Stat 704, Homework 5

1. Refer to the **Grocery Retailer** data in 6.9 (I have placed a copy of the data in Blackboard to answer the following questions.

   (a) 10.6a-c

   (b) 10.10a-d. For 10.10d, do not obtain DFBETA's. Use default diagnostic plots to identify unusual cases, then print those unusual cases from an output data set that contains h_{ii}, Cook's d, and DFFITS. Does your list of cases correspond to the cases listed in the text?

2. 11.6a, c, d, e, f, g

3. Refer to the **Chemical Shipment** data in 11.10 (I have placed a copy of the data in Blackboard to answer the following questions.

   (a) Generate a ridge plot in SAS (you don't need the output provided at the start of 11.10).

   (b) 11.10b, d (Include VIF and RSQ in your OUTEST statement).

   (c) Run LASSO and comment on the evolution plot. Compare slope estimators.