

1. Použijte neparametrický Spearmanův korelační koeficient pro vyjádření korelace všech dvou proměnných.
2. Testujte normalitu u jednotlivých proměnných.
3. U proměnných s normálním rozdělením testujte korelaci rovněž za použití Pearsonova parametrického korelačního koeficientu.
4. Porovnejte předešlé výsledky.
5. Pomocí metody lineární regrese odhadněte výsledky měření místo chybějících hodnot na listu **Vícerozměrná regrese**.
6. Stanovte  $R^2$  lineární regrese, pearsonovu korelaci obou proměnných a diskutujte jejich vzájemnou souvislost.
7. Na listu **Vícerozměrná regrese** spočítejte statistickou významnost prediktorů nezaměstnanosti.
8. Opakujte analýzu pouze s významnými prediktory.

vojic proměnných na listu **Korelace**.

ametrického korelačního koeficientu.


listu **Regrese**.

ájemný vztah.

losti na vzorku 30 obcí.

| naphthalene | acenaphtylene | acenaphtene | fluorene | phenantrene |
|-------------|---------------|-------------|----------|-------------|
| 0.3350      | 0.0340        | 0.0490      | 1.3210   | 2.3890      |
| 0.1540      | 0.0240        | 0.0270      | 0.2030   | 4.3500      |
| 1.9570      | 0.6320        | 0.3630      | 3.1240   | 4.7480      |
| 1.3110      | 0.6070        | 0.2570      | 3.0960   | 4.5120      |
| 2.4230      | 0.7830        | 0.5000      | 4.5490   | 7.9960      |
| 0.9970      | 0.9060        | 0.2170      | 1.2570   | 2.5610      |
| 2.7270      | 0.2390        | 0.2200      | 2.1560   | 3.2000      |
| 0.1870      | 0.0500        | 0.0310      | 0.2830   | 4.5180      |
| 1.0250      | 0.2350        | 0.1860      | 4.3550   | 3.0000      |
| 0.5510      | 0.0820        | 0.0640      | 0.6330   | 3.7980      |
| 4.0990      | 0.7570        | 0.4300      | 3.9020   | 6.4680      |
| 0.8540      | 0.5080        | 0.1900      | 2.2080   | 7.2790      |
| 2.9900      | 3.4790        | 1.0650      | 6.0760   | 6.4480      |
| 2.2800      | 1.6620        | 0.7150      | 8.3740   | 6.1840      |
| 2.2670      | 0.7560        | 0.4500      | 7.6330   | 6.1760      |
| 0.6010      | 0.2080        | 0.2060      | 1.9190   | 4.9650      |
| 2.7400      | 0.7530        | 0.6760      | 4.3610   | 8.5370      |
| 4.2290      | 0.5820        | 0.6190      | 5.5250   | 9.9340      |
| 0.5080      | 0.0360        | 0.0450      | 1.7220   | 5.5920      |
| 2.6250      | 0.3670        | 0.5410      | 3.6010   | 7.0370      |
| 3.0080      | 0.7640        | 0.4700      | 3.4450   | 7.1940      |
| 2.4190      | 0.4930        | 0.5780      | 3.9640   | 7.6280      |
| 7.1160      | 1.5390        | 0.5700      | 3.5850   | 7.6150      |
| 2.5430      | 0.3660        | 0.3420      | 6.9150   | 9.2100      |
| 0.7540      | 0.0940        | 0.1200      | 2.5040   | 6.1430      |
| 0.9420      | 0.6260        | 0.3350      | 4.1310   | 7.9380      |
| 1.4370      | 0.1640        | 0.2110      | 1.8500   | 3.3610      |
| 0.5930      | 0.1620        | 0.1580      | 1.3690   | 2.8620      |
| 0.7570      | 0.0760        | 0.0860      | 1.6310   | 2.1060      |
| 0.1990      | 0.0630        | 0.1010      | 0.9280   | 2.6540      |
| 0.0970      | 0.0650        | 0.0400      | 0.6890   | 2.0100      |
| 0.1360      | 0.0050        | 0.0310      | 0.2530   | 0.4400      |
| 0.1130      | 0.0320        | 0.0630      | 0.6660   | 3.9210      |
| 0.1750      | 0.0080        | 0.0230      | 0.3770   | 5.9870      |
| 0.1550      | 0.0220        | 0.0370      | 0.5450   | 1.2450      |
| 1.4810      | 0.0260        | 0.0860      | 1.5170   | 3.4500      |
| 0.0790      | 0.0140        | 0.0420      | 0.4010   | 5.8190      |
| 0.1280      | 0.0390        | 0.0440      | 0.3350   | 5.9180      |
| 0.0790      | 0.0060        | 0.0430      | 0.3570   | 1.4480      |
| 0.0840      | 0.0120        | 0.0590      | 0.3990   | 5.1840      |
| 0.0790      | 0.0110        | 0.0240      | 0.2930   | 8.1760      |
| 0.1720      | 0.0180        | 0.0400      | 0.3640   | 0.9650      |
| 0.0480      | 0.0060        | 0.0170      | 0.1530   | 0.6860      |
| 0.1830      | 0.0140        | 0.0210      | 0.4020   | 5.2760      |
| 0.1370      | 0.0040        | 0.0160      | 0.2420   | 0.6490      |
| 0.1340      | 0.0100        | 0.0440      | 0.3890   | 5.1060      |

|         |         |        |         |         |
|---------|---------|--------|---------|---------|
| 0.3020  | 0.1020  | 0.0590 | 0.9040  | 4.1270  |
| 0.2500  | 0.0450  | 0.0540 | 0.5620  | 2.5250  |
| 0.4320  | 0.0430  | 0.0910 | 0.5440  | 4.7710  |
| 1.1000  | 0.0990  | 0.1820 | 1.2640  | 2.5610  |
| 0.6930  | 0.0960  | 0.0730 | 1.0030  | 5.5790  |
| 0.5900  | 0.2100  | 0.1670 | 1.8900  | 4.4920  |
| 0.9220  | 0.2550  | 0.4560 | 2.5320  | 7.8460  |
| 0.2700  | 0.0450  | 0.0410 | 0.6890  | 2.5750  |
| 2.0440  | 0.2530  | 0.2730 | 3.0620  | 6.9810  |
| 1.7580  | 0.1740  | 0.2980 | 3.6910  | 10.2970 |
| 1.3610  | 0.5320  | 0.2380 | 5.7520  | 8.8520  |
| 0.8100  | 0.1220  | 0.1170 | 2.0210  | 10.5730 |
| 2.4600  | 1.7210  | 0.4070 | 6.6220  | 5.0900  |
| 0.9110  | 0.3190  | 0.2200 | 4.0290  | 2.1240  |
| 0.2930  | 0.2960  | 0.0960 | 1.2170  | 4.7560  |
| 4.5740  | 1.9910  | 0.8430 | 7.9400  | 11.9780 |
| 3.9740  | 2.7820  | 0.9040 | 9.3220  | 4.7040  |
| 11.2670 | 12.7290 | 1.6480 | 10.8740 | 6.9610  |
| 1.3600  | 1.8350  | 0.7030 | 8.6810  | 5.4140  |
| 1.9060  | 0.9140  | 0.5800 | 5.9130  | 10.9880 |
| 0.8220  | 0.2880  | 0.2400 | 3.8040  | 8.4070  |
| 1.2230  | 0.3850  | 0.3050 | 5.3710  | 12.0130 |
| 2.0030  | 0.9190  | 0.5430 | 4.3040  | 9.1220  |
| 10.9690 | 3.0550  | 1.8250 | 12.8100 | 4.7520  |
| 2.4650  | 1.2830  | 0.7060 | 5.8540  | 5.4570  |
| 23.3830 | 1.9420  | 1.5770 | 11.1090 | 5.3020  |
| 3.8770  | 1.9050  | 1.0530 | 11.2770 | 10.8130 |
| 13.5230 | 2.8030  | 1.6620 | 12.1940 | 9.2130  |
| 10.1280 | 0.4030  | 0.4970 | 4.1350  | 7.3550  |
| 2.0030  | 0.6970  | 0.3730 | 3.2490  | 6.6860  |
| 0.4660  | 0.0390  | 0.0310 | 1.6020  | 3.6670  |
| 1.6890  | 1.0770  | 0.3920 | 4.9600  | 6.3660  |
| 0.0480  | 0.0810  | 0.0250 | 0.9160  | 3.1690  |
| 0.4860  | 0.0490  | 0.0410 | 1.3100  | 3.3410  |
| 0.1970  | 0.0780  | 0.0560 | 1.7170  | 4.5780  |
| 1.4880  | 0.0840  | 0.1290 | 1.4590  | 2.0460  |
| 0.3400  | 0.0610  | 0.0690 | 1.0890  | 2.9600  |
| 0.2220  | 0.0410  | 0.0540 | 0.6480  | 2.1270  |
| 0.0190  | 0.0250  | 0.0100 | 0.2210  | 1.0650  |
| 0.3610  | 0.0680  | 0.0680 | 1.1300  | 5.8900  |
| 0.2150  | 0.0330  | 0.0590 | 0.4870  | 6.7070  |
| 0.3040  | 0.0340  | 0.0700 | 0.4290  | 3.8830  |
| 2.7230  | 0.2360  | 0.1400 | 0.6570  | 2.2880  |
| 0.3130  | 0.0220  | 0.0470 | 0.8850  | 4.3790  |
| 0.2250  | 0.0340  | 0.0300 | 0.8880  | 2.0420  |
| 0.8170  | 0.0650  | 0.0510 | 0.8390  | 2.8260  |
| 0.7240  | 0.1110  | 0.1410 | 0.8390  | 6.6250  |
| 1.1410  | 0.1130  | 0.1390 | 1.3450  | 3.6890  |
| 0.2530  | 0.0310  | 0.1030 | 0.6200  | 1.7470  |
| 0.3580  | 0.0210  | 0.0650 | 0.8650  | 2.8000  |



|        |        |        |        |        |
|--------|--------|--------|--------|--------|
| 0.1670 | 0.0220 | 0.0410 | 0.7010 | 3.6910 |
| 0.0590 | 0.0100 | 0.0130 | 0.2180 | 0.9290 |
| 0.4000 | 0.0290 | 0.0320 | 0.5120 | 3.4910 |
| 0.1370 | 0.0460 | 0.0440 | 0.2880 | 0.1170 |

**anthracene**  
 2.5437  
 4.2336  
 4.6400  
 4.2876  
 8.1435  
 2.5096  
 2.9186  
 4.6902  
 2.7366  
 3.8726  
 6.6419  
 7.3421  
 6.2560  
 6.3339  
 6.0043  
 4.6709  
 8.3418  
 9.9432  
 5.3703  
 7.1314  
 7.1471  
 7.4945  
 7.5255  
 9.0396  
 5.9770  
 7.8596  
 3.4772  
 2.7535  
 1.8223  
 2.6965  
 1.9878  
 0.4709  
 3.8012  
 5.7704  
 1.3499  
 3.1572  
 5.9061  
 5.6190  
 1.5260  
 4.9185  
 8.0057  
 0.8941  
 3.5614  
 5.4001  
 0.7229  
 4.8916

Spearmanův korelační koeficient:

|               | naphthalene | acenaphtylene | acenaphtene |
|---------------|-------------|---------------|-------------|
| naphthalene   |             |               |             |
| acenaphtylene |             |               |             |
| acenaphtene   |             |               |             |
| fluorene      |             |               |             |
| phenantrene   |             |               |             |
| anthracene    |             |               |             |

Pearsonův korelační koeficient:

3.9399  
2.6733  
4.6414  
2.4106  
5.6582  
4.5860  
8.0146  
2.3160  
6.8887  
10.1000  
8.5854  
10.3497  
4.9459  
2.2745  
4.5837  
12.0445  
4.5519  
6.7372  
5.2876  
11.0227  
8.1593  
12.0797  
8.8949  
4.5892  
5.3309  
5.2189  
10.6621  
9.2928  
7.3913  
6.6142  
3.6793  
6.2823  
3.0933  
3.2206  
4.4091  
1.9913  
2.6965  
1.9638  
1.0037  
5.7813  
6.8846  
3.7906  
2.4700  
4.2190  
1.8162  
2.5966  
6.5933  
3.5271  
1.8281  
2.9160

|        |
|--------|
| 3.4409 |
| 0.6640 |
| 3.5313 |
| 0.0712 |



fluorene

phenantrene

anthracene





Pomocí metody lineární regrese a software Statistica odhadněte ze znalosti koncentrací PCB 153 a PCB 180 konstantní část a sklon regresní přímky,  $R^2$  výsledného modelu a Pearsonův korelační koeficient  $r$ .  
Existuje nějaký vztah mezi  $r$  a  $R^2$ ?

Ověřte výsledek pomocí odpovídajících funkcí v Excelu.

| PCB 153 | PCB 180 |
|---------|---------|
| 4.27    | 5.10    |
| 2.56    | 4.72    |
| 5.27    | 5.64    |
| 5.26    | 5.75    |
| 5.27    | 5.64    |
| 5.03    | 6.28    |
| 3.77    | 5.03    |
| 4.58    | 5.37    |
| 5.30    | 5.67    |
| 4.52    | 5.41    |
| 5.16    | 5.57    |
| 4.95    | 5.46    |
| 5.51    | 5.82    |
| 5.21    | 5.74    |
| 4.96    | 5.53    |
| 5.19    | 6.37    |
| 4.61    | 5.33    |
| 4.58    | 5.45    |
| 3.51    | 4.97    |
| 3.79    | 5.13    |
| 4.23    | 5.14    |
| 4.23    | 5.24    |
| 4.13    | 5.26    |
| 5.58    | 5.97    |
| 4.99    | 5.49    |
| 4.68    | 5.43    |
| 4.69    | 5.49    |
| 3.90    | 5.13    |
| 3.69    | 5.00    |
| 3.85    | 5.00    |
| 3.46    | 4.81    |
| 1.66    | 4.80    |
| 2.78    | 5.01    |
| 1.58    | 4.71    |
| 2.27    | 4.68    |
| 2.68    | 4.72    |
| 0.70    | 4.66    |
| 1.58    | 4.88    |
| 1.04    | 4.76    |
| 2.14    | 4.67    |
| 1.17    | 4.56    |
| 1.39    | 4.82    |

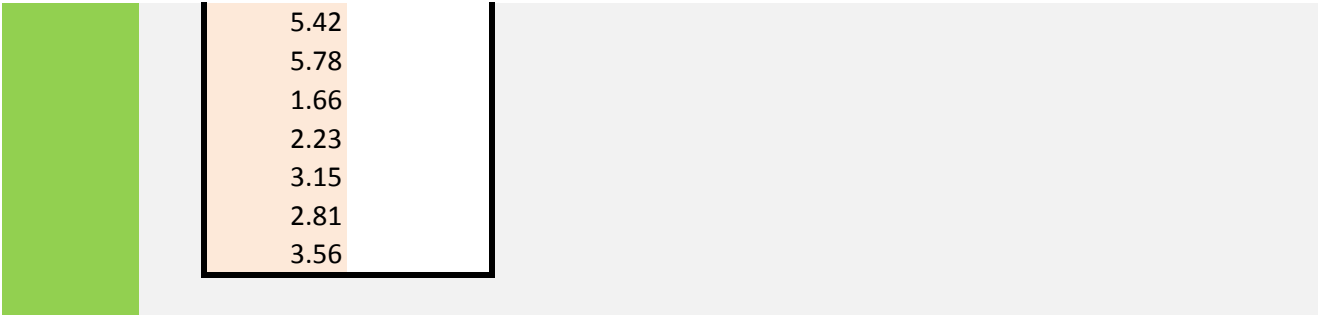
$R^2$  regresního modelu (přímky)

Korelační koeficient  $r$

Konstantní část (hodnota v  $x=0$ )

Sklon regresní přímky

|      |      |
|------|------|
| 1.66 | 4.73 |
| 2.35 | 4.80 |
| 3.46 | 5.05 |
| 3.20 | 5.04 |
| 3.27 | 4.88 |
| 2.88 | 4.82 |
| 4.03 | 5.09 |
| 3.89 | 5.07 |
| 3.69 | 5.11 |
| 3.93 | 5.13 |
| 3.00 | 4.78 |
| 4.64 | 5.32 |
| 5.01 | 5.51 |
| 5.15 | 5.73 |
| 5.61 | 5.94 |
| 5.35 | 5.84 |
| 5.05 | 5.63 |
| 4.92 | 5.51 |
| 4.64 | 5.31 |
| 5.64 | 6.00 |
| 5.96 | 6.21 |
| 5.19 | 5.36 |
| 5.79 | 6.08 |
| 5.29 | 5.80 |
| 4.86 | 5.54 |
| 5.45 | 5.77 |
| 5.12 | 5.66 |
| 5.16 | 5.34 |
| 5.07 | 5.54 |
| 5.67 | 6.79 |
| 5.83 | 6.13 |
| 5.13 | 5.34 |
| 5.08 | 5.62 |
| 4.51 | 5.33 |
| 4.54 | 5.23 |
| 5.70 | 6.82 |
| 5.53 | 5.88 |
| 4.66 | 5.47 |
| 5.06 | 5.62 |
| 4.48 | 5.40 |
| 3.59 | 4.83 |
| 1.66 | 4.86 |
| 2.56 | 4.58 |
| 4.10 | 4.99 |
| 3.10 |      |
| 2.42 |      |
| 4.96 |      |
| 2.04 |      |
| 1.93 |      |
| 4.46 |      |



5.42  
5.78  
1.66  
2.23  
3.15  
2.81  
3.56

.53 výsledky měření PCB 180 místo chybějících hodnot.  
coefficient.

Statistica

Excel

0.728

0.853083

4.035096

0.315552

0.853083

4.035096

0.315552



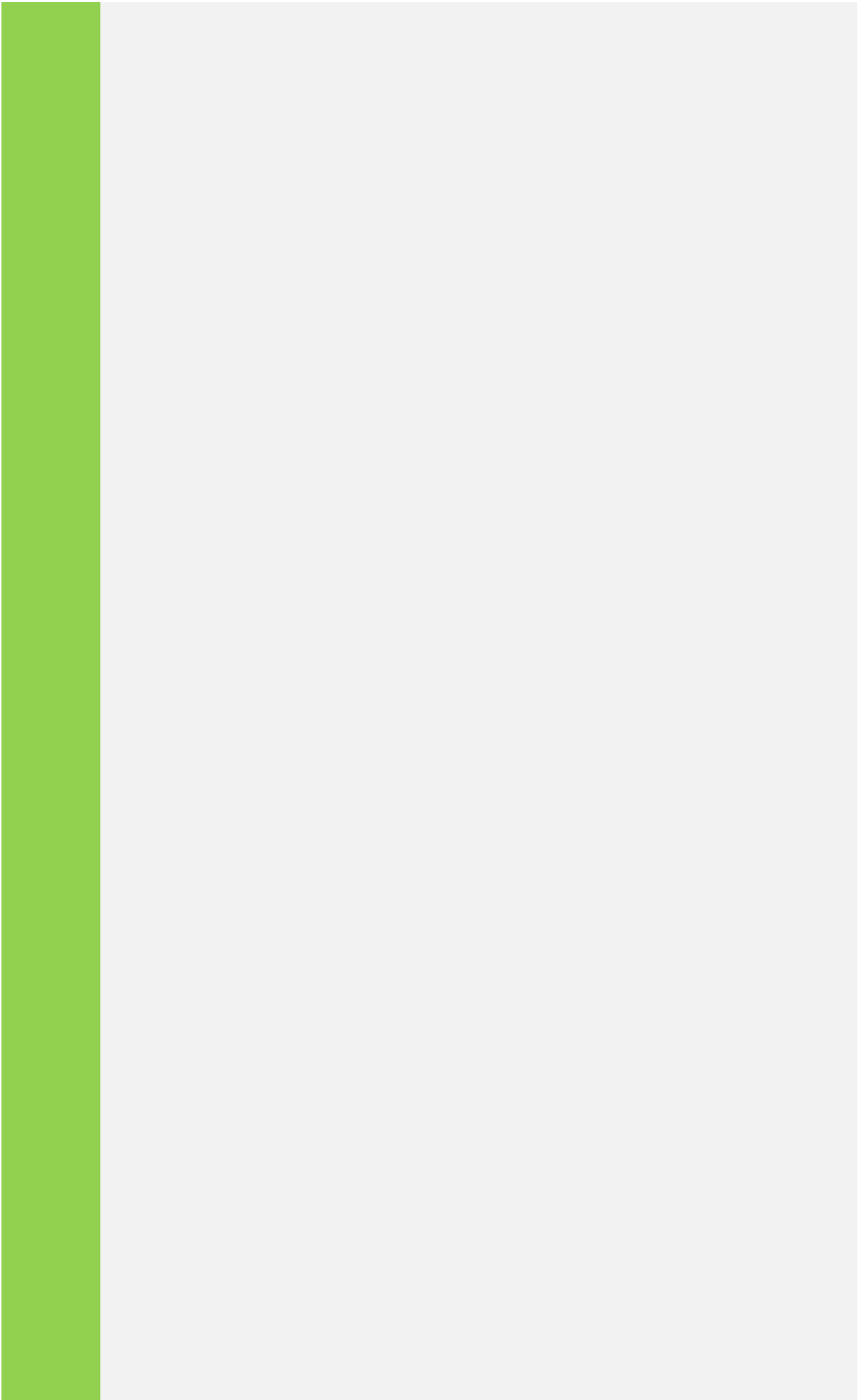


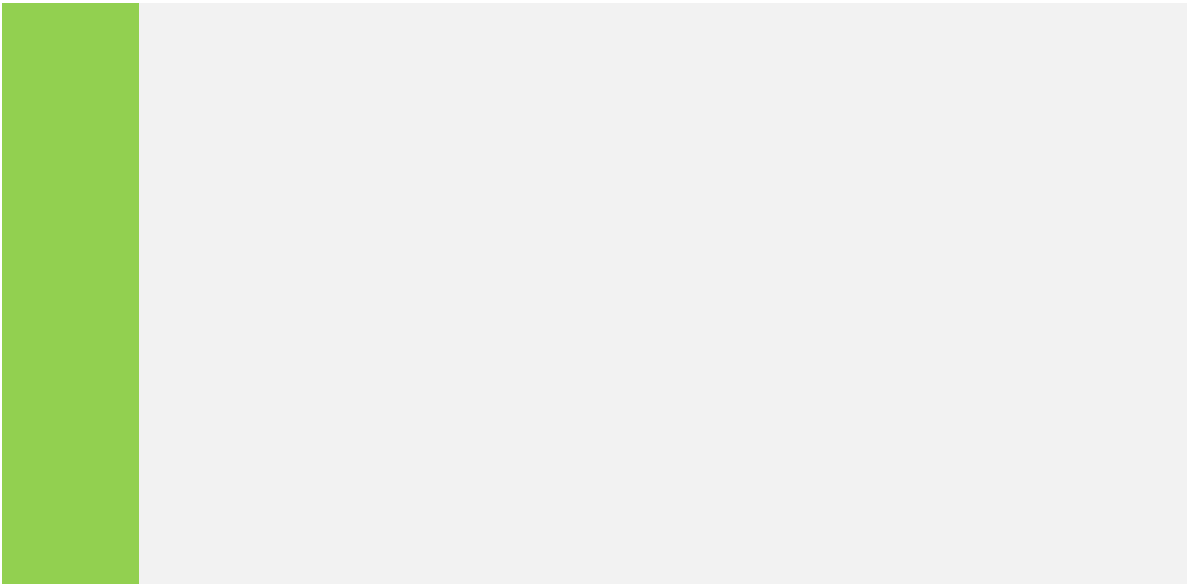


Na níže uvedeném vzorku obcí testujte (v software Statistica), zda lze nezaměstnat počet obyvatel (obyvatel), podíl důchodců (stari), počet el  
 Z prediktorů vyberte pouze statisticky významné ( $p < 0,05$ ) a analýzu opakujte. Výs

| Název prediktoru | velikost | p |
|------------------|----------|---|
| intercept        |          |   |

| nazev                  | zuj    | obyvatel | stari    | plyn | katastr |
|------------------------|--------|----------|----------|------|---------|
| Adamov                 | 581291 | 4583     | 17.3249  | 0    | 378     |
| Bílá Voda              | 525227 | 326      | 11.34969 | 1    | 1500    |
| Blatnička              | 586056 | 449      | 15.14477 | 0    | 882     |
| Brno                   | 582786 | 378327   | 18.45256 | 0    | 23020   |
| Cetenov                | 563943 | 129      | 19.37985 | 1    | 605     |
| Čáslav                 | 534005 | 10138    | 17.61689 | 0    | 2646    |
| Česká Třebová          | 580031 | 15892    | 17.68185 | 0    | 4101    |
| Dobrá Voda u Českých B | 535206 | 2542     | 20.49567 | 0    | 154     |
| Domamil                | 590568 | 296      | 17.90541 | 0    | 1096    |
| Domažlice              | 553425 | 11104    | 16.57961 | 0    | 2461    |
| Frýdek-Místek          | 598003 | 57523    | 14.90013 | 0    | 5153    |
| Hamr na Jezeře         | 544337 | 402      | 9.20398  | 1    | 1767    |
| Horní Lideč            | 542725 | 1398     | 12.37482 | 0    | 721     |
| Hradec nad Svitavou    | 572691 | 1713     | 14.47753 | 0    | 2471    |
| Jamné nad Orlicí       | 580392 | 700      | 16.57143 | 0    | 1059    |
| Jeseník                | 536385 | 11711    | 17.00965 | 0    | 3823    |
| Jevíčko                | 578193 | 2841     | 15.31151 | 0    | 2323    |
| Kladno                 | 532053 | 68551    | 16.76562 | 0    | 3697    |
| Lenešice               | 566322 | 1439     | 13.96803 | 0    | 1371    |
| Liberec                | 563889 | 102113   | 16.17424 | 0    | 10609   |
| Malinová               | 565377 | 79       | 11.39241 | 1    | 328     |
| Nepomyšl               | 566501 | 396      | 14.14141 | 1    | 2821    |
| Neveklov               | 530310 | 2524     | 14.1046  | 1    | 5445    |
| Olomouc                | 500496 | 99471    | 17.1829  | 0    | 10333   |
| Ostroměř               | 573272 | 1365     | 16.63004 | 0    | 1233    |
| Pernink                | 555452 | 700      | 17.14286 | 0    | 1571    |
| Praha                  | 554782 | 1241664  | 17.19531 | 0    | 49610   |
| Vlastec                | 598844 | 211      | 10.90047 | 1    | 750     |
| Volárna                | 533882 | 502      | 15.33865 | 1    | 406     |
| Žulová                 | 541575 | 1276     | 14.42006 | 0    | 1475    |





nost (nezam) vyjádřit jako lineární kombinaci následujících prediktorů (faktorů):  
 onomických subjektů (podnik), zeměpisná délka (delka) a šířka (sirka).  
 sledky uvedte do tabulky níže.

| zahrady | skoly | nemoc | podnik | nezam | trava | status           | delka    |
|---------|-------|-------|--------|-------|-------|------------------|----------|
| 11      | 1     | 0     | 824    | 8.54  | 10    | Město            | 16.65861 |
| 22      | 0     | 0     | 55     | 39.32 | 186   | Obec             | 16.91583 |
| 10      | 0     | 0     | 116    | 14.35 | 94    | Obec             | 17.53    |
| 2063    | 151   | 11    | 124040 | 9.18  | 326   | Statutární město | 16.59972 |
| 15      | 0     | 0     | 36     | 3.85  | 135   | Obec             | 14.9175  |
| 60      | 10    | 1     | 2275   | 10.3  | 32    | Město            | 15.38972 |
| 251     | 9     | 0     | 3244   | 10.93 | 601   | Město            | 16.44722 |
| 49      | 1     | 0     | 683    | 5.26  | 12    | Obec             | 14.525   |
| 7       | 1     | 0     | 45     | 12.8  | 62    | Obec             | 15.69556 |
| 95      | 8     | 1     | 3061   | 6.94  | 374   | Město            | 12.92972 |
| 404     | 28    | 1     | 12643  | 9.79  | 543   | Statutární město | 18.34833 |
| 7       | 0     | 0     | 112    | 9.66  | 166   | Obec             | 14.83806 |
| 13      | 2     | 0     | 261    | 10.53 | 157   | Obec             | 18.06111 |
| 59      | 1     | 0     | 322    | 11.64 | 286   | Obec             | 16.48056 |
| 31      | 1     | 0     | 149    | 4.23  | 198   | Obec             | 16.63278 |
| 100     | 1     | 1     | 3722   | 10.56 | 482   | Město            | 17.20472 |
| 46      | 1     | 0     | 581    | 13.2  | 154   | Město            | 16.71139 |
| 208     | 32    | 2     | 15617  | 9.86  | 30    | Statutární město | 14.10278 |
| 17      | 0     | 0     | 261    | 13.65 | 18    | Obec             | 13.76583 |
| 869     | 50    | 1     | 35028  | 8.72  | 1912  | Statutární město | 15.05611 |
| 4       | 0     | 0     | 14     | 28.13 | 11    | Obec             | 13.66694 |
| 12      | 0     | 0     | 72     | 20.1  | 767   | Městys           | 13.31333 |
| 100     | 1     | 0     | 628    | 7.64  | 595   | Město            | 14.53278 |
| 531     | 50    | 2     | 27662  | 9.41  | 340   | Statutární město | 17.25083 |
| 42      | 1     | 0     | 309    | 13.46 | 120   | Obec             | 15.54944 |
| 4       | 1     | 0     | 614    | 7.77  | 422   | Obec             | 12.78361 |
| 3965    | 445   | 27    | 529377 | 4.88  | 876   | Hlavní město     | 14.42417 |
| 12      | 0     | 0     | 39     | 10.42 | 82    | Obec             | 14.21167 |
| 11      | 0     | 0     | 79     | 15.49 | 2     | Obec             | 15.24056 |
| 38      | 1     | 0     | 345    | 18.83 | 111   | Město            | 17.09861 |





  
**sirka**

49.30056

50.44194

48.93556

49.19528

50.64444

49.91111

49.90194

48.96833

49.08333

49.44056

49.68528

50.70278

49.18111

49.71139

50.03972

50.22944

49.63222

50.14722

50.37528

50.76722

50.04778

50.21806

49.75361

49.59389

50.3725

50.36583

50.08778

49.36556

50.09167

50.30944





