> = ∑ (O<sub>ij</sub> E<sub>ij</sub>)<sup>2</sup>/E<sub>ij</sub> = 29.55, df = (3-1)×(2-1) = 2, and P-value ≈ 0. There is very strong evidence that the rates are different for the three groups.
  - (b) We use subscripts L, M, and H to denote Low, Medium, and High. The observed proportions reconvicted are  $\hat{p}_L = \frac{23}{75} = 0.3067$ ,  $\hat{p}_M = \frac{50}{75} = 0.6667$ , and  $\hat{p}_H = \frac{53}{75} = 0.7067$ . These are represented by the following bar graph.



The 95% confidence interval for  $p_H - p_M$  is  $0.04 \pm 1.96 \sqrt{\frac{(.6667)(.3333)}{75} + \frac{(.7067)(.2933)}{75}}$ ; i.e, [-0.11, 0.19]. The corresponding interval for  $p_M - p_L$  is [0.21, 0.51], and that for  $p_H - p_L$  is [0.25, 0.55]. As we might expect from the bar graph, there is a a significant difference between the low and the medium or high rates (of more than 20 percentage points), but no significant difference between the medium and high rates.

- (c) No, the number of re-offenders will be greater than those reconvicted as some won't get caught.
- (a) We wish to test H<sub>0</sub>: there is no relationship between one's income level and the number of call-backs. The Chi-square test statistic is x<sub>0</sub><sup>2</sup> = ∑ (O<sub>ij</sub> E<sub>ij</sub>)<sup>2</sup>/E<sub>ij</sub> = 30.5, df = (4-1) × (3-1) = 6, and P-value ≈ 0. There is very strong evidence against H<sub>0</sub>, i.e., we have very strong evidence of a relationship.

Because we have situation (1) sampling in 11.2.7, we can look at both row and column proportions. We give the bar graphs for both below.

The row proportions (given in the following table and in the left-hand graph) give us the distribution of the number of call backs for each income group. We see a tendency for the higher income groups to need more calls. This is particularly noticeable for the over \$25,000 group. We can treat the rows as being (conditionally) independent. Looking at the 95% confidence intervals for all the pairwise-differences within each column, we find that the ones between the group  $\geq$  \$25,000 and the other income groups for 1 and 3 call-backs do not contain 0. Clearly those in the highest income group require more call-backs.



The (rounded) row proportions are:

| Income          | Call-backs |     |     |       |            |  |
|-----------------|------------|-----|-----|-------|------------|--|
| group           | 1          | 2   | 3   | Total | No. in row |  |
| < \$10,000      | .80        | .15 | .05 | 1     | 99         |  |
| 10,000 - 14,999 | .66        | .27 | .06 | 1     | 62         |  |
| 15,000 - 24,999 | .70        | .21 | .09 | 1     | 126        |  |
| $\geq$ \$25,000 | .51        | .29 | .19 | 1     | 187        |  |

The column proportions give us the observed income distributions of those contacted first contacted on each call back. The column proportions are given below and plotted in the above-right bar graphs. We see see that as the number of call backs increases, the proportions contacted who are in the higher income brackets also increases. Again, we could use confidence intervals for differences between corresponding proportions (e.g., comparing the proportions in the  $\geq$ \$25,000 bracket between 1st and 2nd call) to confirm these impressions.

| Income          | Call-backs |     |     |  |  |
|-----------------|------------|-----|-----|--|--|
| group           | 1          | 2   | 3   |  |  |
| < \$10,000      | .26        | .13 | .09 |  |  |
| 10,000 - 14,999 | .13        | .15 | .07 |  |  |
| 15,000 - 24,999 | .29        | .24 | .20 |  |  |
| $\geq$ \$25,000 | .32        | .48 | .64 |  |  |
| Total           | 1          | 1   | 1   |  |  |
| No. in col.     | 304        | 114 | 56  |  |  |

- (b) The higher income earners are harder to contact. Telephone surveys based on a single call will therefore be biased with respect to income.
- (c) Those not contacted at all. The above evidence suggests that this group may tend to be in the higher income group which would mean that the sample would be biased. This group is important for marketers because they have lots of money to spend!

- 5. (a) We wish to test the hypothesis  $H_0$ : there is no relationship between the enrollment rate of each college (faculty) and father's Socio-economic status. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 146.2$ ,  $df = (7-1) \times (6-1) = 30$ , and *P*-value  $\approx 0$ . There is very strong evidence against  $H_0$ , i.e., we have very strong evidence that College and socio-economic status are related.
  - (b) The row proportions, which give us the observed socio-economic status distribution for each College, are given (rounded) in the following table:

|         | Socio-economic Status |     |     |     |     |     |       |  |
|---------|-----------------------|-----|-----|-----|-----|-----|-------|--|
| College | 1                     | 2   | 3   | 4   | 5   | 6   | Total |  |
| Arts    | .24                   | .30 | .20 | .17 | .05 | .04 | 1     |  |
| Comm.   | .26                   | .35 | .18 | .14 | .04 | .03 | 1     |  |
| Sci.    | .23                   | .31 | .20 | .18 | .05 | .03 | 1     |  |
| Eng.    | .28                   | .28 | .21 | .16 | .04 | .03 | 1     |  |
| Arch.   | .32                   | .26 | .19 | .17 | .03 | .03 | 1     |  |
| Law     | .32                   | .27 | .20 | .15 | .03 | .03 | 1     |  |
| Med.    | .42                   | .27 | .18 | .09 | .02 | .02 | 1     |  |

The corresponding bar graphs are given below.



The shapes of the distributions for Arts, Commerce and Science seem similar with ses2 being having the greatest proportion and ses1 having the 2nd greatest. The shapes for the professional schools of Architecture, Law and Medicine also look fairly similar with ses1 being the biggest category and then getting progressively getting smaller as ses levels get lower. (The weighting towards higher categories seems stronger in Medicine.) Engineering falls in between the two groups with the ses1 and ses2 proportions being roughly the same.

For Arts, Commerce and Science there are higher proportions in status 2 than in status 1; in Engineering they are about the same; but in Architecture, Law and Medicine the proportions are higher in status 1. These differences show up clearly in the pairwise 95% confidence intervals for independent proportions. For status 1, all the confidence intervals comparing any one of Arts, Commerce and Science with any one of Architecture, Law and Medicine do not contain zero. This indicates that these two groups of colleges are different with respect to status 1. Engineering tends to fall in the middle. In the same way Medicine is different from the other 6 colleges; there is a significantly higher proportion of medical students among status 1. Apart from Medicine, the proportions for the status categories 3-6 are very similar for the remaining colleges. We also include the bar graphs for the column proportions below, but they are not as informative. They confirm our previous comments.





6. Bar graphs for the row proportions follow. From these graphs it would appear that the two groups, snorers and nonsnorers, are not very different. To check this we test  $H_0$ : there is no relationship between snoring and disturbing dreams. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 2.13$ ,  $df = (5 - 1) \times (2 - 1) = 4$ , and *P*-value = 0.71 providing no evidence against  $H_0$ . There is no evidence of association in this data, which appears to conflict with the results of the previous study. It is not necessarily in conflict, however. Recall that nonsignificance does not demonstrate "no effect" but just that "the differences I am seeing could plausibly be explained just in terms of sampling variation." There may be small differences between the true distributions for snorers and nonsnorers which a very large study would detect to be present, but a smaller one like this would fail to detect.



#### freq.snore distribution for each snore Row Proportions

Never Seldom Occasion Frequent Always

The rounded row proportions are:

|            | Never | Seldom | Occas. | Freq. | Always | Total |
|------------|-------|--------|--------|-------|--------|-------|
| Nonsnorers | .19   | .40    | .31    | .06   | .04    | 1     |
| Snorers    | .19   | .36    | .31    | .12   | .02    | 1     |

Other issues include the following. The 199 students appear to be self selecting, and are therefore not a random sample. (How would you get a random sample?) Also, the sample size is not as large as it might be with only 6 students in the "always" category. The rounded expected counts are:

|            | Never | Seldom | Occas. | Freq. | Always |
|------------|-------|--------|--------|-------|--------|
| Nonsnorers | 21.6  | 43.2   | 35.2   | 9.7   | 3.4    |
| Snorers    | 16.4  | 32.8   | 26.8   | 7.3   | 2.6    |

The 80% rule for justifying the use of the method is just satisfied.

- 7. (a) Incomplete information. Probably some people did not answer the smoking question. We expect little bias here due to missing data because the proportion of missing data is very small. There have been many warnings about smoking during pregnancy, however, so we might expect some social-desirability bias consisting of under-reporting of smoking.
  - (b) (i) Smoke, sleep prone, breast feed. (ii) Socioeconomic status and season. Those in (i). We can use them to address the crib or cot death problem.
  - (c) In what follows, the cases and controls come from independent populations so that corresponding proportions are independent.

(i) Smoke versus crib death rate.

We wish to test  $H_0$ : there is no relationship between smoking and the crib death rate. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 35.1$ ,  $df = (2 - 1) \times (2 - 1) = 1$ , and *P*-value  $\approx 0$ . There is very strong evidence that smoking is related to crib death. The proportions are  $\hat{p}_{cases} = 0.6320$  and  $\hat{p}_{controls} = 0.3415$ .

The 95% confidence interval for the true difference in proportions who smoked between case mothers and control mothers,  $p_{cases} - p_{controls}$ , is  $0.632 - 0.3415 \pm$  $1.96\sqrt{\frac{(.6320)(.3680)}{125} + \frac{(.3415)(.6585)}{492}}$ , i.e, [0.20, 0.38]. Smoking is clearly a major factor.

(ii) Sleep prone versus crib death rate.

We wish to test  $H_0$ : there is no relationship between the prone sleeping position and the crib death rate. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 36.1,$  $df = (2-1) \times (2-1) = 1$ , and P-value  $\approx 0$ . There is very strong evidence that sleeping in the prone position is related to crib death. The 95% confidence interval for the difference,  $p_{cases} - p_{controls}$ , in proportions of babies who slept in the prone position is  $0.7266 - 0.4294 \pm 1.96\sqrt{\frac{(.7266)(.2734)}{128} + \frac{(.4294)(.5706)}{503}}$ , i.e., [0.21, 0.39]. Case babies are considerably more likely to have slept in a prone position.

#### (iii) Breast feed versus crib death rate.

We wish to test  $H_0$ : there is no relationship between breast feed and crib death rate. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 24.1, df = (2 - 1)^2$ 1)  $\times$  (2 - 1) = 1, and P-value  $\approx$  0. There is very strong evidence that notbreast-feeding is related to crib deaths. The 95% confidence interval for the true difference,  $p_{controls} - p_{cases}$ , is  $0.8529 - 0.6641 \pm 1.96\sqrt{\frac{(.8529)(.1471)}{503} + \frac{(.6641)(.3359)}{128}}$ i.e, [0.10, 0.28]. Not breast feeding is clearly a major factor.

#### (iv) Mother's smoking in the last two weeks versus crib death rate.

We have already established a smoking relationship in (i). The column proportions give the observed numbers-smoked distributions for the cases and control groups respectively. Rounded column proportions and bar graphs of the column proportions are given below. There seems to be a clear difference between the cases and the controls. This difference is confirmed by the Chi-square test statistic  $x_0^2 = 42.0$ , df = 1, and P-value  $\approx 0$ . The case-mothers appear to be much less likely to fall into the "nill" category and much more likely to fall into the 20+ per day category and somewhat more likely to fall into the 10-20 per day category. cigs.day distribution for each cc.status



proportion

The 95% confidence intervals for  $p_{cases} - p_{controls}$  for the proportions falling into the following categories are as follows: Nil, [-0.36, -0.17]; 1-9, [-.051, .082]; 10-19, [-.002, 0.15]; and 20+, [0.10, 0.26]. There are clear differences for the categories Nil and 20+. For example, with 95% confidence, the true percentage of cases falling into the 20+ category is bigger than the corresponding percentage for controls by somewhere between 10 and 26 percentage points. The situation is not so clear cut for the 10–19 group as the left-hand end of this interval just contains 0.

(v) Socioeconomic status versus crib death rate. The bar graphs for the column proportions are given below. The column proportions in the table are rounded.



There appears to be some differences, with the cases group being weighted more towards the lower V and VI status groups. To confirm this we test  $H_0$ : there is no relationship between socioeconomic status and crib death rate. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 9.3$ ,  $df = (3 - 1) \times (2 - 1) = 2$ , and *P*-value = 0.01. There is strong evidence relating crib deaths to socioeconomic status.

Of the three pairwise 95% confidence intervals for for differences,  $p_{cases} - p_{controls}$ , for the various categories, only the one comparing the proportions of cases and controls in the V and VI groups ([0.024, 0.193]) does not contain 0.

#### (vi) Season versus crib death rate.

The bar graphs for the column proportions are given below. There appear to be some seasonal differences. Also, there is a greater seasonal variation for the cases. We wish to test  $H_0$ : there is no relationship between season and the crib death rate. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 10.26$ ,  $df = (6-1) \times (2-1) = 5$ , and *P*-value = 0.068. There is weak evidence relating crib deaths to season. Considering the pairwise 95% confidence intervals, those for November-April, October-May, September-June and August-July all contain 0, while 0 lies just outside the other two, January-February and December-March. The main differences occur in the N.Z. summer months.



- (d) The bar graphs above suggest a seasonal variation for cases but not for controls.
  - (i) For the cases we test  $H_0: p_1 = p_2 = \cdots = p_6 = \frac{1}{6}$ . Each  $E_i = \frac{128}{6} = 21.3333$ . The Chi-square test statistic is  $x_0^2 = \sum \frac{O_i - E_i)^2}{E_i} = 13.94$ , df = 6 - 1 = 5, and P-value = 0.016. There is moderate evidence against  $H_0$ , i.e., cot deaths do not occur uniformly throughout the year. The low point is January-February (N.Z. summer), while the high point is August-July (N.Z. winter).
  - (ii) For the controls we test  $H_0: p_1 = p_2 = \dots = p_6 = \frac{1}{6}$ . Each  $E_i = \frac{503}{6} = 83.83333$ . The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_i E_i)^2}{E_i} = 4.18$ , df = (6-1) = 5, and *P*-value = 0.52. There is no evidence against  $H_0$ , i.e., no evidence of a seasonal variation.
- (e) We are using collapsed tables which ignore interactions and hidden variables (recall Simpson's paradox). We cannot conclude causality from this evidence alone.
- 8. The bar graphs of the row proportions are given below. As income increases, there appears to be an increase in the proportion who are very satisfied. To check this out we test  $H_0$ : there is no relationship between income level and job satisfaction. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} E_{ij})^2}{E_{ij}} = 11.99$ ,  $df = (4-1) \times (4-1) = 9$ , and P-value = 0.21. There is no evidence of a relationship. The following rounded table of row proportions also shows this apparent trend. However, see the footnote to the question for the lesson here.

|                 | Very    | Little  | Mod. | Very |       |
|-----------------|---------|---------|------|------|-------|
| Income          | Dissat. | Dissat. | Sat. | Sat. | Total |
| < 6000          | .10     | .12     | .39  | .40  | 1     |
| 6000 - 15,000   | .08     | .13     | .36  | .43  | 1     |
| 15,000 - 25,000 | .06     | .12     | .34  | .48  | 1     |
| > 25,000        | .04     | .11     | .32  | .54  | 1     |



satis distribution for each income

9. (a) The bar graphs for the column proportions follow.



value distribution for each region

There appear to be only minor differences between the regions. To check this we test  $H_0$ : there is no relationship between the region and the most important values. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 48.7, df = (8 - 1)$ 1) × (6 – 1) = 35, and P-value = 0.062. There is weak evidence against  $H_0$ . A rounded table of proportions follows.

.

|                  | Region |         |       |        |       |       |  |
|------------------|--------|---------|-------|--------|-------|-------|--|
| Most Important   | New    | The     |       | Bread- | Mex.  | Eco-  |  |
| value            | Engl.  | Foundry | Dixie | basket | Amer. | topia |  |
| Self-respect     | .23    | .21     | .23   | .18    | .23   | .18   |  |
| Security         | .22    | .20     | .23   | .20    | .17   | .20   |  |
| Warm relat.      | .14    | .17     | .14   | .21    | .18   | .19   |  |
| Sense Accomp.    | .14    | .12     | .10   | .12    | .11   | .12   |  |
| Self-fulfillment | .09    | .10     | .08   | .08    | .16   | .13   |  |
| Being well resp. | .08    | .09     | .11   | .10    | .03   | .04   |  |
| Sense of belong. | .05    | .08     | .08   | .08    | .07   | .08   |  |
| Fun-enjoyment    | .05    | .05     | .04   | .04    | .05   | .07   |  |
| Total            | 1.00   | 1.02    | 1.01  | 1.01   | 1.00  | 1.01  |  |

The first few values seem to be more popular than the rest for all the segments. We see many minor differences that might be worth investigating further, e.g., the low rating given to being well respected in "Mex-Amer" and "Ecotopia" compared with the other segments.

- (b) You would want to divide up the market into distinct groups (segments) so that the people within each group were as similar as possible. This way you could target each group separately. In the above example the same values appealed to all the segments so that either the values chosen for surveying were not very discriminating, or the segments used have failed to divide the market into groups of people with similar values and aspirations. A marketing strategy which focused on the four most popular values should appeal to all the segments.
- 10. We have constructed a two-way table of counts (see below) and also a table of row proportions. The proportions responding look fairly similar. The rate for the typesetsmall page looks as if it might be significantly smaller than the others. In the study, the large pages have the highest response rates. But could what we are seeing be explained simply in terms of sampling variation?

| Table of counts |       |          |       |  | Row proportions |          |       |     |
|-----------------|-------|----------|-------|--|-----------------|----------|-------|-----|
|                 | resp. | nonresp. | Total |  | resp.           | nonresp. | Total | n   |
| typewr.sm       | 86    | 57       | 143   |  | 0.6014          | 0.3986   | 1     | 143 |
| typewr.lg       | 191   | 97       | 288   |  | 0.6632          | 0.3368   | 1     | 288 |
| typeset.sm      | 72    | 69       | 141   |  | 0.5106          | 0.4894   | 1     | 141 |
| typeset.lg      | 192   | 92       | 284   |  | 0.6761          | 0.3239   | 1     | 284 |
| Totals          | 541   | 315      | 856   |  |                 |          |       |     |

First we test  $H_0$ : there is no relationship between formats and responses, or equivalently, that the response rates are identical regardless of format. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 13.08$ ,  $df = (4-1) \times (2-1) = 3$ , and *P*-value = 0.0045. There is strong evidence against  $H_0$ , i.e., there is strong evidence that there are some differences between the true response rates. We can treat the row proportions as being independent. 95% confidence intervals for the pairwise differences in response rates are:

typewr.sm - typewr.lg, [-0.16, 0.04];typewr.sm - typeset.sm, [-0.02, 0.21];typewr.sm - typeset.lg, [-0.17, 0.02];

typewr.lg - typeset.sm, [0.05, 0.25];typewr.lg - typeset.lg, [-.09, 0.064]; and typeset.sm - typeset.lg, [-0.26, -0.07].

We cannot conclude that there is a difference between the two top contenders typeset.large and typewriter.large, as far as response is concerned (the CIs contain 0). We can conclude that the format typeset.small has a lower response than either typeset.large or typewriter.large. For example, with 95% confidence, the true response percentage for typewriter.large is larger than the true response percentage for typeset.small by somewhere between 7 and 26 percentage points.

11. The appropriate two-way table of counts is:

|            | Downtown | Private university | Bus. school. | Total |
|------------|----------|--------------------|--------------|-------|
| Caps back. | 174      | 29                 | 107          | 310   |
| Other      | 233      | 207                | 212          | 652   |
| Total      | 407      | 236                | 319          | 962   |

The bar graph for the three proportions of students wearing their caps backwards follows.



The private university location appears to be different from the other two (a much smaller proportion). We wish to  $H_0$ : there is no relationship between the way a baseball cap is worn and the location. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 63.9$ ,  $df = (2-1) \times (3-1) = 2$ , and *P*-value  $\approx 0$ . There is very strong evidence against  $H_0$ , i.e., we have very strong evidence that differences exist between the true proportions. The 95% confidence intervals comparing the three proportions are virtually identical to the two-standard error intervals we obtained in Review Exercises 7 and we reach the same conclusions.

**12.** Bar graphs for the row proportions follow.



There seems to be a progressive change in the bar graphs with movement out of the "overestimate" category as GPA increases. To test this we test  $H_0$ : there is no relationship between students' grade point averages and their predictions.

relationship between students' grade point averages and their predictions. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 10.4$ ,  $df = (3 - 1) \times (3 - 1) = 4$ , and *P*-value = 0.034. There is some evidence against  $H_0$ . The rounded table of row proportions is as follows.

|                      | Prediction is |         |              |       |  |  |  |  |
|----------------------|---------------|---------|--------------|-------|--|--|--|--|
| $\operatorname{GPA}$ | Underestimate | Correct | Overestimate | Total |  |  |  |  |
| Low                  | .10           | .10     | .80          | 1     |  |  |  |  |
| Med.                 | .15           | .25     | .60          | 1     |  |  |  |  |
| High                 | .25           | .27     | .48          | 1     |  |  |  |  |

The pairwise 95% confidence intervals for independent proportions that do not contain 0 indicate that low-GPA students are more likely to overestimate their grades than high-GPA or med.-GPA students, and the low-GPA students are less likely to get their grades correct than high-GPA students. The intervals not containing 0 are as follows. Proportions who "overestimate": (low GPA - high GPA) [0.137, 0.519]; (low - med) [0.011, 0.399]. Proportions who get it "correct": (high - low) [0.015, 0.335].

**13.** (a) Bar graphs for the proportions follow.



The teachers and principals have very different perceptions from those of the students. The percentages answering yes are: principals (48%), teachers (34%),

15-17 (23%) and 12-14 (10%). Teachers and principals have much higher percentages than the students. Assuming that principals tend to be older than teachers, the percentage seems to increase with age.

(b) Using a little bit of detective work to reconstruct the raw frequencies from the percentages, the appropriate table is:

| Response   | Teachers | Principals | Total |
|------------|----------|------------|-------|
| Yes        | 355      | 288        | 643   |
| No         | 379      | 452        | 831   |
| Don't know | 91       | 82         | 173   |
| Total      | 825      | 822        | 1647  |

We wish to test  $H_0$ : there is no difference between teachers and principals with respect to beliefs about the ability of students to smoke marijuana every weekend and still do well at school. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} =$ 13.9,  $df = (2-1) \times (3-1) = 2$ , and *P*-value = 0.001. There is very strong evidence against  $H_0$ . Pairwise confidence intervals indicate that the differences are in the *yes* and *no* category. For example, a 95% confidence interval for the difference between the population proportions of teachers and principals answering "yes" is given by [0.033, 0.127].

(c) The appropriate table is:

| Response   | 12 - 14 | 15 - 17 | Total |
|------------|---------|---------|-------|
| Yes        | 50      | 115     | 165   |
| No         | 400     | 310     | 710   |
| Don't know | 50      | 75      | 125   |
| Total      | 500     | 500     | 1000  |

The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 42.0$ ,  $df = (2-1) \times (3-1) = 2$ , and *P*-value  $\approx 0$ . There is very strong evidence against  $H_0$ . None of the the 95% confidence intervals for each of the three pairwise differences contain 0, indicating that the two age groups are quite different in their responses. For example, a 95% confidence interval for the difference between the population proportions of 15–17 year-olds and 12–14 year-olds answering "yes" is given by [0.085, 0.175].

- 14. The two way table is given in problem 10 of Review Exercises 8 and the proportions trouble free are given in the answer to part (a) of that problem. They all look fairly similar. When we use the Chi-square test to test  $H_0$ : there are no differences among the makes of cars with respect to trouble-free running, or equivalently, the true proportions trouble free are the same for all makes, the Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} E_{ij})^2}{E_{ij}} = 3.85, df = (6 1) \times (2 1) = 5, and P-value = 0.58.$  There is no evidence against  $H_0$ , i.e., there is no evidence of any real differences.
- 15. We investigated this data in Example 9.3.6. All we want to do here is apply the Chi-square test. The two-way table is given in Table 9.3.4. We test  $H_0$ : there is no relationship between the sex of the first child in a family and the sex of the second child. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} E_{ij})^2}{E_{ij}} = 30.2$ ,  $df = (2 1) \times (2 1) = 1$ , and *P*-value  $\approx 0$ . There is very strong evidence against  $H_0$ . We investigated the

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nature of the relationship in Example 9.3.6. Note that the Chi-square test statistic is the square of the t (or z) test statistic we got in Example 9.3.6.

16. The appropriate table of counts is:

| Consumption | Cases | Other  | Total      |
|-------------|-------|--------|------------|
| 0           | 197   | 41,083 | 41,280     |
| 1-10        | 18    | 2,818  | $2,\!836$  |
| 11 - 50     | 10    | 692    | 702        |
| 50 +        | 21    | 731    | 752        |
| Total       | 246   | 45,324 | $45,\!570$ |

The bar graphs for the column proportions follow.





Some differences are clear, especially in the 11-50 and 50+ categories. There may also be a difference in the 0 category. We wish to test  $H_0$ : there is no relationship between marijuana consumption and the development of schizophrenia. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 84.8$ ,  $df = (4-1) \times (2-1) = 3$ , and *P*-value  $\approx 0$ . There is very strong evidence against  $H_0$ . Pairwise 95% confidence intervals for cases – other for the 0, 11-50 and 50+ categories do not contain 0, thus confirming what we saw in the bar graphs.

17. The appropriate table is:

|           | $\operatorname{Smoker}$ | Non-smoker | Total |
|-----------|-------------------------|------------|-------|
| Stroke    | 171                     | 117        | 288   |
| No stroke | 3264                    | 4320       | 7584  |
| Total     | 3435                    | 4437       | 7872  |

We wish to test  $H_0$ : there is no relationship between smoking and having a stroke. The Chi-square test statistic is  $x_0^2 = \sum \frac{(O_{ij} - E_{ij})^2}{E_{ij}} = 30.1$ ,  $df = (2-1) \times (2-1) = 1$ , and *P*-value  $\approx 0$ . There is very strong evidence against  $H_0$ . A higher proportion of smokers get strokes. We gave a confidence interval for the difference in proportions getting strokes between smokers and nonsmokers in our solution to problem 9 of Review Exercises 9. The Chi-square test is approximately the square of the test statistic in Review Exercise 9.

\*18. (a) For the situation (c): single sample, two Yes/No questions, the standard error can be calculated as below:

$$\begin{split} & \mathrm{se}(\widehat{\mathbf{p}}_1 \ - \ \widehat{\mathbf{p}}_2) = \sqrt{\frac{\mathrm{Min}(\widehat{\mathbf{p}}_1 + \widehat{\mathbf{p}}_2, \ \widehat{\mathbf{q}}_1 + \widehat{\mathbf{q}}_2) - (\widehat{\mathbf{p}}_1 - \widehat{\mathbf{p}}_2)^2}{\mathbf{n}}}, \\ & \mathrm{Let} \ p_1 \ \mathrm{represent} \ \mathrm{the} \ \mathrm{proportion} \ \mathrm{of} \ \mathrm{people} \ \mathrm{favoring} \ \mathrm{gun} \ \mathrm{registration} \ \mathrm{and} \ p_2 \ \mathrm{represent} \ \mathrm{sent} \ \mathrm{the} \ \mathrm{proportion} \ \mathrm{of} \ \mathrm{people} \ \mathrm{favoring} \ \mathrm{the} \ \mathrm{death} \ \mathrm{penalty}. \\ & \mathrm{Then}, \ n = 1397, \ \widehat{p}_1 = \frac{1020}{1397} = 0.73014, \ \widehat{p}_2 = \frac{1095}{1397} = 0.78382 \ \mathrm{and} \ \mathrm{se}(\widehat{\mathbf{p}}_1 \ - \ \widehat{\mathbf{p}}_2) = 0.78382 \ \mathrm{and} \ \mathrm{se}(\widehat{\mathbf{p}}_1 \ - \ \widehat{\mathbf{p}}_2) = 0.78382 \ \mathrm{and} \ \mathrm{se}(\widehat{\mathbf{p}}_1 \ - \ \widehat{\mathbf{p}}_2) = 0.78382 \ \mathrm{and} \ \mathrm{se}(\widehat{\mathbf{p}}_1 \ - \ \widehat{\mathbf{p}}_2) = 0.78382 \ \mathrm{set}(\widehat{\mathbf{p}}_1 \ - \ \mathbb{set}(\widehat{\mathbf{p}}_1 \ - \ \mathbb{set}(\widehat{\mathbf{p}}_2) \ - \ \mathbb{set}(\widehat{\mathbf{p}}_1 \ - \ \mathbb{set}(\widehat{\mathbf{p}}_2) \ - \ \mathbb{set}(\widehat{\mathbf{p}}_1 \ - \ \mathbb{set}(\widehat{\mathbf{p}}_1 \ - \ \mathbb{set}(\widehat{\mathbf{p}}_2) \ - \ \mathbb{set}(\widehat{\mathbf{p}}_2) \ - \ \mathbb{set}(\widehat{\mathbf{p}}_1 \ - \ \mathbb{set}(\widehat{\mathbf{p}}_1 \ - \ \mathbb{set}(\widehat{\mathbf{p}}_2) \ - \ \mathbb{set}(\widehat{\mathbf{p}}_1 \ - \ \mathbb{set}(\widehat{\mathbf{p}}_2) \ - \ \mathbb{set}(\widehat{\mathbf{p}}_1 \ - \ \mathbb{set}(\widehat{\mathbf{p}}_2) \ - \ \mathbb{set}(\widehat$$

0.01860. To test the hypothesis  $H_0 = p_1 - p_2 = 0$  we use  $t_0 = \frac{\hat{p}_1 - \hat{p}_2}{\operatorname{se}(\hat{p}_1 - \hat{p}_2)} = -\frac{0.05368}{0.01860} = -2.89.$ 

Using the Normal distribution, the two-sided *P*-value for  $|t_0| = 2.89$  is *P*-value = 0.004. There is strong evidence against  $H_0$ .

- (b)  $\widehat{p}_1 \widehat{p}_2 = \widehat{p}_{+1} \widehat{p}_{1+}$   $= \frac{1}{n}(X_{+1} - X_{1+})$   $= \frac{1}{n}(X_{21} + X_{11} - X_{12} - X_{11})$  $= \frac{1}{n}(X_{21} - X_{12}) = \widehat{p}_{21} + \widehat{p}_{12}.$
- (c) For the situation (b) of Fig. 8.5.1: single sample, several response categories, the standard error can be calculated as below:

 $se(\hat{p}_{21} - \hat{p}_{12}) = \sqrt{\frac{\hat{p}_{21} + \hat{p}_{12} - (\hat{p}_{21} - \hat{p}_{12})^2}{n}}.$ 

Now  $\hat{p}_{21} = \frac{311}{1397} = 0.22262$  and  $\hat{p}_{12} = \frac{236}{1397} = 0.16893$ . Using the above formula, the standard error is 0.01668. Testing  $H_0$  is now equivalent to testing  $p_{21}-p_{12} = 0$  using  $t_0 = \frac{.05369}{.01668} = 3.22$ .

Using the Normal distribution, the two-sided *P*-value for  $t_0 = 3.22$  is *P*-value = 0.0013. There is even stronger evidence against  $H_0$ .

(d) The ratio is  $\frac{0.01668}{0.01860} = 0.9$  so that there has been a 10% reduction in the standard error. There is no change in our conclusion. The approximate method has worked satisfactorily.

Instructor's Manual

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# Chapter 12

#### Exercises for Section 12.1.3

- (a) You measure V for different values of I. You can then construct a scatter plot using the pairs of values of I and V using I for the x-axis and V for the y-axis. When I gets smaller so does V, and when I = 0, V = 0. You can express Ohm's law in the form  $y = \beta x$ , where y = V, X = I and  $\beta = r$ . This equation represents a straight line through the origin (see Fig. 12.2.2). If the law is true, then the scatter plot should be linear, apart from any random fluctuations due to measurement error. A straight line should therefore fit the plot well. It should pass through the origin.
- (b) With a straight-line trend drawn through the origin, an estimate of r is the slope of the fitted line.

## Exercises for Section 12.2

(a) The plot of deaths versus budget follows (below left).



The budget did not cause the deaths as a statistical relationship does not necessarily imply a causal relationship. If drug problem are getting worse over time (reflected in increased numbers of deaths) and budgets are continually increased to try to combat the problem, a pattern similar to this could be expected. The plot of budget versus deaths (above right) is not very helpful, as there does not seem to be a clear statistical relationship after 9000 deaths.



- (i) A plot of budget versus year is shown above. We see that the budget is steadily increasing over time (cf. comments in (a)). A straight line is not an adequate fit.
- \*(ii) Another possible trend is an exponential curve, or possibly a quadratic curve.
- (c) A plot of deaths versus year follows.



There does not seem to be any relationship between budget and deaths other than that they both tend to increase with time.

## Exercises for Section 12.3

(a) A plot of DOC versus ABSORBANCE follows (below left). Yes, there is a clear upward trend. It looks slightly curved. [The superimposed lines makes it harder to see the curve in the trend.]



- (b) The least squares line is doc = 0.795 + 16.1 absorb. It is the solid (LS) line on the above plot.
- (c) A plot of ABSORBANCE versus DOC is shown in (a) above right. From both plots we see a trend of one variable increasing as the other increases. The right-hand trend looks weaker. The least-squares line for the right-hand plot is  $absorb = -0.00493 + 0.0343 \, doc$ . To superimpose this on our previous plot (above left), we need to express doc in terms of absorb, namely doc = (absorb + 0.00493)/0.0343 or, simplifying,  $doc = 0.143 + 29.15 \, absorb$ . The superimposed line is then y = 0.143 + 29.15 x, the dotted line on the plot for (a).

(d) It depends on the purpose of the study and your beliefs about the system under study. If you wish to see how optical absorbance varies with DOC, then you would use the plot from (c) (right-hand side). This appears to be the more likely use. However, you might want to predict DOC from a measure of Optical Absorbance. You would then use (a). If you thought changes in ABSORBANCE caused changes in DOC you would use (a). If you though the relationship was causal but went the other way, you would use (c).

#### Exercises for Section 12.4.2

1. (a) The plot follows.



It is a strange-looking plot! Cyclist 1, the cyclist with 8 hours of training could be an outlier. If this point is ignored, there appears to be an increasing trend that looks curved. On the other hand, cyclist 10, with a reading of 0.87, could be an outlier. If this point is ignored, the plot looks somewhat flat. Clearly, these two points have a big effect on what we see.

- (b) We will fit a simple linear model and test  $H_0: \beta_1 = 0$  versus  $H_1: \beta_1 \neq 0$ . The test (from standard regression-program output) has  $t_0 = 1.38$  and a *P*-value of 0.047, which indicates that we have some evidence against the no-relationship null hypothesis, i.e., we have some evidence of a trend.
- (c) Omitting cyclist 10,  $t_0 = 2.35$  with *P*-value = 0.211, which suggests there is no evidence of a trend.
- (d) No, as no good reason is given for why this cyclist should be omitted. As we mentioned in (a), the picture would be very different if we omitted cyclist 1.
- (e) The data will depend on the training habits of each cyclist, for example, when and where they cycle. Other factors that could affect their exposure to lead are where they live and work. More information is needed about each cyclist.
- **2.** The confidence interval is [6.44, 25.71].

#### Exercises for Section 12.4.3

The prediction intervals follow (obtained from computer-program output):

(a) When x = 0.5 the interval is [0.170, 0.339], with width 0.17.

(b) When x = 6 the interval is [2.583, 2.764], with width 0.18. The second interval is slightly wider, as 6 is further from  $\overline{x}$  than 0.5 (see Fig. 12.4.8).

## Exercises for Section 12.4.4

**1.** The residuals  $[residual = y - \hat{y} = y - (6 + 3x)]$  are:

| x        | 1  | 2  | 3  | 4  | 5  | 6  |
|----------|----|----|----|----|----|----|
| y        | 10 | 13 | 7  | 22 | 28 | 19 |
| residual | 1  | 1  | -8 | 4  | 7  | -5 |

The residual plot follows



2. The least-squares line is  $\hat{y} = -0.0049 + 0.0343x$ . The residual plot below is very similar to the original scatter plot.



The spread does not seem to be constant. However, there may be two outliers; these need closer investigation.

**3.** The least-squares line is  $\hat{y} = 74.713 + 1.060x$ . The residual plot below suggests the possibility of a slight fan effect, though this visual effect is caused mainly by only two points – those with the largest residuals.



4. The residual plot below is curved, indicating that a straight-line model is not appropriate.



\*5. From the residual plot below, the quadratic model seems to fit reasonably well. However, there is clearly an outlier and a hint of a reducing spread with increasing CO, though the points with large CO are sparse.



## Exercises for Section 12.5

(a) From the following scatter plot there seems to be an upward trend that is roughly linear.



- (b) It is visible only with the MEMORY scores.
- (c) r = 0.457 with the outlier, and r = 0.542 when the outlier is removed.
- (d) It means that the correlation is significantly different from zero, and relates to  $H_0$ :  $\rho = 0$ , the hypothesis of no (linear) relationship.
- (e) Without the outlier, P-value = 0.004, indicating the existence of a relationship.

## **Review Exercises 12**

All answers here were obtained from regression-program output unless otherwise noted.

1. (a) Plotting HARDNESS versus CEMENT below, we get an approximate linear relationship.



(b) The least-squares line is  $\hat{y} = -24.1 + 0.186x$ .

- (c) Once the amount of cement gets below a certain positive level c, say, the mix will not harden at all, i.e., y = 0 for all values X below c. The regression line is therefore not relevant to the physical situation below x = c, and certainly not at x = 0, which gives a negative hardness of -24.1!
- (d)  $20 \times 0.186 = 3.72$ .
- (e) A 95% confidence interval for the slope is [0.170, 0.203]. For every 1 g increase in cement, average hardness goes up by somewhere between 0.170 units and 0.203 units. [The interval also indicates that the slope is significantly greater than 0 as the interval is to the right of zero.]
- (f) At x = 275, the 95% prediction interval is [20.85, 33.58]. We would expect the hardness of a new batch made with 275 g of cement to have a hardness somewhere between 20.85 and 33.58 units.
- (g) Yes, but we can't be sure as 600 g is considerably larger than any of the cement levels that we have tested or observed (outside the range of the data). The relationship may be different out there.
- (h) The following residual plot (below left) looks a little strange not only because of the apparent increased variability in the center of the plot but also because of replicated x-values.



However, the plot is basically horizontal so that the linearity of the model does not appear to be in question. Perhaps, surprisingly, the Normal probability plot (above right) is closely linear, and the W-test for Normality is satisfactory.

- (i) The variability will depend on the degree of mixing of all the ingredients, namely, sand, chips, cement, and water. It will also depend on the quality, or characteristics, of each of the ingredients used and this might vary from batch to batch.
- 2. (a) The final phrase means that the increase in average performance was statistically significant, i.e., there is evidence that a true difference exists. A non-statistical audience would interpret it to mean that each student's IQ had improved by a substantial amount.
  - (b) If they were the same there would be a learning effect from one test to the next. It is known that past experience or practicing can improve a person's performance on some IQ tests.
  - (c) The quotation meant that there was a statistically significant linear relationship between each pair of tests, i.e., there is strong evidence that the true correlation

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is not zero. However, it says nothing about the strength of each relationship. It might still be quite weak. There might be a lot of uncertainty about the size of the true correlation. We would want the confidence interval only to contain values close to 1 before we could regard the tests as "equal measures of abstract reasoning ability."

- (d) We would want to randomize what test was used on which person under what experimental condition. If test-type 1 was always used with experimental-condition 1 and test-type 2 with experimental-condition 2, a significant difference in results could just be due to the differences between the tests. There are  $6 (= 3 \times 2 \times 1)$  ways of ordering the three experimental conditions. One possible design is to divide the 36 students randomly into 6 groups of 6 with each group getting one of the orderings. This design allows for any carry-over effects. We haven't discussed how we can analyze such a design in this book. We also note that the students were volunteers and not a random sample, so there may have been a disproportionate number of students who, for example, like Mozart!
- (e) There were no statistically significant differences. However, we know that this is very different from demonstrating that no differences exist see Section 9.5.2.



**3.** (a) All six plots are given below.

For the three men's races, the plots are surprisingly linear, apart from initial outliers for the 100-m and 400-m. There is no sign of leveling off for the 100-

m and 200-m, though for the 400-m there appears to be a suggestion of some leveling off as the most recent points are above the general trend. The plots for the women's races are less well defined but, except for recent points, are still approximately linear for the 100-m and 200-m. In these last two, the trend is increasing for the last three points, indicating some leveling off. The plot for the 400-m is unusual, with a change in the slope of the downward trend, but the trend is still appears strongly down hill.

(b) To compare the men's and women's times we plot them on the same graphs.



The women's times are slower, but have fallen more steeply than the men's times.

- (c) A descending straight line must eventually cut the x-axis, giving a zero time and then it will go negative!
- (d) (i) The plot follows (below left). The least-squares line is  $\hat{y} = 196 0.0769x$  and this is drawn on the plot.



(ii) The residual plot (above right) shows that there are too many positive residuals at the right-hand end, thus suggesting that the linear model is breaking down at this end. Also, there is an outlier at 1900. The Normal probability plot (below left) shows up these problems.



- (iii) Without the outlier, the line is now  $\hat{y} = 176 0.0666$ . The Normal probability plot and the *W*-test (above right) do not indicate any non-Normality. The 95% prediction interval for the year 2000 is [41.37, 44.31] which, because of its width, is not very informative. It is, however, reflective of the variability in winning times from olympiad to olympiad.
- (e) For the reader.
- (f) For the men's races, the plots (below left) indicate that the speeds for the 100-m and 200-m are similar. The three plots are reasonably linear with less evidence of a leveling off.



(g) For women's races, the plots (above right) indicate that the speed for the 200-m in recent games has increased relative to that for the 100-m so that they are now similar. There has only been a slight increase in speed for the 400-m in the last few games.

If you are worried about the speed for the longer more tiring race being similar to that for the shorter race, recall that we are talking about average speeds here, not peak speeds. The races include a slower period at the start before the runners reach full pace.

4. (a) The plot follows.



The PCI decreases with AGE, as expected. The trend is roughly linear (a clearer idea is obtained by visually taking the mean of the replicated observations for each age).

- (b) The least-squares line is  $\hat{y} = 90.4 2.17x$ , and it is superimposed on the above plot.
- (c) The following residual plot (below left) is not unreasonable, though the data for age 13 does not fit the model very well.



[In practice the records would need to be checked to see if anything different happened 13 years previously. On the other hand, this could just be due to chance variation. We have often seen behavior like this in "perfect data" from random number generators.] The Normal probability plot and the *W*-test for Normality (above right) are both satisfactory.

- (d) The *t*-test on program output for testing  $H_0: \beta_1 = 0$  versus  $H_1: \beta_1 \neq 0$  gives  $t_0 = -4.18$  and *P*-value = 0.000, indicating a strong evidence of a true (negative) trend. A 95% confidence interval for the slope  $\beta_1$  is [-3.23, -1.11]. Each year, average PCI decreases by somewhere between 1.11 and 3.23.
- (e) The interval for the intercept is [75.46, 105.33]. It gives an interval estimate of the PCI at time zero. We would not trust the model this far outside the range of the data (all observations in the data were for between 11 and 18 years).
- (f) When x = 20, the prediction interval is [32.70, 61.22]. We would expect the PCI for a 20 year-old stretch of road of the same type to have a value somewhere between about 33 and 61.
- (g) Having decided at what value of PCI a stretch of highway needs to be replaced, one approach might be to read off the age value (x) corresponding to this PCI value (y) from the fitted line. The relationship between age and PCI here, however, is too weak (there is too much variation about the trend) for a rule based on age alone to be effective.

- (h) The amount and type of traffic, the type of land the road is built on (drainage, soil type, etc.), climatic conditions, and the quality of the original road construction process can all be expected to have an effect.
- 5. (a) The plot is given below left. The TOTAL time seems to increase with the RE-ACTION time. The spread is increasing as REACTION time increases.



- (b) The plot (above right) is almost the same as before. [We might perhaps have expected this as reaction time makes up such a small proportion of the total time.]
- (c) (i) r = 0.358. (ii) r = 0.312. There is little difference between using TOTAL time and RUNNING time.
- (d) The fitted line  $\hat{y} = 9.32 + 5.87x$  is given below left.



- (e) Using either a test for zero  $\rho$  or an (equivalent) test for zero slope, we get *P*-value = 0.094 which indicates only weak evidence against the "no linear relationship" null hypothesis, i.e., we have only weak little evidence from this data of a relationship between REACTION time and RUNNING time.
- (f) One interpretation of the scatter plot is that the physical qualities of athletes that lead to fast reactions and those leading to fast sprinting are closely related. It has also been suggested that there is more than one trend superimposed here (maybe three?). This could, for example, be due to the performance differences for the heats, semifinals, and the final, particularly with the better runners.
- (g) We expect the residual plot to be fan shaped. It is given above right. We would not trust the least squares analysis, as the spread is not constant. We need to use a model that is more complicated than the simple linear model to analyze these data properly.
- 6. (a) The plot for the head lengths is given below left. There is an approximately linear trend with quite a lot of scatter. The scatter appears constant. For the

lengths, r = 0.711. The plot for the head-breadths is given above right. This time the trend is curved and appears to be levelling off on the right-hand side. For the breadths, r = 0.709.



- (b) For head-breadths, r fails to tell us that the plot is not linear.
- (c)  $\hat{y} = 48.1 + 0.731x$ . The following residual plot (below left) and the Normal probability plot (below right) do not indicate any problems with the underlying assumptions.



- (d) The *t*-test on program output for testing  $H_0: \beta_1 = 0$  versus  $H_1: \beta_1 \neq 0$  (for the slope) gives us  $t_0 = 4.85$  and *P*-value = 0.000, indicating very strong evidence of a positive trend. The 95% confidence interval for the slope is [0.42, 1.04]. For every centimeter increase in the head-length of the first son there is an increase of between 0.42 cm and 1.04 cm increase on average for the second son.
- (e) There is very strong evidence that the correlation is not zero. (Actually that it is greater than zero as the correlation and the slope have the same sign.)
- \*(f) We can fit a quadratic  $\hat{y} = -741.81 + 11.160x 0.0348x^2$ . This is shown below. [The way the trend starts to curve down on the right-hand side is a bad feature of this model. We would not want to use it for prediction with BREADTH 1 greater than about 160.]



To see if it is appropriate, or if the apparent curvature could be explained simply by sampling variation, we test  $H_0$ : quadratic coefficient is zero versus  $H_1$ : quadratic coefficient is not zero. Using a *t*-test,  $t_0 = -2.763$ ; or using an *F* test,  $f_0 = 7.44(=t_0^2)$ . In both cases *P*-value = 0.012, giving strong evidence that the quadratic coefficient is not zero. We have strong evidence that the curvature is real.

- (g) For size we could use  $length \times breadth$  or even length + breadth, and for shape we could use length/breadth.
- (h) For class discussion.
- (i) We use a paired comparison t-test for testing  $H_0: \mu_{diff} = 0$  versus  $H_1: \mu_{diff} \neq 0$ . For head-lengths,  $t_0 = 1.25$  with P-value = 0.224; there is no evidence of a difference. The dot plot (below left) looks satisfactory.



For head-breadths,  $t_0 = 1.74$  with *P*-value = 0.095. We have only weak evidence of a real difference. A 95% confidence interval for the true mean difference,  $\mu_{diff}$ , is [-0.35, 4.11]. The dot plot (above right) looks satisfactory.

- (j) If calipers are used, then choosing where to take the measurements needs to be standardized, especially in the breadth measurement. You would probably want to measure the maximum length. One way of doing this is to arrange for each person to rest their chin on a lower platform and then bring an upper platform down until it touches the top of the head held in a vertical position. It might be possible to do a similar thing with breadths. Most people's heads are wider above the ears. Alternatively, some average width might be more appropriate.
- 7. (a) Sometimes you may forget to record the data and fill it in later from memory. Such observations will be less reliable. The tank will not be completely empty each time. This does not matter much. More important is the variation in how close to full the tank is when "completely filled" because we will use the amount put into the tank as our measure of how much gas has been used since the last fill up. There is more than one month involved after some fill-ups, e.g., from the last few days of March through the first few days of April. Unless the car is

always filled at the same time of the day, there is the problem of determining the number of days.

- (b) DIST is the difference between the current odometer reading and the odometer reading recorded for the last fill up. LITERS is the amount put into the tank this time. KM.LITER is DIST divided by LITERS. DAYS was measured as the number of days since the last recorded date.
- (c) A zero means that there is more than one fill-up on some days because of a long journey. There are several 0s and 1s close together in July and August (North American summer holiday period). It looks like the driver was on a travelling holiday at this time.
- (d) The plot is perhaps curved. To us it looks more like 2 different lines joining at about month 7 in a "^" shape. There are better consumption rates in the summer months. There is an outlier in month 4 with KM.LTR=11.61. It looks like a mistake has been made. If we halve this value we get a little under 6 which is similar to the other month 4 values (see beginning of the data). This and the large distance recorded (557) suggests that the previous fill up was not recorded.
- (e) Such pairs of months might have similar average temperatures. Apart from apparent outliers, there seems to be an increasing trend from left to right, which appears to be related to temperature (and perhaps other weather conditions).
- (f) We would want to see if there are any differences within the pairs of months that are linked together, and check overall for outliers. We would also look at a residual plot, as the trend does not look particularly linear. (We could see if an added quadratic term is significant.)
- (g) The intercept of the straight line is the mean for the month of January (x = 0) and is estimated by 5.889. The 95% confidence interval is [5.37, 6.41] telling us that the true average KM.LTR in January is somewhere between about 5.4 km/L and 6.4 km/L. [We are, however, a little suspicious of the fit of the linear model in January (i.e., at MO.JAN=0).]
- (h) The slope of the straight line, estimated by 0.386, gives the increase in consumption as we move one month further away from January. The 95% confidence interval is [0.243, 0.530], which says that the average consumption increases by between 0.24 and 0.53 km per liter for each month further from January.
- (i) Yes, because the *P*-value for testing for zero slope is 0.000. Also because the confidence interval for the slope does not contain the value 0.
- \*(j) For both June and August (MO.JAN=5) a 95% prediction interval is [5.64, 10.00]. This leads us to expect that the actual KM.LTR for a trip in June or August (rather than the average over many trips) will be somewhere between 5.6 km/L and 10 km/L.
- (k) Yes, provided the standard deviations are not too different. The *F*-test indicates that the means are clearly not all equal. The null hypothesis for zero slope in the regression model is the same as the equal-means null hypothesis for the one-way ANOVA. However, the alternative hypothesis is more restrictive for the regression model in that it specifies that the means all lie on a line rather than just being not all equal, as in the case of the ANOVA model. [If the means really do lie on a line, the regression method will be more likely to detect that  $H_0$  is false than will one-way ANOVA.]

- (1) It means that there is no evidence against the null hypothesis that the quadratic coefficient is 0, i.e., we don't need a quadratic model, or looking at it another way, that any curvature we might think we see could just be produced by sampling variation.
- (m) The plot with the added points is given below.



Yes, there appears to be a long-trip effect. There seems to be a decrease in consumption for long trips. Our impression of a long-trip effect does, however, seem to be coming entirely from those long trips occurring in August (there were none in June). Long trips in other months do not stand out.

\*8. (a) The plot follows. The trend is clearly curved, with thickness decreasing with year.



- (b) (i) The fitted quadratic is  $\hat{y} = 318 + 0.449x 0.141x^2$ , where x = TIME.
  - (ii) We added this to the plot in (a).
  - (iii) The residual plot, the Normal probability plot and the *W*-test given below all indicate that the model fits reasonably well. However, from the residual plot there is a hint of an increase in the spread with the year.



- (iv) A 95% prediction interval for the year 2000 is [19.31, 110.52] which is very wide! [This is partly because 2000 is a reasonable distance from the data, but more because the curve is starting to go down more and more steeply as we head away from the data towards the future. As it gets very steep, small changes in the equation of the curve lead to big changes in the prediction so relatively small amounts of uncertainty about the curve's coefficients get translated to large amounts of uncertainty about the prediction. The prediction interval for 1997 (only 1 year out from the data is [56.8, 142.1] which is quite a bit narrower.]
- (c) For years before 1956, x is negative. If we explore the fitted quadratic in (b)(ii), either by plotting or looking at values, we find that the curve steadily decreases as x becomes more and more negative. The ozone hole is believed to be a recent phenomenon so we find ozone levels being lower before 1956 hard to believe. Thus, we would not trust the curve as giving a reasonable a description of what happened before 1956.
- **9.** (a) The four plots are given below. The line y = x corresponds to the perceived size being the same as the true size.



- (b) The students vary a great deal in their perception of size. Students 1 and 8 are inclined to overestimate the sizes of the larger circles. Student 4 tended to overestimate the sizes of smaller circles and underestimate the sizes of larger circles. Student 10 strongly overestimated the sizes of larger circles.
- (c) Using areas is not a good idea as there is substantial variation in people's perceptions of relative size. These people seem to make big errors in gauging relative size and different people are making different sorts of errors.
- (d) From the following plot the trend looks reasonably linear.



- \*(e) Taking logs we get  $\log(perceived \ size) = \log a + b \log(area)$ , which is a straight line with slope b.
- (f) The fitted line is  $\hat{y} = -0.184 + 1.06x$ . The line is superimposed above.
- (g) A 95% confidence interval for the slope is [1.000, 1.127]. With 95% confidence, the power of area implicitly being used by this student is somewhere between 1.00 and 1.13.
- \*(h) A 95% prediction interval for  $\log y = \log(area)$  at  $\log 300 = 5.704$  is given by [5.388, 6.378]. We can translate this into a prediction interval for y = area by taking [exp(5.388), exp(6.378)], or [218.70, 588.75].
- \*10. (a) The plot of *price* versus *age* is curved but the plot of log(*price*) versus *age* is reasonably linear.



This suggests a linear model for  $\log(price)$ , [i.e. of the form  $\log(price) = \log a + b \times age$ ], or an exponential model for *price* [i.e. of the form *price* =  $ae^{b \times age}$ ].

(b) The log(*price*) declines at a rate of about 0.21 per year of age.

- (c) From Table 10, when df = n 2 = 57, the t multiplier for a 95% CI is t = 2.002 and the interval is given by  $3.8511 \pm 2.002 \times 0.04936$ , or [3.752, 3.950].
- (d) The prediction for x = 6 is 2.5534, and the 95% prediction interval is [2.060, 3.046]. We predict that the price of another Renault-5 aged 6 years will be somewhere between 2060 and 3950 Francs.
- (e) From Section 12.2.3 we see that for the exponential curve  $y = a e^{bx}$ , if x increases by 1 unit, then y gets multiplied by  $e^{b}$  and that b is the slope of the  $\log(y)$  versus x plot. A slope coefficient of -0.2164 tells us that when cars are 1 year older, the average price gets multiplied by  $e^{-0.2164} = 0.8054$ .

However, with 95% confidence, the true slope is between approximately -0.24 and -0.20. Thus, when cars are 1 year older, the average price gets multiplied by somewhere between  $e^{-.24} = 0.78$  and  $e^{-.20} = 0.82$ . The average price declines at a rate of between about 18% and 22% per year.

(f) The values for the actual PRICE are given in the following table. We simply exponentiate each of the predictions.

| Age $(x)$  | 0    | 1    | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10  |
|------------|------|------|------|------|------|------|------|------|------|------|-----|
| Predicted  | 47.0 | 37.9 | 30.5 | 24.6 | 19.8 | 15.9 | 12.8 | 10.3 | 8.3  | 6.7  | 5.4 |
| Pred.lower | 28.6 | 23.1 | 18.6 | 15.0 | 12.1 | 9.8  | 7.8  | 6.3  | 5.1  | 4.1  | 3.3 |
| Pred.upper | 77.3 | 62.1 | 50.0 | 40.2 | 32.4 | 26.1 | 21.0 | 17.0 | 13.7 | 11.1 | 9.0 |

(g) We have added curves giving fitted values (solid line) and predicted values (dotted lines) for all values of age. The intervals get narrower with increasing age. (This reflects the decreasing scatter about the curve as age increases.)



(h) One rather subtle point is the following. The difference in average price between 2 year-old cars and 3 year-old cars right now is probably not quite the same as the difference in average price between cars that are 2 years old now and the same cars one year from now. The former sort of information is what we get from collecting data at one point in time, as in this data set. The latter sort of information measures the real reduction in value due to aging. There are also a variety of data quality issues. First, we don't have a random sample of cars, simply those in a "Toulouse newspaper one day in October 1985". Second, AGE should really be the time since the car was first sold (or maybe first registered). We don't have the actual date, just the year. There are quite a number of cars listed as 1985 and these would all be less than 1 year old. We are giving them all an age of 0, but there are really quite a variety of different ages of near-new cars all classed as age=0. Some may be nearly 10 months old (the data was collected)

in October 1985), others may be almost new. The same sort of grouping problem is also happening with older cars. Some cars classed as 2 years will be nearly as old as others classed as 3 years old. These differences in age may affect price. As cars get older, they probably do not. Our guess is that buyers react to the "year of the car" and actual age within that year has little if any effect on price.

(i) The plot follows. Ignoring the numbers labeling the points (they are there for part (k)), there is some trend by which KM increases with AGE. The relationship is not as strong as we expected. There is a great deal of scatter and the variability increases greatly with age.



- (j) These lines have been added to the above plot.
- (k) Our classification is arbitrary, but reasonable. It helps us identify cars with rather high kilometers travelled for their age (those above the top line that we have coded with 1s in this and future plots), cars with low kilometers travelled for their age (those below the bottom line that we have coded with 3s) and a broad central range of what we might think of as average kilometers for their age coded as 2s. (We are using number codes because we cannot use color codes.)
- (1) We would expect that for cars of the same age, the price would be lower for cars with higher kilometers recorded (high mileage). We would expect that in a price versus age plot, the high kilometer cars (1s) would tend to be towards the bottom of the scatter pattern and those with low kilometers (3s) would tend to fall near the top with 2s in the middle something like the following plot. (We wouldn't expect it to be as extremely sorted as this, but some sort of tendency for 3s to be near the top and 1s to be near the bottom.)



(m) This has been done with our number codes below.



We cannot see any obvious kilometer effect at all. With effort, we can persuade ourselves there is a slight tendency for 1s to be at the bottom. Age seems to be the most important of the two factors and a kilometer effect, if there is one, seems minor.

- (n) The price he paid was for a car in the medium km range (labeled 2). He probably paid too much.
- (o) Other variables of interest might include: the state of the car (e.g., the paintwork and the upholstery), the number of previous owners, and the maintenance record. The advertised price is a biased measure of value because the advertised price of a used car tends to be higher than the price the car actually ends up selling for. The plots are useful, however, as they give a rough trend.

Instructor's Manual

Chapter 12