Biostatistics 533
Classical Theory of Linear Models
Spring 2007
Final Exam

Name: ______________________________

Problems do not have equal value and some problems will take more time than others. Spend your time wisely. You do not have to give reasons unless you are explicitly asked.

Problem	1	2	3	4	5	6	7	8	Total	Bonus
Value	17	13	14	8	8	8	8	24	100	6
Score										

Please choose ONE of the following options.

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C.______________________________

1. (17 points) Let $\mathbf{X}$ be an $n \times p$ matrix with linearly independent columns. Let $\mathbf{Y}$ be an $n \times 1$ vector. Suppose $\mathbf{Y} = \mathbf{a} + \mathbf{b}$ where $\mathbf{a} \in \mathcal{R}(\mathbf{X})$ and $\mathbf{b} \in \mathcal{R}(\mathbf{X})^{\perp}$.

(a)

Is $\mathbf{a}$ unique? Circle one: YES NO

Is $\mathbf{b}$ unique? Circle one: YES NO

(b) Compute $\mathbf{a}'\mathbf{b}$.

(c) Write $\mathbf{a}$ as a function of $\mathbf{X}$ and $\mathbf{Y}$.

(d) Write $\mathbf{b}$ as a function of $\mathbf{X}$ and $\mathbf{Y}$.

(e) Compute $\mathbf{X}'\mathbf{b}$.

2. This linear model with intercept has $p+1$ parameters:

$$y = \alpha + \beta_1 x_1 + \beta_2 x_2 + \ldots + \beta_p x_p + \epsilon$$

Let $\mathbf{X} = [\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_p]$ be the design matrix for the parameters $\beta_1, \beta_2, \ldots, \beta_p$. The least squares parameter estimates minimize $||\mathbf{Y} - \alpha\mathbf{1} - \mathbf{X}\boldsymbol{\beta}||$ or equivalently, $||\mathbf{Y} - \alpha\mathbf{1} - \mathbf{X}\boldsymbol{\beta}||^2$, where $\boldsymbol{\beta}$ is the vector $(\beta_1, \beta_2, \ldots, \beta_p)'$.

(a) (8 points) Let $\bar{\mathbf{Y}} = \bar{Y}\mathbf{1}$ (the vector where every entry is the average of the Y's) and let $\bar{\mathbf{X}}$ be the matrix with all rows equal to $\bar{\mathbf{x}}' = [\bar{\mathbf{x}}_1, \bar{\mathbf{x}}_2, \ldots, \bar{\mathbf{x}}_p]$. Prove that $||\mathbf{Y} - \alpha\mathbf{1} - \mathbf{X}\boldsymbol{\beta}||^2$ can be written

$$||\bar{\mathbf{Y}} - \alpha\mathbf{1} - \bar{\mathbf{X}}\boldsymbol{\beta}||^2 + ||\mathbf{Y} - \bar{\mathbf{Y}} - (\mathbf{X} - \bar{\mathbf{X}})\boldsymbol{\beta}||^2$$

(b) (5 points) Let $\hat{\boldsymbol{\beta}}$ be the least squares estimate of $\boldsymbol{\beta}$. Prove that the least-squares estimate of α is $\hat{\alpha} = \bar{y} - \bar{\mathbf{x}}'\hat{\boldsymbol{\beta}}$.

3. (14 points) A botanist measured the concentration of a particular virus in plant sap using the ELISA assay. The study included 13 varieties of potato. The botanist was interested in how resistance to the virus varied among these varieties. Samples were taken from 5 plants from each variety, for a total of 65 plants. However, one measurement was lost from a failed assay.

A one-way ANOVA model was fit to the data. (a) Complete the table.

source	df	SS	MS	F	p-value
variety		13.84			0.0001
error					
total	63	16.75			

(b) What is the value of R^2 for this dataset?

(c) Assume that errors in the underlying model are normally distributed, independent, and homoscedastic. Consider the null hypothesis H that the mean measurement is the same in all 13 groups. What is the result of testing this hypothesis at level 0.05? (Cirlce one)

REJECT H

DO NOT REJECT H

NOT ENOUGH INFORMATION

4. (8 points) Let $\mathbf{Y} \sim MVN(\mathbf{X}\boldsymbol{\beta}, \sigma^2\mathbf{I})$, where $\mathbf{X}$ is an $n \times p$ matrix with linearly independent columns.

(a) What is the distribution of $\mathbf{PY}$, where $\mathbf{P}$ is the projection onto the column space of $\mathbf{X}$?

(b) What is the distribution of $\mathbf{Y}'(\mathbf{I} - \mathbf{P})\mathbf{Y}/\sigma^2$?

5. (8 points) For a linear model, let $\mathbf{c}'\boldsymbol{\beta}$ be estimable. Show $\text{cov}(\mathbf{c}'\hat{\boldsymbol{\beta}}) = \sigma^2\mathbf{c}'\mathbf{G}\mathbf{c}$ where $\mathbf{G}$ is a generalized inverse of $\mathbf{X}'\mathbf{X}$. (You might find some of the following facts that we proved in a lemma useful: $\mathbf{XGX}'\mathbf{X} = \mathbf{X}, \mathbf{X}'\mathbf{XGX}' = \mathbf{X}', \mathbf{XGX}' = \mathbf{XG}'\mathbf{X}'$)

(*Hint:* use what we know about $\mathbf{c}$ when $\mathbf{c}'\boldsymbol{\beta}$ is estimable.)

6. (8 points) Suppose in truth the model is

$$\mathbf{Y} = \mathbf{X}\boldsymbol{\beta} + \mathbf{Z}\boldsymbol{\eta} + \boldsymbol{\varepsilon}, \qquad E[\boldsymbol{\varepsilon}] = \mathbf{0},\ \operatorname{cov}(\boldsymbol{\varepsilon}) = \sigma^2\mathbf{I},$$

but we fit the smaller model

$$\mathbf{Y} = \mathbf{X}\boldsymbol{\beta} + \boldsymbol{\varepsilon}.$$

Find $E[\hat{\boldsymbol{\beta}}]$ when the smaller model is used and find an expression for the bias of $\hat{\boldsymbol{\beta}}$. You can assume $\mathbf{X}$ has full rank.

7. (8 points) For a linear model with design matrix $\mathbf{X}$ let $H : \mathbf{A}\boldsymbol{\beta} = \mathbf{0}$ be a testable hypothesis. We know

$$RSS_H - RSS = (\mathbf{A}\hat{\boldsymbol{\beta}})'[\mathbf{A}(\mathbf{X}'\mathbf{X})^{-}\mathbf{A}']^{-1}(\mathbf{A}\hat{\boldsymbol{\beta}}).$$

Derive $E[RSS_H - RSS]$.

8. (24 points) Consider the following model:

$$\begin{aligned} Y_1 &= \tau_1 + \tau_2 + \tau_3 + \epsilon_1 \\ Y_2 &= \tau_1 + \tau_3 + \epsilon_2 \\ Y_3 &= \tau_2 + \epsilon_3 \end{aligned}$$

(a) Write out the model in matrix form.

(b) What is the rank of the design matrix? ________

(c) Circle one:

τ_1 is: ESTIMABLE NOT ESTIMABLE

τ_2 is: ESTIMABLE NOT ESTIMABLE

τ_3 is: ESTIMABLE NOT ESTIMABLE

(d) Is $\tau_1 - 2\tau_2 + \tau_3$ estimable? Explain how you know.

(e) Find a linear unbiased estimate of $\tau_1 - 2\tau_2 + \tau_3$. Note: You are not required to find the BLUE.

(f) Find a linear unbiased estimate of $\tau_1 - 2\tau_2 + \tau_3$ that is different from the estimator you gave in (e).

(g) BONUS (6 points) DO NOT WORK ON THIS UNLESS YOU HAVE FINISHED THE REST OF THE EXAM.
Find the BLUE of $\tau_1 - 2\tau_2 + \tau_3$.