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1. Suppose you observe n pairs of data (X_i, Y_i) and fit the Simple Linear Regression model $Y_i = \beta_0 + \beta_1 X_i + \varepsilon_i$ with the usual Gauss-Markov assumptions. Let b_0, b_1 be the LS estimates of the regression coefficients for these data. Consider a linear transformation to the X and Y variables of the form:

$$Y'_i = (Y_i - a)/c$$

$$X'_i = (X_i - d)/f$$

- Compute the new estimate of the slope b'_1 in terms of the original slope.
- Compute the new estimate of the intercept b'_0 in terms of the original intercept and slope.
- Compute the new coefficient of determination R'^2 in terms of the original R^2 .
- Show that the transformations above do not affect inference for β_1 , the slope parameter. It is sufficient to show that the t -statistics are the same.

NB: In terms of inference for linear regression, linear transformations to either variable give equivalent results. This is not the case for non-linear transformations, like $Y' = \exp(Y)$

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