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國立政治大學 111 學年度第二學期
迴歸分析(一)期末 R 程式加分考題

Department: 風管三 ID: 109308007 Name: _____

張家郡 _____

Subject: **Regression Analysis (I)**

Date: 2023/06/15, Time: 11:00~12:00 (60 minutes)

注意事項:

1. 本次考題以 R 程式(Rgui 或 RStudio)方式作答，其他程式不允許。
2. 考試過程中可查詢書本、教學講義或上網，禁止利用 messenger, IG, Line 等等通訊軟體。
3. 禁止疑似作弊行為。
4. 本答案卷上請務必於 **R Console** 內複制「執行後的程式碼及結果(含圖形)」，於本答案卷貼上(Courier New, 10 點字, 白底黑字)，不能只有程式碼，不能只有報表。最後，將每小題之答案(不能只印出報表，要助教去找答案)，在小題最後以打字(英文)作答(Times New Roman, 12 點字, 白底黑字)。
5. 請依序註明題號: (1)a, (1)b, (2)a 等等。
6. 作答完請將此 word 檔存檔，檔名為「學號-姓名-Regression-R-Midterm.docx」(更改成自己「學號、姓名」)並上傳至 <http://ftp.hmwu.idv.tw:8080/login.html?lang=tchinese> 或點選教師網站首頁【作業考試上傳區】。
7. 帳號: reg111，密碼: 上課教室號碼，資料夾: 「**20230615-FinalExam**」
8. 如果上傳網站出現「空白頁」，請將滑鼠移至「網址列」後，按「Enter」即可。若再不行，請換其它瀏覽器(IE/Edge/Firefox/Chrome)
9. 上傳檔案無法刪除，若要上傳更新檔，請於主檔名後加「-2」，例如:「學號-姓名-Regression-R-Midterm-2.docx」。

Notes:

1. This is an Open Book exam; you are free to use any materials including laptop, tablet and internets.
2. Smart phone and the communication software/APP (e.g., Messenger, IG, LINE, WeChat,..) are prohibited.
3. Copy the R codes and the results from **R Console** and paste it to this answer sheet.

4. Change the file name of this answer sheet according to your ID and Full Name. Upload the answer sheet to

<http://ftp.hmwu.idv.tw:8080/login.html?lang=tchinese>

5. Account: **reg111** , password: classroom number.

(1)
30%

Data file: CDI.csv

Refer to the **CDI** data set in Appendix C.2. The number of active physicians (Y) is to be regressed against total population (X_1), total personal income (X_2), and geographic region (X_3, X_4, X_5).

- Fit a first-order regression model. Let $X_3 = 1$ if NE and 0 otherwise, $X_4 = 1$ if NC and 0 otherwise, and $X_5 = 1$ if S and 0 otherwise.
- Examine whether the effect for the northeastern region on number of active physicians differs from the effect for the north central region by constructing an appropriate 90 percent confidence interval. Interpret your interval estimate.
- Test whether any geographic effects are present; use $\alpha = .10$. State the alternatives, decision rule, and conclusion. What is the P -value of the test?

Data Set C.2 CDI

This data set provides selected county demographic information (CDI) for 440 of the most populous counties in the United States. Each line of the data set has an identification number with a county name and state abbreviation and provides information on 14 variables for a single county. Counties with missing data were deleted from the data set. The information generally pertains to the years 1990 and 1992. The 17 variables are:

Variable Number	Variable Name	Description
1	Identification number	1-440
2	County	County name
3	State	Two-letter state abbreviation
4	Land area	Land area (square miles)
5	Total population	Estimated 1990 population
6	Percent of population aged 18-34	Percent of 1990 CDI population aged 18-34
7	Percent of population 65 or older	Percent of 1990 CDI population aged 65 years old or older
8	Number of active physicians	Number of professionally active nonfederal physicians during 1990
9	Number of hospital beds	Total number of beds, cribs, and bassinets during 1990
10	Total serious crimes	Total number of serious crimes in 1990, including murder, rape, robbery, aggravated assault, burglary, larceny-theft, and motor vehicle theft, as reported by law enforcement agencies
11	Percent high school graduates	Percent of adult population (persons 25 years old or older) who completed 12 or more years of school
12	Percent bachelor's degrees	Percent of adult population (persons 25 years old or older) with bachelor's degree
13	Percent below poverty level	Percent of 1990 CDI population with income below poverty level
14	Percent unemployment	Percent of 1990 CDI labor force that is unemployed
15	Per capita income	Per capita income of 1990 CDI population (dollars)
16	Total personal income	Total personal income of 1990 CDI population (in millions of dollars)
17	Geographic region	Geographic region classification is that used by the U.S. Bureau of the Census, where: 1 = NE, 2 = NC, 3 = S, 4 = W

1	2	3	4	5	6	7	8	9	10
1	Los_Angeles	CA	4060	8863164	32.1	9.7	23677	27700	688936
2	Cook	IL	946	5105067	29.2	12.4	15153	21550	436936
3	Harris	TX	1729	2818199	31.3	7.1	7553	12449	253526
...
438	Montgomery	TN	539	100498	35.7	7.9	87	188	6537
439	Maui	HI	1159	100374	26.2	11.3	192	182	7130
440	Morgan	AL	582	100043	26.3	11.7	122	464	4693

11	12	13	14	15	16	17
70.0	22.3	11.6	8.0	20786	184230	4
73.4	22.8	11.1	7.2	21729	110928	2
74.9	25.4	12.5	5.7	19517	55003	3
...
77.9	16.5	10.8	8.0	13169	1323	3
77.0	17.8	5.7	3.2	18504	1857	4
69.4	15.5	9.4	7.1	16458	1647	3

+8 1.(a)

程式碼：

```
data <- read.csv("CDI.csv", header = F)
```

#擷取需要的參數

```
data1 <- data[5]
```

```
data2 <- data[8]
```

```
data3 <- data[16]
```

```
data4 <- data[17]
```

```
data.new <- cbind(data1,data2,data3,data4)
```

#令好資料名稱

```
colnames(data.new) <- c("total_population","number_p","total_personal_income","region")
```

```
data.new
```

#1-a

```
attach(data.new)
```

```
data_x3 <- data.frame(ifelse(region==1,1,0))
```

```
colnames(data_x3) <- c("x3")
```

```
data_x4 <- data.frame(ifelse(region==2,1,0))
```

```
colnames(data_x4) <- c("x4")
```

Use factor

```

data_x5 <- data.frame(ifelse(region==3,1,0))
colnames(data_x5) <- c("x5")

data.new2 <- cbind(data1,data2,data3,data_x3,data_x4,data_x5)

attach(data.new2)
fit <- lm(number_p~total_population+total_personal_income+x3+x4+x5,data=data.new)
summary(fit)

```

Output:

Call:

```
lm(formula = number_p ~ total_population + total_personal_income +
    x3 + x4 + x5, data = data.new)
```

Residuals:

Min	1Q	Median	3Q	Max
-1866.8	-207.7	-81.5	72.4	3721.7

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)	
(Intercept)	-2.075e+02	7.028e+01	-2.952	0.00332	**
total_population	5.515e-04	2.835e-04	1.945	0.05243	.
total_personal_income	1.070e-01	1.325e-02	8.073	6.8e-15	***
x3	1.490e+02	8.683e+01	1.716	0.08685	.
x4	1.455e+02	8.515e+01	1.709	0.08817	.
x5	1.912e+02	8.003e+01	2.389	0.01731	*

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 566.1 on 434 degrees of freedom

Multiple R-squared: 0.9011, Adjusted R-squared: 0.8999

F-statistic: 790.7 on 5 and 434 DF, p-value: < 2.2e-16

註解：對第 17 個變數 (region) 按照題目需求先做了變數轉換，轉換成 dummy variable

45 1.(b)
#1-c

```
fit2 <- lm(number_p~total_population+total_personal_income,data=data.new)  
summary2 <- summary(fit2)
```

#因為 ssr 無法直接取出來，改用 r^2 的方式做 F-test (雖然老師沒有教，但計量課都這樣做)

```
f_statistic <- ((summary1$r.squared-summary2$r.squared)/3)/((1-  
summary1$r.squared)/(nrow(data.new2)-6))
```

```
f_statistic
```

```
criteria <- qf(0.9,3,nrow(data.new2)-6)  
criteria
```

Output:

```
> f_statistic  
[1] 1.948699
```

```
> criteria <- qf(0.9,3,nrow(data.new2)-6)
```

```
> criteria
```

```
[1] 2.096449
```

說明：

本題 $H_0: \beta_3=\beta_4=\beta_5=0$ // h_1 :有其中之一不為 0

Decision rule: 若 F-statistic 大於 critical value,就拒絕 H_0

因為 F-statistic 小於 F 在顯著水準 0.1 下 (自由度為 3,434) 的 critical value，所以拒絕 h_0 ，說明有其中之一的變數不為 0