Stat 763 HW05

1. R^2 and R^2_{adj} are the coefficient of determination and the adjusted coefficient of determination for model $y = \beta_0 + \beta_1 x_1 + \dots + \beta_k x_k + \epsilon$ based on a sample of size n.

- (1) Find a formula expressing R_{adj}^2 via R^2 .
- (2) Find a formula expressing \mathbb{R}^2 via \mathbb{R}^2_{adj}

2. 3.5 p126

Consider model $y = \beta_0 + \beta_1 x_1 + \beta_2 x_6 + \epsilon$ with data in Table B.3 on p576 also in file B3.txt with observations on y, x_1 and x_6 only.

- (1) (d) Find a 95% C. I. for β_1 .
- (2) (f) Find a 95% C. I. on the mean gasoline mileage when $x_{01}=275~\mathrm{in^3}$ and $x_{06}=2$ barrels.
- (3) Find a 90% upper-sided confidence interval for mean gasoline mileage when $x_{01}=275$ in and $x_{06}=2$ barrels.