

A test will be written Thursday, March 26, in the class, from 4:30 till 5:20.

Books and lecture notes are not permitted.

Paper will be provided but bring some scratch paper for your own comfort!

Students are advised to review following topics:

The method of least squares in the simple linear model

Unbiasedness of the least squares estimates, their variances

Sample correlation coefficient, analysis of residuals

Confidence intervals and tests of hypotheses concerning the intercept and the slope

Predicting responses and mean responses

Transformations converting non-linear relationships into linear ones

Multiple linear regression, its matrix formulation

Least squares estimates and their variance-covariance matrix using matrix formulation

Estimates of linear functions of regression parameters, in particular, means responses

Unbiasedness of these estimates and their variance

Confidence intervals and tests of hypotheses concerning linear functions of regression parameters