

6.1 Nitrate concentration

■ Exercise 6.1 Nitrate concentration

In order to analyze the effect of reducing nitrate loading in a Danish fjord, it was decided to formulate a linear model that describes the nitrate concentration in the fjord as a function of nitrate loading, it was further decided to correct for fresh water runoff. The resulting model was

$$Y_i = \beta_0 + \beta_1 x_{1,i} + \beta_2 x_{2,i} + e_i, \quad e_i \sim N(0, \sigma^2), \quad (6-1)$$

where Y_i is the natural logarithm of nitrate concentration, $x_{1,i}$ is the natural logarithm of nitrate loading, and $x_{2,i}$ is the natural logarithm of fresh water run off.

- a) Which of the following statements are assumed fulfilled in the usual multiple linear regression model?
- 1) $e_i = 0$ for all $i = 1, \dots, n$, and β_j follows a normal distribution
 - 2) $E[x_1] = E[x_2] = 0$ and $V[e_i] = \beta_1^2$
 - 3) $E[e_i] = 0$ and $V[e_i] = \beta_1^2$
 - 4) e_i is normally distributed with constant variance, and e_i and e_j are independent for $i \neq j$
 - 5) $e_i = 0$ for all $i = 1, \dots, n$, and x_j follows a normal distribution for $j = \{1, 2\}$

■ Solution

- 1) e_i follows a normal distribution with expectation equal zero, but the realizations are not zero, and further β_j is deterministic and hence it does not follow a distribution (β_j does), hence 1) is not correct
- 2) > 3) There are no assumptions on the expectation of x_j and the variance of e equal σ^2 , not β_1^2 hence 2) and 3) are not correct
- 4) Is correct, this is the usual assumption about the errors
- 5) Is incorrect since e_i follow a normal distribution, further there are no distributional assumptions on x_j . In fact we assume that x_j is known

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