

#R code: Discussion 4.

Sta108, Fall 2007, Utts

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#Lack-of-fit test
#H0: usual linear model holds
#HA: population average GPA at ACT level j is  $\mu_j$ 
#consider similar hypotheses to (3.19) in your textbook

Data = read.table("~/Documents/School/Sta108utts/CH01PR19.txt")
names(Data)=c("GPA", "ACT")
Reduced = lm( GPA ~ ACT, data = Data )
Full = lm( GPA ~ 0 + as.factor(ACT), data = Data )
anova(Reduced, Full)

```

#If p-value > 0.05, don't reject the null hypothesis; the model appears to be adequate.

#Matrices in R

```
rbind(A,C)          #concatenate rows together
ncol(Data)          #get number of columns in dataset
nrow(Data)          #get number of rows in dataset
dim(Data)           #get dimentions (rows, columns) in dataset

n=nrow(Data)
cbind(rep(1,n), Data$ACT)  #Create X matrix for linear regression
X=cbind(rep(1,n), X1=Data$ACT)
Y=Data$GPA
#In linear regression, get Beta parameter estimates:
b = solve( t(X) %*% X ) %*% t(X) %*% Y      #b = (X'X)^(-1)X'Y
b
lm(Y ~ 0 + X)      #here, X matrix already contains the column for the intercept term
                   #so, you need to set Beta0=0 to prevent R fitting additional intercept
lm(GPA ~ ACT,data=Data) # Check the result
```