## ECN 3972

Download the data file "bpress.xls" from D2L. Import it into R. This data has four variables:

bp = blood pressure (diastolic measure)
weight = in kilograms
bsa = body surface area (sq meters)
dur = length of time person has been diagnosed with hypertension (in years)
pulse = beats per minute
stress = index of stress in individual's life
age = age of individuals (in years)

## <u>Use R to answer the following questions. You will need to turn in a printout of your work in R</u> and answers for each of the questions listed above.

- 1. Estimate a regression with *bp<sub>i</sub>* as the dependent variable and the other six variables as independent variables. Without doing formal t-tests, note which variables seem to be significantly different than zero. (Check to see if the t-stat is close to 2.)
- 2. Estimate correlations between the different variables:
  - a. weight, bsa
  - b. weight, dur
  - c. weight, pulse
  - d. weight, stress
  - e. weight, age
  - f. bsa, dur
  - g. bsa, pulse
  - h. bsa, stress
  - i. bsa, age
  - j. dur, pulse
  - k. dur, stress
  - I. dur, age
  - m. pulse, stress
  - n. pulse, age
  - o. stress, age

Are any of these independent variables highly correlated with one another? For those that have a correlation > 0.6, create scatterplots.

3. Calculate VIFs for each of the six independent variables.

- 4. Do you have any suggestions for how we should improve the model? Should we possibly drop a variable? If so, which one?
- 5. Re-estimate the model you suggested in (4). What happens to the coefficients of the remaining independent variables?