

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 `lead.ppt` (in seconds). The difference in the sample means is 0.007 with a standard error of 0.005. The authors explain that since both lead paper tubes a larger difference means more the lead sheets per unit length in 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>n</code>	<code>mean</code>	<code>sd</code>
<code>lead</code>	20	0.007	0.005
<code>lead.ppt</code>	20	0.000	0.005
<code>difference</code>		0.007	0.005

(b) The regression is

$$\text{difference} = 0.007 + 0.001 \cdot \text{lead} - 0.001 \cdot \text{ppt} + 0.001 \cdot \text{lead} \cdot \text{ppt}$$

(0.005) (0.005) (0.005) (0.005)

(c) The `Intercept` is the intercept, which shows the fitted value when `lead = 0` and `ppt = 0`. It shows the level of the dependent variable.

The second coefficient is the intercept, which shows the effect of `lead` on the value of the dependent variable. Comparing `lead` with `lead.ppt = 0` and `lead` without `lead.ppt` shows that the value of `ppt`, the difference in points per inch, is not statistically significant.

$$\text{Intercept} = 0 - 0.001 \cdot 0 = 0 - 0.000 = 0.000$$

The third coefficient is the intercept, which shows the effect of `ppt` on the value of the dependent variable. Comparing `ppt` with `lead = 0` and the value of `ppt = 0` shows that the value of `lead`, the difference in points per inch, is not statistically significant.

$$\text{Intercept} = 0 - 0.001 \cdot 0 = 0 - 0.000 = 0.000$$

(d) The difference is 0.007. The value without `lead.ppt` is 0.007 for value without `ppt`.

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M. Hashem Pesaran



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