

STAT 511 Homework 6

Due Date: 11:00 A.M., Wednesday, March 7

1. Suppose $\mathbf{y} = \mathbf{X}\boldsymbol{\beta} + \boldsymbol{\epsilon}$, where $\boldsymbol{\epsilon} \sim N(\mathbf{0}, \sigma^2\mathbf{V})$ with $\sigma^2 > 0$ unknown and \mathbf{V} a known positive definite matrix.
 - (a) Suppose $\mathbf{C}\boldsymbol{\beta}$ is testable. Write down an F -statistic for testing $H_0 : \mathbf{C}\boldsymbol{\beta} = \mathbf{d}$ and fully state its distribution.
 - (b) Suppose $\mathbf{c}'\boldsymbol{\beta}$ is estimable. Write down an expression for a $100(1 - \alpha)\%$ confidence interval for $\mathbf{c}'\boldsymbol{\beta}$.

2. Suppose $w_1 \sim N(4\mu, \sigma^2)$ independent of $w_2 \sim N(\mu, \sigma^2/3)$. Determine the BLUE of μ .

3. Consider the model

$$y_i = \beta x_i + |x_i|\varepsilon_i,$$

where for $i = 1, \dots, n$; y_i is the response for observation i ; β is an unknown real-valued parameter; x_i is the i th known nonzero observation of an explanatory variable; $\varepsilon_1, \dots, \varepsilon_n$ are independent and identically distributed as $N(0, \sigma^2)$; and $\sigma^2 > 0$ is an unknown variance component.

- (a) Provide an expression for the variance of the response vector \mathbf{y} .
 - (b) Provide expression for the best linear unbiased estimator of β . Simplify your answer as much as possible.
4. Researchers were interested in studying how soil moisture level affects the ability of plants to respond to a virus infection. A total of 30 pots were assigned to three watering levels (1 = low, 2 = medium, 3 = high) using a balanced and completely randomized design. Each of the 30 pots contained four seedlings. Two randomly selected seedlings within each pot were injected with a virus. The remaining two seedlings in each pot were “mock infected” by injection with a harmless substance. Two weeks after treatment, each seedling was individually weighed, and these weights served as the response variable for subsequent analysis.
 - (a) Name the experimental units in this experiment.
 - (b) Name the observational units in this experiment.
 - (c) Provide an ANOVA table for the data from this experiment. Include only the columns for source and degrees of freedom.

5. An experiment was conducted to compare the effectiveness of two sports drinks (denoted 1 and 2). The subjects included 60 males between the ages of 18 and 31. Each subject rode a stationary bicycle until his muscles were depleted of energy, rested for two hours, and biked again until exhaustion. During the rest period, each subject drank one of the two sports drinks as assigned by the researchers. Each subject’s performance on the second round of biking following the rest period was assigned a score between 0 and 100 based on the energy expended prior to exhaustion. Higher scores were indicative of better performance.

20 of the 60 subjects repeated the bike-rest-bike trial on a second occasion separated from the first by approximately three weeks. These subjects drank one sports drink during the first trial and the other during the second trial. The drink order was randomized for each subject by the researchers, even though previous research suggested no performance difference in repeated trials when three

weeks passed between trials. The other 40 subjects performed the trial only a single time, drinking a randomly assigned sports drink during the rest period. 20 of these subjects received sports drink 1, and the other 20 received sports drink 2. A portion of the entire data set is provided below.

Subject	Drink 1	Drink 2
1	45	52
2	69	73
\vdots	\vdots	\vdots
20	29	46
21	35	-
22	81	-
\vdots	\vdots	\vdots
40	55	-
41	-	17
42	-	54
\vdots	\vdots	\vdots
60	-	61

Subjects 1 through 20 in the table above represent the 20 subjects who performed the trial separately for each of the sports drinks. Note that the data set contains no information about which drink was received in the first trial and which drink was received in the second trial. Throughout the remainder of this problem, please assume that this information is not important. In other words, you may assume that the subjects would have scored the same for drinks 1 and 2 regardless of the order the trials were performed.

Suppose the following model is appropriate for the data.

$$y_{ij} = \mu_i + u_j + e_{ij}, \tag{1}$$

where y_{ij} is the score for drink i and subject j , μ_i is the unknown mean score for drink i , u_j is a random effect corresponding to subject j , and e_{ij} is a random error corresponding to the score for drink i and subject j ($i = 1, 2$ and $j = 1, \dots, 60$). Here u_1, \dots, u_{60} are assumed to be independent and identically distributed as $N(0, \sigma_u^2)$ and independent of the e_{ij} 's, which are assumed to be independent and identically distributed as $N(0, \sigma_e^2)$.

- For each of the subjects that received both drinks, the difference between the scores (drink 1 score – drink 2 score) was computed. This yielded 20 score differences denoted d_1, \dots, d_{20} . Describe the distribution of these differences considering the assumptions about the distribution of the original scores in model (1).
- Suppose you were given only the differences d_1, \dots, d_{20} from part (a). Provide a formula for a test statistic (as a function of d_1, \dots, d_{20}) that could be used to test $H_0 : \mu_1 = \mu_2$.
- Fully state the exact distribution of the test statistic provided in part (b).
- Let a_1, \dots, a_{20} be the scores of the subjects that received only drink 1. Let b_1, \dots, b_{20} be the scores of the subjects that received only drink 2. Suppose you were given only these 40 scores. Provide a formula for a 95% confidence interval for $\mu_1 - \mu_2$ (as a function of a_1, \dots, a_{20} and b_1, \dots, b_{20}).
- Suppose you were given d_1, \dots, d_{20} from part (a) and a_1, \dots, a_{20} and b_1, \dots, b_{20} from part (d). Provide formulas for unbiased estimators of σ_u^2 and σ_e^2 as a function of these observations.

- (f) Suppose you were given $\bar{d} = \sum_{i=1}^{20} d_i/20$, $\bar{a} = \sum_{i=1}^{20} a_i/20$, and $\bar{b} = \sum_{i=1}^{20} b_i/20$; where d_1, \dots, d_{20} are from part (a) and a_1, \dots, a_{20} and b_1, \dots, b_{20} are from part (d). Furthermore, suppose σ_e^2 and σ_u^2 are known. Provide a simplified expression for the best linear unbiased estimator of $\mu_1 - \mu_2$ in terms of \bar{d} , \bar{a} , \bar{b} , σ_u^2 , and σ_e^2 .