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# telecharger les donnees dans R
m = read.table("U:/Documents/eco2324/11623991.txt")
m = read.table("U:/Documents/eco2324/11623991.txt", header = T)
# simplifier les noms des variables
X = m$X; Y = m$Y; Z = m$Z; U = m$U; V = m$V;
# Q1
# Mod1 :  $y = b \cdot x^a \rightarrow \log(y) = \log(b) + a \cdot \log(x)$  :  $\text{lm}(\log(Y) \sim \log(X)) \rightarrow$ 
 $\log(Y) = \mu + \beta \cdot \log(X)$ 
reg1 = lm(log(Y)~log(X)); summary(reg1)
# commentaire sur les sorties de summary()
# Intercept =  $\mu_{\text{chapeau}} = \log(b)_{\text{chapeau}} = 1.65578 \rightarrow b_{\text{chapeau}} =$ 
 $\exp(1.65578)$ 
#  $\log(X) = \beta_{\text{chapeau}} = a_{\text{chapeau}} = 1.03210$ 
# Modele Log-lineaire estime :  $Y_{\text{chapeau}} = \exp(1.65578) \cdot X^{1.03210}$ 
# Tests : Ils sont tous significatifs
# Mod2 :  $N = X \cdot X$  ,  $\text{lm}(Y \sim N)$ 
 $N = X \cdot X$  ; reg2 = lm(Y~N); summary(reg2)
# Modele Parabolique estime :  $Y_{\text{chapeau}} = 0.52105 \cdot X \cdot X + 10.46297$ 
# Mod3
reg3 = lm(Y~X); summary(reg3)
# Modele lineaire estime :  $Y_{\text{chapeau}} = 6.8470 \cdot X$ 
#  $R^2_{\text{mod1}} = 0.8432$ ,  $R^2_{\text{mod2}} = 0.9525$ ,  $R^2_{\text{mod3}} = 0.9254$ 
par(mfrow = c(3,3))
plot(reg1, which = 1); plot(reg2, which = 1); plot(reg3, which = 1)
plot(reg1, which = 2); plot(reg2, which = 2); plot(reg3, which = 2)
plot(reg1, which = 3); plot(reg2, which = 3); plot(reg3, which = 3)
# Les differences ne sont pas evidentes d'apres les graphiques.
# Donc nous allons calculer pseudo_R2 pour mod1
 $y_{\text{chapeau}} = \exp(\text{reg1}\$fitted.values)$ ;
 $1 - \text{sum}((y_{\text{chapeau}} - Y)^2) / \text{sum}((Y - \text{mean}(Y))^2)$  # pseudo_R2 pour mod1
#  $R^2_{\text{mod1}} = 0.8432$  (pseudo_R2 = 0.8963818),  $R^2_{\text{mod2}} = 0.9525$ ,  $R^2_{\text{mod3}} =$ 
0.9254

getwd() # Recupere le repertoire courant
setwd("/chemin/Donnees") # changer le repertoire courant
# Q3 :  $a_{\text{chapeau}} = 0.52105$ 
 $a_{\text{chapeau}} = 0.52105$  ;  $a_0 = 0+1$ ;  $t_{\text{chapeau}} = (a_{\text{chapeau}} - a_0) / 0.02538$ 
pt( $t_{\text{chapeau}}$ , 21)

# test bilateral
 $t_{\text{chapeau}} = \text{abs}(a_{\text{chapeau}} - a_0) / 0.02538$ 
 $2 \cdot (1 - \text{pt}(t_{\text{chapeau}}, 21))$ 
##
newdata=data.frame(X=16)
pre1 = predict(mod1,newdata,interval="prediction", data = m)
con1 = predict(mod1,newdata,interval="confidence", data = m)
newdata2=data.frame(N=16*16)
pre2 = predict(mod2,newdata2,interval="prediction")
con2 = predict(mod2,newdata2,interval="confidence")
pre3 = predict(mod3,newdata,interval="prediction")
con3 = predict(mod3,newdata,interval="confidence")
pre1;con1
pre2;con2
pre3;con3

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