

Simple and Multiple RLS

Consider now the simple regression model used in the `EEG1A.R` file (SS, p. 3.46).

(a) The table shows the sample means of `lead` (in seconds) and `no.lead` (in ms). The difference in the sample means is 0.007 with a standard error of 0.005. The authors explain that since both lead paper types have a large surface area, one that is 0.01 seconds per 100 pages is the population, but the standard error is large (0.005) and the difference is not statistically significant ($t = 0.007/0.005 = 1.4$).

	<code>no</code>	<code>lead</code>	SE
Mean	2.07	0.007	0.005
Std. Error	0.01	0.005	0.002
Difference		0.007	0.005

(b) The regression is

$$\text{no.lead} = 0.007 + 0.005 \cdot \text{lead} + \text{error} \quad \text{no.lead} = 0.007 + 0.005 \cdot \text{lead} + \text{error}$$

(c) The `Intercept` is the intercept, which shows the value of `no.lead` when `lead = 0` and `lead = 0` is chosen. The level of the independent variable.

The second coefficient is the intercept, which shows the effect of `lead` on the value of `no.lead`. Comparing `no.lead` with `lead` (which is 0) and `no.lead` with `lead` (which is 0), the value of `lead` is 0.007 and the value of `no.lead` is 0.007.

$$\text{no.lead} = 0.007 + 0.005 \cdot \text{lead} + \text{error} \quad \text{no.lead} = 0.007 + 0.005 \cdot \text{lead} + \text{error}$$

The third coefficient is the intercept, which shows the effect of `lead` on the value of `no.lead`. Comparing `no.lead` with `lead` (which is 0) and the value of `lead` is 0.007 and the value of `no.lead` is 0.007.

$$\text{no.lead} = 0.007 + 0.005 \cdot \text{lead} + \text{error} \quad \text{no.lead} = 0.007 + 0.005 \cdot \text{lead} + \text{error}$$

(d) The difference is 0.007. The value without `lead` (which is 0) is 0.007 for values without `lead`.

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Jessica J Manson



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