

Data Analytics

CS301

Multiple Linear Regression Understanding the Summary

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Up To Now in Regression

- We have discussed how one entity influences another.
- What about having two entities (independent) which may have some kind of influence on a dependent variable.
- Especially if a dependent variable has a high correlation with more multiple independent variable.



Main Idea

- GPA could be dependent on studying
- Student performance may be based on more than just one entity.
- GPA could be dependent on studying AND getting enough rest
- OR maybe even more variables are involved?
- GPA could be dependent on studying AND rest AND eating good food AND ...



So, Multiple Linear Regression Is What ... ?

- Multiple linear regression is the most common form of linear regression analysis.
- A predictive analysis, the multiple linear regression is used to explain the relationship between one continuous dependent variable and two or more independent variables.
- The independent variables can be continuous or categorical (dummy coded as appropriate).



Types of Questions Answered

- Do age and IQ scores effectively predict GPA?
- Do weight, height, and age explain the variance in cholesterol levels?
- Are video game sales explained by their exciting graphics and inexpensive costs?
- Is road safety a combination of relaxed and defensive driving?
- Are there more independent variables to be used to answer to these above dependents?



Equation of Multiple Independent Variables

- The model is now a multi-independent variable equation.

y_i

Dependent Variable

$$= \beta_0 + \beta_1 x_{i,1} + \beta_2 x_{i,2} + \beta_3 x_{i,3} + \epsilon_i$$

Independent Variables



Multiple Variables Equation and Assumptions

- A population model for a multiple regression model that relates a y -variable to $p - 1$ predictor variables is written as the following.

$$y_i = \beta_0 + \beta_1 x_{i,1} + \beta_2 x_{i,2} + \dots + \beta_{p-1} x_{i,p-1} + \varepsilon_i$$

- We assume that the ε_i have a normal distribution with mean 0 and constant variance σ^2 . These are the same assumptions that we used in simple regression with one x -variable.
- The subscript i refers to the i th individual or unit in the population. In the notation for the x -variables, the subscript following i simply denotes which x -variable it is.



Same Hypothesis as Before...

As an example, to determine whether variable X_1 is a useful predictor variable in a model, we use the following hypothesis:

$$H_0 : \beta_1 = 0$$

$$H_A : \beta_1 \neq 0$$

(think slope values)

If the null hypothesis above were the case, then a change in the value of X_1 would not change Y , so Y and X_1 are not related.

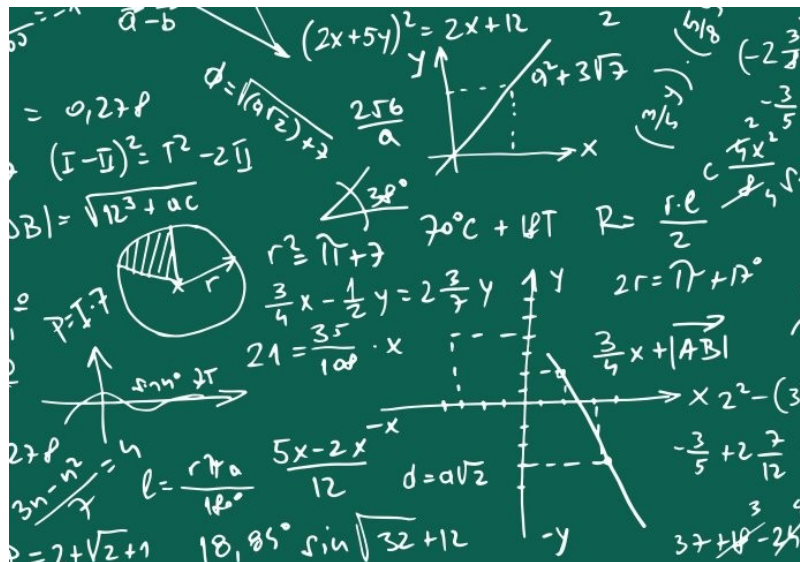
We would still be left with variables X_2 and X_3 being present in the model and so we could not reject the null hypothesis above. Instead we should say that we do not need variable X_1 in the model given that variables X_2 and X_3 will remain.

In general, the interpretation of a slope in multiple regression can be tricky. Correlations among the predictors can change the slope values dramatically from what they would be in separate simple regressions.

Analysis Question

- Two variables: Do *Age* and *Height* (both) influence the capacity of lungs (*LungCap*)?
- Asking actually, can we make a model that takes the following form?

$$\text{LungCap} = \text{Age} * b_1 + \text{Height} * b_2 + b_3$$





Lung Capacity Data

```
library(tidyverse)
# install.packages("psych")
library(psych)

#open lung capacity data
lc <- file.choose()
dataLungCap <- read.csv(lc)
View(dataLungCap)
```

Create the Multiple-Variable Regression Model

```
# model creation
```

```
mod <- lm(data = dataLungCap, LungCap ~ Age +  
Height)
```

```
# get a report of the model
```

```
summary(mod)
```





Summary

Call:

```
lm(formula = LungCap ~ Age + Height)
```

Residuals:

Min	1Q	Median	3Q	Max
-3.4080	-0.7097	-0.0078	0.7167	3.1679

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)	
(Intercept)	-11.747065	0.476899	-24.632	< 2e-16	***
Age	0.126368	0.017851	7.079	3.45e-12	***
Height	0.278432	0.009926	28.051	< 2e-16	***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 1.056 on 722 degrees of freedom

Multiple R-squared: 0.843, Adjusted R-squared: 0.8425

F-statistic: 1938 on 2 and 722 DF, p-value: < 2.2e-16



Intercept Value: “When the age and height of zero”

Call:

```
lm(formula = LungCap ~ Age + Height)
```

Residuals:

Min	1Q	Median	3Q	Max
-3.4080	-0.7097	-0.0078	0.7167	3.1679

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-11.747065	0.476899	-24.632	< 2e-16 ***
Age	0.126368	0.017851	7.079	3.45e-12 ***
Height	0.278432	0.009926	28.051	< 2e-16 ***

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F-statistic: 1938 on 2 and 722 DF, p-value: < 2.2e-16

The estimated mean lung capacity of someone having an age and height of zero. Is this *meaningful*?



Slope of Age:

“How is my *Age* variable related to *Height*?”

Call:

```
lm(formula = LungCap ~ Age
```

Residuals:

Min	1Q	Median	3Q	Max
-3.4080	-0.7097	-0.0078	0.7100	3.4080

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)	
(Intercept)	-11.747065	0.476899	-24.632	< 2e-16	***
Age	0.126368	0.017851	7.079	3.45e-12	***
Height	0.278432	0.009926	28.051	< 2e-16	***

Signif. codes: 0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Residual standard error: 1.056 on 722 degrees of freedom

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The effect of *Age* on *Lung Capacity* adjusting or controlling for *Height*. We may associate an increase of 1 year in *Age* with an increase of 0.126 in *Lung Capacity* adjusting or controlling for *Height*



Test Statistic:

Call:

```
lm(formula = LungCap ~ Age + Height)
```

Residuals:

Min	1Q	Median	3Q	Max
-3.4080	-0.7097	-0.0078	0.7167	3.1679

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-11.747065	0.476899	-24.632	< 2e-16 ***
Age	0.126368	0.017851	7.079	3.45e-12 ***
Height	0.278432	0.009926	28.051	< 2e-16 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 1.056 on 722 degrees of freedom

Multiple R-squared: 0.843, Adjusted R-squared: 0.8425

F-statistic: 1938 on 2 and 722 DF, p-value: < 2.2e-16

The test statistic that we use to perform the hypothesis test that the slope for Age = 0.



Slope of Height:

“How is my *Height* variable related to *Age*?”

Call:

```
lm(formula = LungCap ~ Age + Height)
```

Residuals:

Min	1Q	Median	3Q	Max
-3.4080	-0.7097	-0.0078	0.7167	3.1679

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)	
(Intercept)	-11.747065	0.476855	-24.632	< 2e-16	***
Age	0.126368	0.017851	7.079	3.45e-12	***
Height	0.278432	0.009926	28.051	< 2e-16	***

Signif. codes: 0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Residual standard error: 1.056 on 722 degrees of freedom

Multiple R-squared: 0.843, Adjusted R-squared: 0.8425

F-statistic: 1938 on 2 and 722 DF, p-value: < 2.2e-16

The estimated
effect of *Height* on
Lung Capacity,
adjusted for *Age*.



Test Statistic:

Call:

```
lm(formula = LungCap ~ Age + Height)
```

Residuals:

Min	1Q	Median	3Q	Max
-3.4080	-0.7097	-0.0078	0.7167	3.1679

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)	
(Intercept)	-11.747065	0.476899	-24.632	< 2e-16	***
Age	0.126368	0.017851	7.079	3.45e-12	***
Height	0.278432	0.009926	28.051	< 2e-16	***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 1.056 on 722 degrees of freedom

Multiple R-squared: 0.843, Adjusted R-squared: 0.8425

F-statistic: 1938 on 2 and 722 DF, p-value: < 2.2e-16

The test statistic that we use to perform the hypothesis test that the slope for *Height* = 0.



R-squared Value:

“How do the independents explain the dependent?”

Call:

```
lm(formula = LungCap ~ Age + Height)
```

Residuals:

Min	1Q	Median	3Q	Max
-3.4080	-0.7097	-0.0078	0.7167	3.1679

Coefficients:

	Estimate	Std. Error	t value	(> t)	
(Intercept)	-11.747065	0.476899	-24.65	< 2e-16	***
Age	0.126368	0.017851	7.079	3.45e-12	***
Height	0.278432	0.009926	28.051	< 2e-16	***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 1.056 on 722 degrees of freedom

Multiple R-squared: 0.843, Adjusted R-squared: 0.8425

F-statistic: 1938 on 2 and 722 DF, p-value: < 2.2e-16

Approximately 84% of the variation in *Lung Capacity* can be explained by our model (*Age* and *Height*)



F-Statistic of Test:

“What value do I look up in a table to check on significance?”

Call:

```
lm(formula = LungCap ~ Age + Height)
```

Residuals:

Min	1Q	Median	3Q	Max
-3.4080	-0.7097	-0.0078	0.7167	3.1679

Coefficients:

	Estimate	Std. Error	t value
(Intercept)	-11.747065	0.476899	-24.632
Age	0.126368	0.017851	7.07
Height	0.278432	0.009926	28.0

Signif. codes: 0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Residual standard error: 1.056 on 722 degrees of freedom

Multiple R-squared: 0.843, Adjusted R-squared: 0.8425

F-statistic: 1938 on 2 and 722 DF, p-value: < 2.2e-16

Null Hyp. Test:
The test of the null hypothesis that all model coefficients are zero.

Degrees of Freedom:
There are 725 rows in the data and three groups.
 $722 = 725 - 3$

Our Test of The Null Hypothesis

- **Ho:** $\beta_1 = \beta_2 = \dots = \beta_k$

Nothing is happening between the k-number of variables

- In our case,

- **Ho:** $\beta_{\text{age}} = \beta_{\text{height}} = 0$ (slopes are zero)

y_i

$$= \beta_0 + \beta_1 x_{i,1} + \beta_2 x_{i,2} + \beta_3 x_{i,3} + \epsilon_i$$



The p-Value: “Is this model statistically meaningful?”

Call:

```
lm(formula = LungCap ~ Age + Height)
```

Residuals:

Min	1Q	Median	3Q	Max
-3.4080	-0.7097	-0.0078	0.7167	3.1

Coefficients:

	Estimate	Std. Error	t	Pr(> t)
(Intercept)	-11.747065	0.476899	-24.6	< 0.001
Age	0.126368	0.017851	7.079	< 0.001
Height	0.278432	0.009926	28.051	< 0.001

Signif. codes: 0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Residual standard error: 1.056 on 722 degrees of freedom

Multiple R-squared: 0.843, Adjusted R-squared: 0.8425

F-statistic: 1938 on 2 and 722 DF, p-value: < 2.2e-16

The p-value is very close to zero and so we reject the H_0 (i.e., all the model coefficients are zero (slope = 0)).

Conclusion: There is something non-random happening in this model.



Residual Errors:

“What is the estimation of the difference between observed and predicted values?”

Call:

```
lm(formula = LungCap ~ Age + Height)
```

Residuals:

Min	1Q	Median	3Q	Max
-3.4080	-0.7097	-0.0078	0.7167	3.1679

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)	
(Intercept)	-11.747065	0.476899	-24.632	< 2e-16	***
Age	0.126368	0.017851	7.079	3.45e-12	***
Height	0.278432	0.009926	28.051	< 2e-16	***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

This error gives an idea about how far the observed *Lung Capacity* (dependent) values are from the predicted or fitted *Lung Capacity* (the “y-hats”)

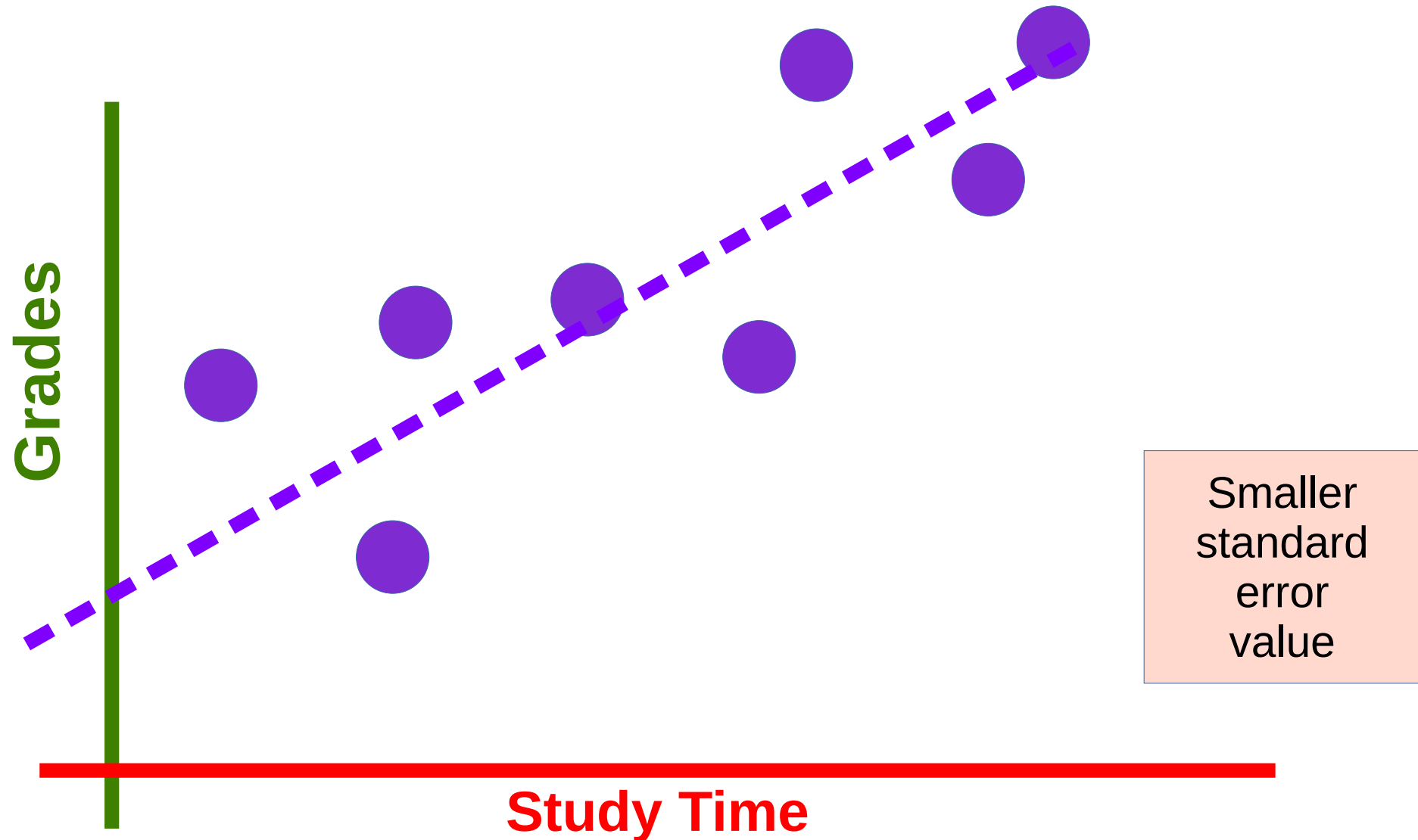
Residual standard error: 1.056 on 722 degrees of freedom

Multiple R-squared: 0.843, Adjusted R-squared: 0.8425

F-statistic: 1938 on 2 and 722 DF, p-value: < 2.2e-16

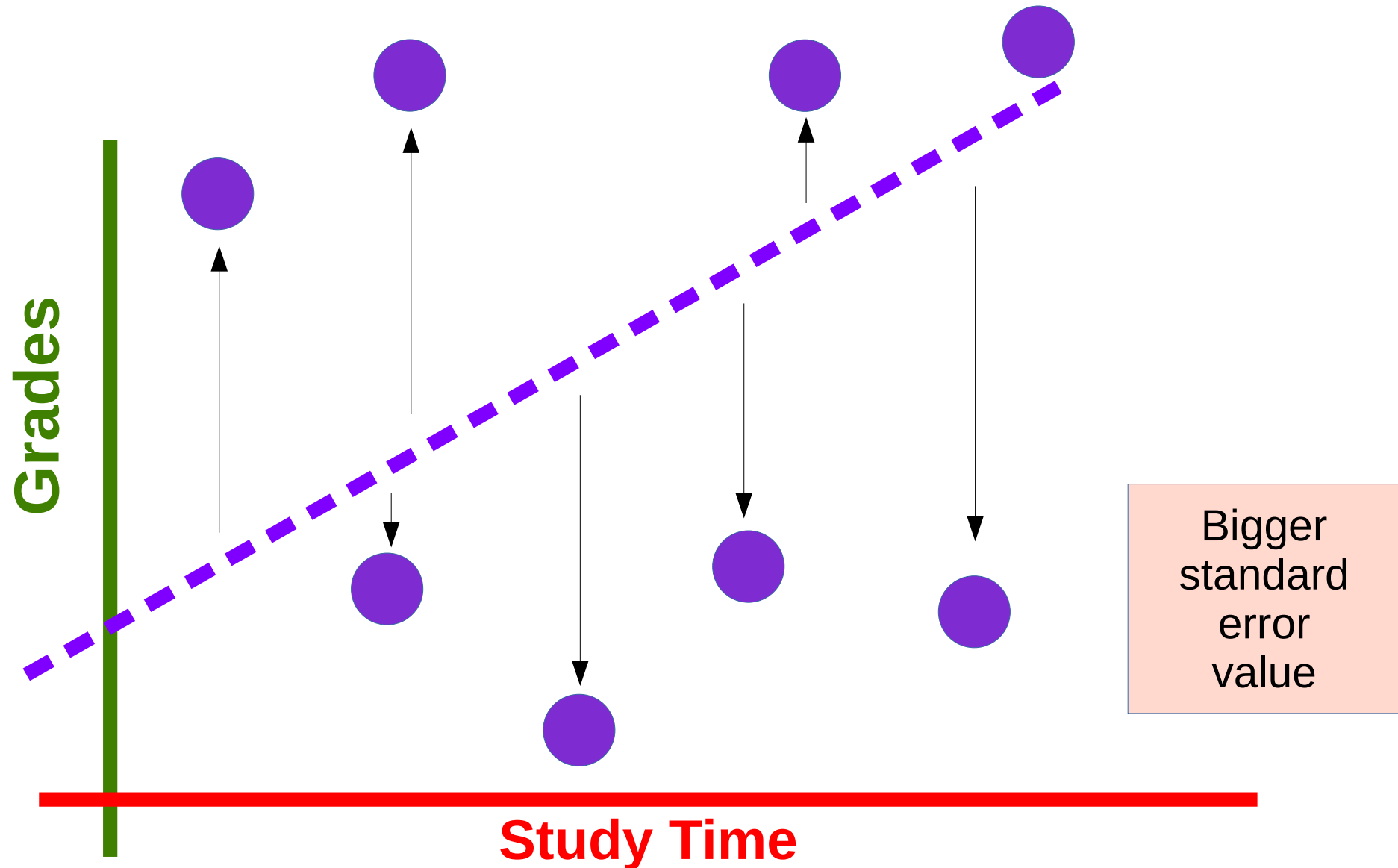


“Good” Residual Standard Error





“Bad” Residual Standard Error



Test for Correlation Between *All* Variables

```
library(psych)
```

```
pairs.panels(dataLungCap)
```

```
pairs.panels(dataLungCap, lm = TRUE)
```

Allows for a
quick study
of correlation
across
the variables
of your study

```
pairs.panels {psych}
```

R Documentation

SPLOM, histograms and correlations for a data matrix

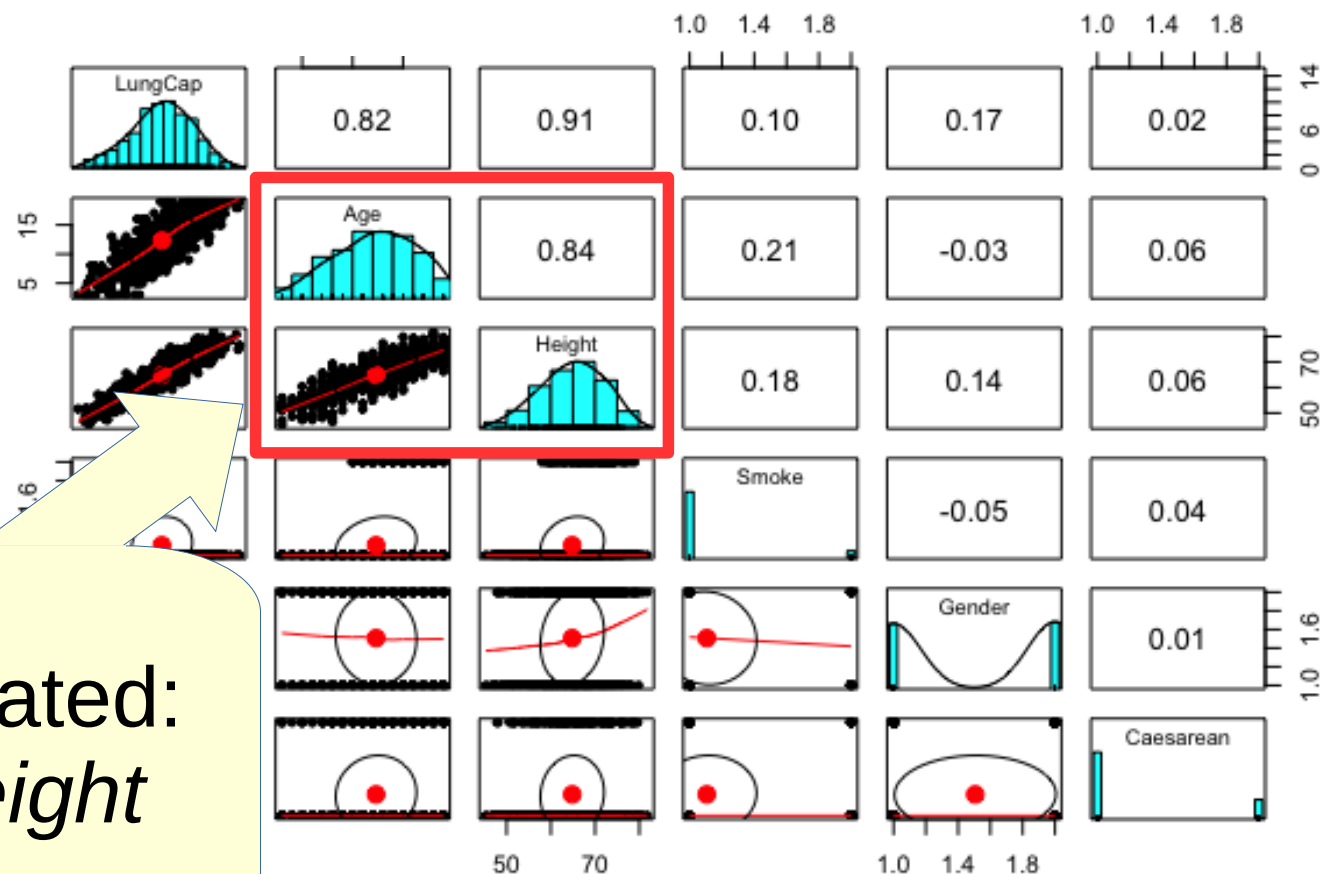
Description

Adapted from the help page for pairs, pairs.panels shows a scatter plot of matrices (SPLOM), with bivariate scatter plots below the diagonal, histograms on the diagonal, and the Pearson correlation above the diagonal. Useful for descriptive statistics of small data sets. If `lm=TRUE`, linear regression fits are shown for both `y by x` and `x by y`. Correlation ellipses are also shown. Points may be given different colors depending upon some grouping variable. Robust fitting is done using `lowess` or `loess` regression. Confidence intervals of either the `lm` or `loess` are drawn if requested.

Correlation between *Age* and *Height*

- Pearson correlation between Age and Height = 0.84

```
> cor(Age, Height, method = "pearson")  
[1] 0.8357368
```



Highly correlated:
age and *height*



Correlation and Confidence

```
# Pearson correlation test  
cor(dataLungCap$Age, dataLungCap$Height)  
  
# output: 0.8357368  
  
# Examine the 95 percent confidence level  
confint(mod, conf.level = 0.95)
```

The **estimated slope** for Age is 0.126 and we are 95 percent sure that the **true slope** of Age is between 0.09 and 0.16.

```
> confint(mod, conf.level = 0.95)  
                2.5 %      97.5 %  
(Intercept) -12.6833877 -10.8107918  
Age           0.09132215  0.1614142  
Height        0.25894454  0.2979192
```

Go Create a Bigger Model!!

- Use this data set to make a bigger model.
 - Fit a linear model using ALL x variables.
- Or try a different data set and do more model fitting!





Create Bigger Model!!

- `mod2 <- lm(data = dataLungCap, LungCap ~ Age + Height + Smoke + Gender + Caesarean)`
- `summary(mod2)`
- `plot(mod2)` # check the four plots!

Residuals Vs. Fitted:
The relationship
between *Age*,
Height and
Lung Capacity
is approx linear.

