

## Assignment 11

- (1) (a) The cases are people.  
(b) 4 observations per student.  
(c) The factors are genders and year.  
(d) Gender is between and year is within.  
(e) i.  $\bar{y} = (y_1 + y_2 + y_3 + y_4) / 4$  or drop the 4  
ii.  $E(y_{ij}) = \beta_0 + \beta_1 g$  where  $g = \begin{cases} 1 & \text{if Female} \\ -1 & \text{if Male} \end{cases}$   
iii.  $H_0: \beta_1 = 0$

(f) i.  $d_1 = y_2 - y_1, d_2 = y_3 - y_2, d_3 = y_4 - y_3$

ii.  $E(d_1) = \beta_{01} + \beta_{11} g$

$E(d_2) = \beta_{02} + \beta_{12} g$

$E(d_3) = \beta_{03} + \beta_{13} g$

iii. For main effect of year,  $H_0: \beta_{01} = \beta_{02} = \beta_{03} = 0$

iv. For gender by year  $H_0: \beta_{11} = \beta_{12} = \beta_{13} = 0$

The y variables should have double subscripts, as in the question.  $y_1$  should be  $y_{11}$ ,  $y_2$  should be  $y_{12}$ ,  $y_3$  should be  $y_{21}$  and  $y_4$  should be  $y_{22}$ .

- (2) (a) Cases are patients  
 (b) Drugs A and Drug B  
 (c) Both factors are within cases.  
 (d)

		$\mu_0$	B	$\gamma_2$
A	$\mu_1$	$E(y_1) = \mu_{11}$		$E(y_2) = \mu_{12}$
	$\gamma_2$	$E(y_3) = \mu_{21}$		$E(y_4) = \mu_{22}$

- (e) i. A  $d_1 = y_1 + y_2 - (y_3 + y_4)$   
 ii. B  $d_2 = y_1 + y_3 - (y_2 + y_4)$   
 iii. A x B  $d_3 = y_1 - y_2 - (y_3 - y_4)$

(f) i.  $E(y|x) = \beta_0 + \beta_1 a_1 + \beta_2 a_2 + \beta_3 a_3 + \beta_4 a_4$

ii.

Age	$a_1$	$a_2$	$a_3$	$a_4$	$E(y x)$
5-12	1	0	0	0	$\beta_0 + \beta_1$
13-18	0	1	0	0	$\beta_0 + \beta_2$
19-29	0	0	1	0	$\beta_0 + \beta_3$
30-64	0	0	0	1	$\beta_0 + \beta_4$
65+	-1	-1	-1	-1	$\beta_0 - \beta_1 - \beta_2 - \beta_3 - \beta_4$

iii. Because the average Expected Value =  $\beta_0$

iv. Age group is between

v. Try it yourself before looking at the next page.

(2 f.v.)

Effect

Linear Combination

Null Hypothesis

Drug A

$$d_1 = \mu_1 + \mu_2 - (\mu_3 + \mu_4)$$

$$\beta_0 = 0$$

Drug B

$$d_2 = \mu_1 + \mu_3 - (\mu_2 + \mu_4)$$

$$\beta_0 = 0$$

Age

$$l = (\mu_1 + \mu_2 + \mu_3 + \mu_4) / 4$$

$$\beta_1 = \beta_2 = \beta_3 = \beta_4 = 0$$

A x B

$$d_3 = \mu_1 - \mu_2 - (\mu_3 - \mu_4)$$

$$\beta_0 = 0$$

A x Age

$$d_1$$

$$\beta_1 = \beta_2 = \beta_3 = \beta_4 = 0$$

B x Age

$$d_2$$

$$\beta_1 = \beta_2 = \beta_3 = \beta_4 = 0$$

A x B x Age

$$d_3$$

$$\beta_1 = \beta_2 = \beta_3 = \beta_4 = 0$$