1. Consider a competition among 5 table tennis players labeled 1 through 5. For $1 \leq i < j \leq 5$, define y_{ij} to be the score for player i minus the score for player j when player i plays a game against player j. Suppose for $1 \leq i < j \leq 5$,

$$y_{ij} = \beta_i - \beta_j + \epsilon_{ij}, \tag{1}$$

where $\beta_1, \ldots, \beta_5$ are unknown parameters and the ϵ_{ij} terms are random errors with mean 0. Suppose four games will be played that will allow us to observe y_{12}, y_{34}, y_{25}, and y_{15}. Let

$$
\boldsymbol{y} = \begin{bmatrix} y_{12} \\ y_{34} \\ y_{25} \\ y_{15} \end{bmatrix}, \quad
\boldsymbol{\beta} = \begin{bmatrix} \beta_1 \\ \beta_2 \\ \beta_3 \\ \beta_4 \\ \beta_5 \end{bmatrix}, \quad
\text{and } \boldsymbol{\epsilon} = \begin{bmatrix} \epsilon_{12} \\ \epsilon_{34} \\ \epsilon_{25} \\ \epsilon_{15} \end{bmatrix}.
$$

(a) Define a model matrix $\boldsymbol{X}$ so that model (1) may be written as $\boldsymbol{y} = \boldsymbol{X}\boldsymbol{\beta} + \boldsymbol{\epsilon}$.

(b) Is $\beta_1 - \beta_2$ estimable? Prove that your answer is correct.

(c) Is $\beta_1 - \beta_3$ estimable? Prove that your answer is correct.

(d) Find a generalized inverse of $\boldsymbol{X}'\boldsymbol{X}$.

(e) Find a solution to the normal equations in this particular problem involving table tennis players.

(f) Find the Ordinary Least Squares (OLS) estimator of $\beta_1 - \beta_5$.

(g) Give a linear unbiased estimator of $\beta_1 - \beta_5$ that is not the OLS estimator.

2. Case Study 5.1.1 from *The Statistical Sleuth* describes a dietary restriction study. Female mice were assigned to one of the following six treatment groups:

(1) *NP*: unlimited, nonpurified, standard feed

(2) *N/N85*: normal diet before weaning and normal diet (85 kcal/week) after weaning

(3) *N/R50*: normal diet before weaning and reduced calorie (50 kcal/week) after weaning

(4) *R/R50*: reduced calorie diet before and after weaning (50 kcal/week)

(5) *N/R50lopro*: normal diet before weaning, reduced calorie (50 kcal/week) after weaning, and reduced protein

(6) *N/R40*: normal diet before weaning and severely reduced calorie (40 kcal/week) after weaning

The response of interest was mouse lifetime in months. Download the corresponding data file at http://www.statisticalsleuth.com/ or access it by installing and loading the R package `Sleuth3` and examining `case0501`. To do that latter, try the following R commands:

```
> install.packages("Sleuth3")
> library(Sleuth3)
> case0501
```

Complete the following parts under the assumption that a Gauss-Markov model with normal errors and an unrestricted mean for each of the six treatment groups is appropriate for these data.

(a) Create side-by-side boxplots of the response for this dataset, with one boxplot for each treatment group. Be sure to clearly label the axes of your plot.

(b) Find the SSE (sum of squared errors) for the full model with one unrestricted mean for each of the six treatment groups.

(c) Compute $\hat{\sigma}^2$ for the full model.

(d) Find the SSE for a reduced model that has one common mean for the *N/N85, N/R50, N/R50lopro*, and *N/R40* treatment groups and unrestricted means for the other two treatment groups.

(e) Use the answers from parts (b) through (d) to compute an F statistic for testing the null hypothesis that mean of the response vector is in the column space associated with the reduced model vs. the alternative that the mean of the response vector is in the column space of the full model but not in the column space of the reduced model.

(f) Explain to the scientists conducting this study what the F statistic in part (e) can be used to test. Consider the context of the study (i.e., pay attention to the description of the experiment and the descriptions of the treatments) and use terms non-statistician scientists will understand.

(g) Consider an F statistic of the form given on slide 20 of slide set 2. Provide the C matrix and d vector and compute the F statistic corresponding to the test of the hypotheses in part (e).

3. Provide an example that shows that a generalized inverse of a symmetric matrix need not be symmetric. (*Comment: For this reason, we cannot assume that* $(X'X)^- = [(X'X)^-]'$.)

4. A useful result from linear algebra (that you may use in STAT510 without proof) is as follows:

$$\text{rank}(UV) \leq \min\{\text{rank}(U), \text{rank}(V)\}$$

for any two matrices U and V with dimensions that allow multiplication (number of columns a U equals the number of rows of V). In words, this result says that the rank of a product of matrices is no greater than the rank of any matrix in the product. Show the following:

(a) For any matrix X, $\text{rank}(X) = \text{rank}(X'X)$.

(b) For any matrix X, $\text{rank}(X) = \text{rank}(P_X)$. (*Comment: We have already shown in a previous homework assignment that the column spaces of X and P_X are the same. This implies $\text{rank}(X) = \text{rank}(P_X)$, but try to prove this result about ranks using the result about the rank of a matrix product.*)

(c) If X is an $n \times p$ matrix and W is a matrix with n columns satisfying $WP_X = W$, then $\text{rank}(WX) = \text{rank}(W)$.

(d) Let X be an $n \times p$ matrix. Suppose C is a $q \times p$ matrix of rank q. Suppose there exists a matrix A such that $C = AX$. Then $C(X'X)^-C'$ is a $q \times q$ matrix of rank q. (*Comment: We need this result to guarantee the existence of $[C(X'X)^-C']^{-1}$ on slide 20 of slide set 2.*)

5. Suppose X and W are any two matrices with n rows for which $\mathcal{C}(X) = \mathcal{C}(W)$. Show that $P_X = P_W$.