IS5 in R: Multiple Regression (Chapter 9)

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Introduction and background

This document is intended to help describe how to undertake analyses introduced as examples in the Fifth Edition of *Intro Stats* (2018) by De Veaux, Velleman, and Bock. More information about the book can be found at http://wps.aw.com/aw_deveaux_stats_series. This file as well as the associated R Markdown reproducible analysis source file used to create it can be found at http://nhorton.people.amherst.edu/is5.

This work leverages initiatives undertaken by Project MOSAIC (http://www.mosaic-web.org), an NSF-funded effort to improve the teaching of statistics, calculus, science and computing in the undergraduate curriculum. In particular, we utilize the mosaic package, which was written to simplify the use of R for introductory statistics courses. A short summary of the R needed to teach introductory statistics can be found in the mosaic package vignettes (http://cran.r-project.org/web/packages/mosaic). A paper describing the mosaic approach was published in the R Journal: https://journal.r-project.org/archive/2017/RJ-2017-024.

Chapter 9: Multiple Regression

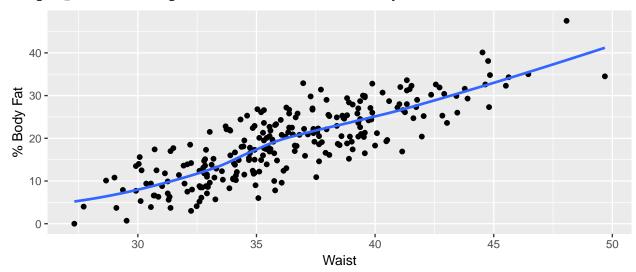
```
library(mosaic)
library(readr)
library(janitor)
BodyFat <- read_csv("http://nhorton.people.amherst.edu/is5/data/Bodyfat.csv") %>%
  clean_names()
## Parsed with column specification:
## cols(
##
     Density = col_double(),
##
     Pct.BF = col_double(),
##
     Age = col_integer(),
##
     Weight = col_double(),
     Height = col_double(),
##
##
     Neck = col double(),
##
     Chest = col_double(),
##
     Abdomen = col double(),
##
     Waist = col_double(),
##
     Hip = col double(),
     Thigh = col double(),
##
     Knee = col_double(),
##
##
     Ankle = col_double(),
##
     Bicep = col_double(),
##
     Forearm = col_double(),
##
     Wrist = col_double()
## )
```

By default, read_csv() prints the variable names. These messages can be suppressed using the message=FALSE code chunk option to save space and improve readability.

Here we use the clean_names() function from the janitor package to sanitize the names of the columns (which would otherwise contain special characters or whitespace).

```
# Figure 9.1, page 276
gf_point(pct_bf ~ waist, data = BodyFat) %>%
gf_labs(x = "Waist", y = "% Body Fat") %>%
gf_smooth()
```

`geom_smooth()` using method = 'loess' and formula 'y ~ x'



We've added gf_smooth() to demonstrate how to add a smoother.

Section 9.1: What is Multiple Regression?

```
# Table 9.1, page 277
multiplereg <- lm(pct_bf ~ waist + height, data = BodyFat)</pre>
summary(multiplereg)
##
## Call:
## lm(formula = pct_bf ~ waist + height, data = BodyFat)
##
## Residuals:
##
       Min
                  1Q
                      Median
                                    ЗQ
                                            Max
  -11.1692 -3.4133 -0.0977
                                         9.9082
##
                                3.0995
##
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) -3.10088
                          7.68611 -0.403
                                              0.687
                           0.07158 24.770 < 2e-16 ***
## waist
               1.77309
## height
               -0.60154
                           0.10994 -5.472 1.09e-07 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 4.46 on 247 degrees of freedom
## Multiple R-squared: 0.7132, Adjusted R-squared: 0.7109
## F-statistic: 307.1 on 2 and 247 DF, p-value: < 2.2e-16
```

The summary() function provides the multiple R-squared along with the regression coefficients.

Example 9.1: Modeling Home Prices

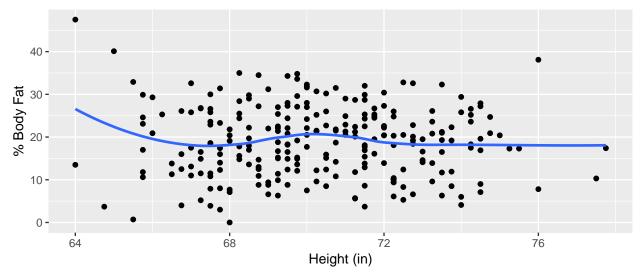
```
RealEstate <- read_csv("http://nhorton.people.amherst.edu/is5/data/Real_Estate.csv") %>%
  clean_names()
## Parsed with column specification:
## cols(
##
    Price = col_integer(),
##
     `Living area` = col_integer(),
    bedrooms = col_integer(),
    bathrooms = col_double(),
##
##
    year = col_integer(),
##
    garage = col_integer(),
##
     `date collected` = col_character(),
     `location type` = col_character(),
##
##
    Urban = col_integer(),
##
    Suburb = col integer(),
##
    Rural = col_integer()
## )
realestatelm <- lm(price ~ living_area + bedrooms, data = RealEstate)
summary(realestatelm)
##
## Call:
## lm(formula = price ~ living_area + bedrooms, data = RealEstate)
## Residuals:
##
      Min
               1Q Median
                                3Q
## -433211 -198136 -63249 137183 1054177
##
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 308100.44 41147.84
                                    7.488 1.69e-13 ***
                 135.09
                             11.48 11.771 < 2e-16 ***
## living_area
## bedrooms
              -43346.81
                          12844.14 -3.375 0.000771 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 266900 on 891 degrees of freedom
## Multiple R-squared: 0.1463, Adjusted R-squared: 0.1444
## F-statistic: 76.34 on 2 and 891 DF, p-value: < 2.2e-16
# Predicted Values
realestatefn <- makeFun(realestatelm) # Making a function to find predicted values
# Predicted price for a home with 2800 sq ft living area and 5 bedrooms
realestatefn(living_area = 2800, bedrooms = 5)
##
## 469614.9
# Predicted price for a home with 2801 sq ft living area and 5 bedrooms
realestatefn(living_area = 2801, bedrooms = 5)
## 469750
```

```
# If we subtract predicted values one value apart, we get the slope
realestatefn(living_area = 2801, bedrooms = 5) - realestatefn(living_area = 2800, bedrooms = 5)
## 1
## 135.0887
```

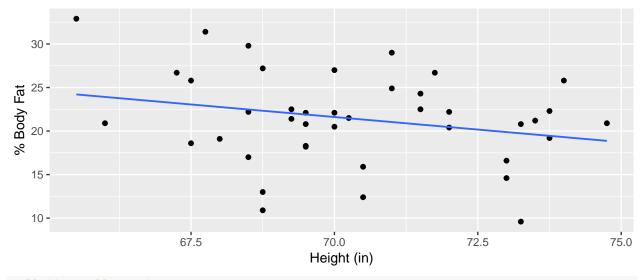
Section 9.2: Interpreting Multiple Regression Coefficients

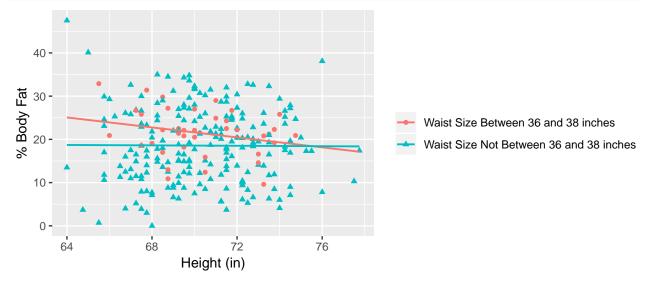
```
# Figure 9.2, page 279
gf_point(pct_bf ~ height, data = BodyFat) %>%
gf_smooth() %>% # Added a smoother to assess linearity
gf_labs(x = "Height (in)", y = "% Body Fat")
```

$geom_smooth()$ using method = 'loess' and formula 'y ~ x'



```
# Figure 9.3
BodyFat %>%
filter(waist >= 36 & waist <= 38) %>% # Just plotting waist sizes between 36 and 38 inches
gf_point(pct_bf ~ height) %>%
gf_labs(x = "Height (in)", y = "% Body Fat") %>%
gf_lm()
```



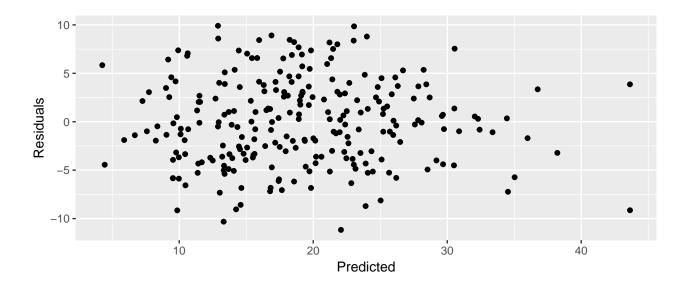


Section 9.3: The Multiple Regression Model-Assumptions and Conditions

Linearity Assumption

Equal Variance Assumption

```
bodyfatlm <- lm(pct_bf ~ waist + height, data = BodyFat)
# Figure 9.4, page 282
gf_point(resid(bodyfatlm) ~ fitted(bodyfatlm)) %>%
gf_labs(x = "Predicted", y = "Residuals")
```



Check the Residuals

0 -

-10

```
# Figure 9.5
gf_histogram(~ resid(bodyfatlm), binwidth = 1.5, center = 0.75) %>%
gf_labs(x = "Residuals", y = "Counts")
```

```
Residuals

gf_qq(~ resid(bodyfatlm)) %>%

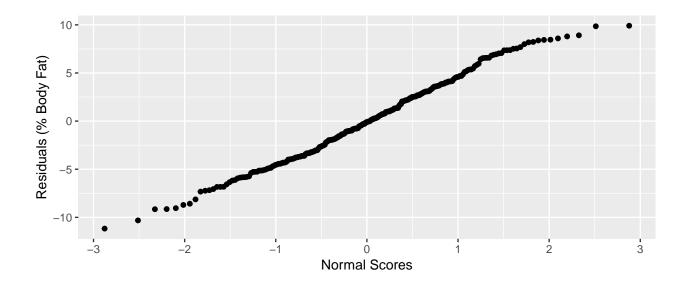
gf_labs(x = "Normal Scores", y = "Residuals (% Body Fat)")
```

0

-5

5

10

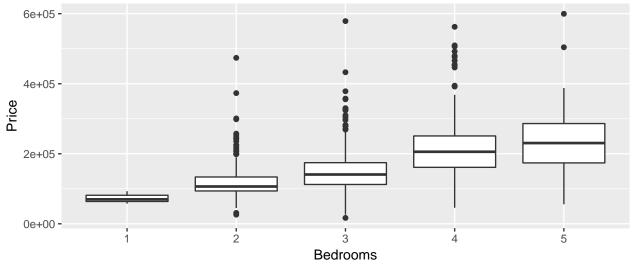


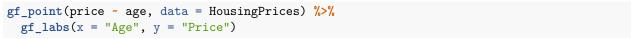
Step-By-Step Example: Multiple Regression

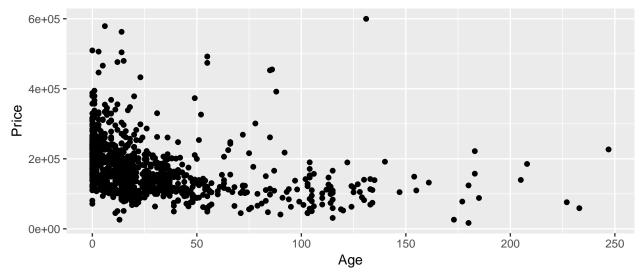
```
HousingPrices <- read_csv("http://nhorton.people.amherst.edu/is5/data/Housing_prices.csv") %>%
clean_names()
```

```
clean_names()
## Parsed with column specification:
## cols(
##
     Price = col_integer(),
##
     Living.Area = col_integer(),
     Bedrooms = col_integer(),
##
##
     Bathrooms = col_double(),
##
     Fireplaces = col_integer(),
     Age = col_integer()
##
## )
gf_point(price ~ living_area, data = HousingPrices) %>%
  gf_labs(x = "Living Area", y = "Price")
  6e+05 -
  4e+05 -
Price
  2e+05 -
  0e+00 -
                                                   3000
                                                                                      5000
                1000
                                  2000
                                                                    4000
                                              Living Area
```

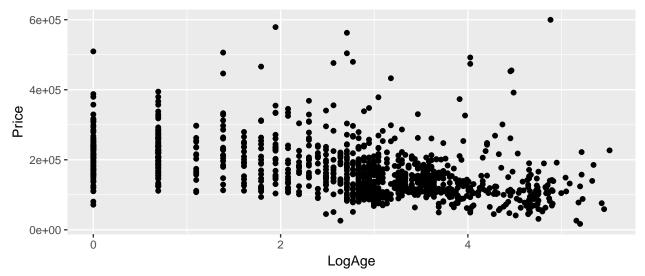
```
gf_boxplot(price ~ as.factor(bedrooms), data = HousingPrices) %>%
gf_labs(x = "Bedrooms", y = "Price")
```



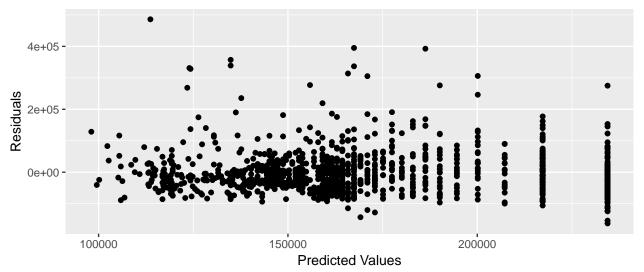




gf_point(price ~ log(age + 1), data = HousingPrices) %>%
gf_labs(x = "LogAge", y = "Price")



```
housinglm <- lm(price ~ log(age + 1), data = HousingPrices)
gf_point(resid(housinglm) ~ fitted(housinglm)) %>%
gf_labs(x = "Predicted Values", y = "Residuals")
```

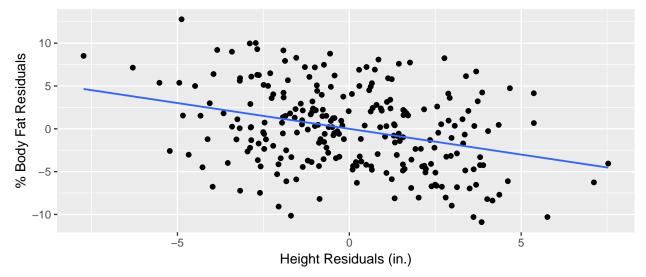


housinglm2 <- lm(price ~ living_area + log(age + 1) + bedrooms, data = HousingPrices)
msummary(housinglm2)</pre>

```
##
                 Estimate Std. Error t value Pr(>|t|)
               44797.165
                            8356.609
                                       5.361 1.02e-07 ***
## (Intercept)
## living_area
                   87.260
                               3.365 25.928 < 2e-16 ***
## log(age + 1) -6270.813
                            1299.133
                                     -4.827 1.59e-06 ***
## bedrooms
                -5902.756
                            2773.934
                                              0.0336 *
                                     -2.128
## Residual standard error: 49620 on 1053 degrees of freedom
## Multiple R-squared: 0.5876, Adjusted R-squared: 0.5864
## F-statistic: 500.1 on 3 and 1053 DF, p-value: < 2.2e-16
```

Section 9.4: Partial Regression Plots

```
# Figure 9.6 (instructions on 287)
# Step 1
otherthanheightlm <- lm(pct_bf ~ waist, data = BodyFat)
# Step 2
residualsoflm <- resid(otherthanheightlm)
# Step 3
yheightlm <- lm(height ~ waist, data = BodyFat)
# Step 4
residualsoflm2 <- resid(yheightlm)
# Step 5
gf_point(residualsoflm ~ residualsoflm2) %>%
    gf_lm() %>%
    gf_labs(x = "Height Residuals (in.)", y = "% Body Fat Residuals")
```



Just Checking

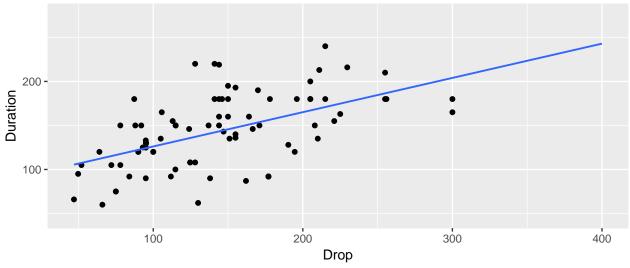
```
Hurricanes <- read_csv("http://nhorton.people.amherst.edu/is5/data/Hurricanes_2015.csv") %>%
    clean_names()
```

```
## Parsed with column specification:
## cols(
     Name = col_character(),
##
##
     Year = col_integer(),
##
     `Max.Wind.Speed(kts)` = col_integer(),
     `Central.Pressure(mb)` = col_integer(),
##
     Category = col_integer()
##
hurricanelm <- lm(max_wind_speed_kts ~ year + central_pressure_mb, data = Hurricanes)
msummary(hurricanelm)
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                        1.032e+03 3.852e+01 26.789
                                                       <2e-16 ***
                       -3.132e-04 9.075e-03 -0.035
                                                        0.973
## year
## central_pressure_mb -9.750e-01 3.287e-02 -29.666 <2e-16 ***
```

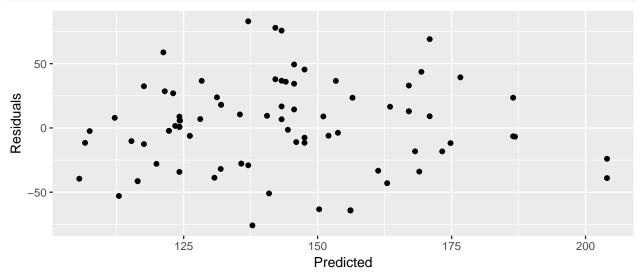
```
##
## Residual standard error: 8.199 on 217 degrees of freedom
## (7 observations deleted due to missingness)
## Multiple R-squared: 0.8056, Adjusted R-squared: 0.8038
## F-statistic: 449.6 on 2 and 217 DF, p-value: < 2.2e-16</pre>
```

Section 9.5: Indicator Variables

```
library(broom) # We'll use this for augment() later
Coasters <- read_csv("http://nhorton.people.amherst.edu/is5/data/Coasters_2015.csv")
## Parsed with column specification:
## cols(
    Name = col_character(),
##
##
    Park = col_character(),
##
    Track = col_character(),
    Speed = col double(),
##
    Height = col_double(),
##
##
    Drop = col_double(),
##
    Length = col_double(),
##
    Duration = col_integer(),
##
     Inversions = col_integer()
## )
# Table 9.2, page 288
head(Coasters)
## # A tibble: 6 x 9
##
    Name
               Park
                          Track Speed Height Drop Length Duration Inversions
##
     <chr>>
               <chr>
                          <chr> <dbl> <dbl> <dbl>
                                                    <dbl>
                                                              <int>
                                                                         <int>
## 1 Top Thri~ Cedar Poi~ Steel
                                  120
                                         420 400
                                                      2800
                                                                 NA
## 2 Superman~ Six Flags~ Steel
                                  100
                                         415 328.
                                                      1235
                                                                 NA
                                                                             0
## 3 Millenni~ Cedar Poi~ Steel
                                  93
                                         310
                                              300
                                                      6595
                                                                165
                                                                             0
                                                                             0
## 4 Goliath
               Six Flags~ Steel
                                         235
                                              255
                                                      4500
                                                                180
                                   85
## 5 Titan
               Six Flags~ Steel
                                   85
                                         245
                                              255
                                                      5312
                                                                210
                                                                             0
## 6 Phantom'~ Kennywood~ Steel
                                   82
                                         160
                                              228
                                                      3200
                                                                 NΑ
                                                                             0
# Figure 9.7
# Coasters[72, ], Tower of Terror isn't included by the book
Coasters <- Coasters %>%
  filter(Name != "Tower of Terror") %>%
  mutate(Inversions = as.factor(Inversions))
gf_point(Duration ~ Drop, data = Coasters) %>%
 gf_lm()
## Warning: Removed 150 rows containing non-finite values (stat_lm).
## Warning: Removed 150 rows containing missing values (geom_point).
```



```
coasterlm <- lm(Duration ~ Drop, data = Coasters)
gf_point(resid(coasterlm) ~ fitted(coasterlm)) %>%
gf_labs(x = "Predicted", y = "Residuals")
```

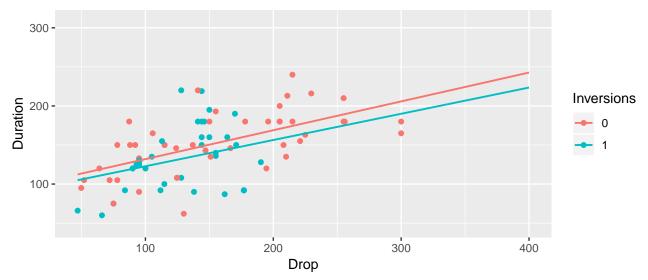


msummary(coasterlm)

```
Estimate Std. Error t value Pr(>|t|)
## (Intercept) 87.22005
                           9.73524
                                     8.959 4.98e-14 ***
                                     6.056 3.36e-08 ***
                           0.06428
## Drop
                0.38928
##
## Residual standard error: 34.06 on 88 degrees of freedom
     (150 observations deleted due to missingness)
## Multiple R-squared: 0.2942, Adjusted R-squared: 0.2862
## F-statistic: 36.68 on 1 and 88 DF, p-value: 3.356e-08
# Figure 9.8
gf_point(Duration ~ Drop, color = ~ Inversions, data = Coasters) %>%
  gf_lm() %>%
  gf_labs(color = "Inversions")
```

Warning: Removed 150 rows containing non-finite values (stat_lm).

```
## Warning: Removed 150 rows containing missing values (geom_point).
```

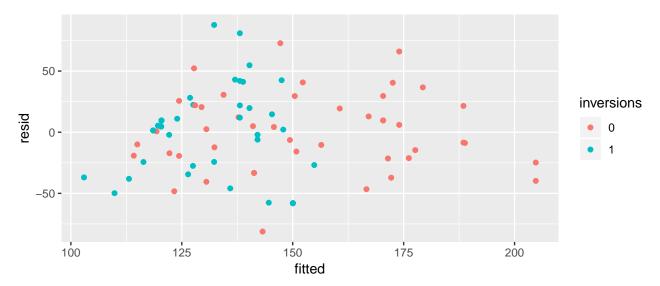


```
coasterlm2 <- lm(Duration ~ Drop + Inversions, data = Coasters)
msummary(coasterlm2)</pre>
```

```
Estimate Std. Error t value Pr(>|t|)
                           11.69140
                                    8.223 1.74e-12 ***
## (Intercept) 96.14026
                 0.36215
                            0.06699
                                      5.406 5.58e-07 ***
## Inversions1 -10.20093
                            7.48401 -1.363
                                               0.176
## Residual standard error: 33.9 on 87 degrees of freedom
     (150 observations deleted due to missingness)
## Multiple R-squared: 0.3089, Adjusted R-squared: 0.293
## F-statistic: 19.45 on 2 and 87 DF, p-value: 1.045e-07
coasterlm2asdata <- augment(coasterlm2) %>%
  clean_names()
names(coasterlm2asdata)
  [1] "rownames"
                     "duration"
                                  "drop"
                                               "inversions" "fitted"
## [6] "se_fit"
                     "resid"
                                  "hat"
                                               "sigma"
                                                             "cooksd"
## [11] "std_resid"
glance(coasterlm2asdata)
```

```
##  nrow ncol complete.obs na.fraction ## 1 90 11 90 0
```

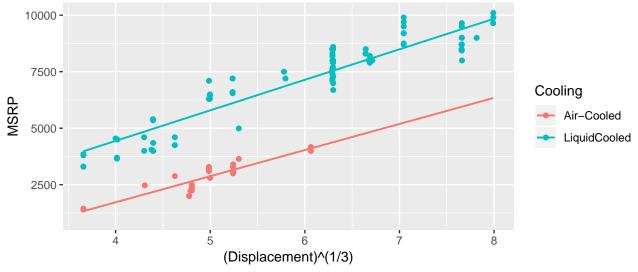
gf_point(resid ~ fitted, color = ~ inversions, data = coasterlm2asdata)



The augment() function creates a data frame from a linear model that includes a column for residuals, fitted values, etc. Here we use names() to check out the column names and glance() to view the structure of the data set.

Example 9.3: Using Indicator Variables

```
DirtBikes <- read_csv("http://nhorton.people.amherst.edu/is5/data/Dirt_bikes_2014.csv")</pre>
## Parsed with column specification:
## cols(
##
     .default = col_character(),
##
     Year = col_integer(),
##
     MSRP = col_integer(),
     Displacement = col_double(),
##
##
     `Wheel Base` = col_double(),
##
     Bore = col_double(),
##
     Stroke = col_double(),
     Ratio = col_double(),
##
     Weight = col_double(),
##
##
     Rake = col_double(),
##
     Trail = col_double(),
     Tank = col_double(),
##
##
     `Engine cooling` = col_integer()
## )
## See spec(...) for full column specifications.
DirtBikes <- DirtBikes %>%
  filter(Cooling != "NA") %>%
  mutate(Cooling = ifelse(Cooling == "Air-Cooled", "Air-Cooled", "LiquidCooled"))
gf_point(MSRP ~ (Displacement)^(1/3), color = ~ Cooling, data = DirtBikes) %>%
  gf_lm()
```



```
bikeslm <- lm(MSRP ~ I(Displacement^(1/3)) + Cooling, data = DirtBikes)
msummary(bikeslm)</pre>
```

```
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                          -3814.9
                                       278.0 -13.72
                                                       <2e-16 ***
## I(Displacement^(1/3))
                           1341.4
                                        50.4
                                               26.61
                                                       <2e-16 ***
## CoolingLiquidCooled
                           2908.1
                                       154.0
                                               18.88
                                                       <2e-16 ***
##
## Residual standard error: 602.7 on 106 degrees of freedom
## Multiple R-squared: 0.9423, Adjusted R-squared: 0.9413
## F-statistic: 866.3 on 2 and 106 DF, p-value: < 2.2e-16
```

The I() function is used to keep the class of an object the same. Here we use it to keep the variable Displacement "as is" to prevent an error.

Adjusting for Different Slopes

```
BurgerKing <- read_csv("http://nhorton.people.amherst.edu/is5/data/Burger_King_items.csv") %>%
  clean_names()
```

```
## Parsed with column specification:
##
     Item = col_character(),
##
     Serving.size = col_integer(),
##
     Calories = col_integer(),
##
     Fat.Cal = col_integer(),
##
     `Protein(g)` = col_integer(),
     `Fat(g)` = col_double(),
##
##
     `Sat.Fat(g)` = col_double(),
     `Trans.fat(g)` = col_double(),
##
     `Chol(mg)` = col_integer(),
##
##
     `Sodium(mg)` = col_integer(),
##
     `Carbs(g)` = col_integer(),
     `Fiber(g)` = col_integer(),
##
     `Sugar(g)` = col_integer(),
##
##
     Meat = col_integer(),
##
     Breakfast = col_integer(),
     `Not Breakfast` = col_integer(),
##
```

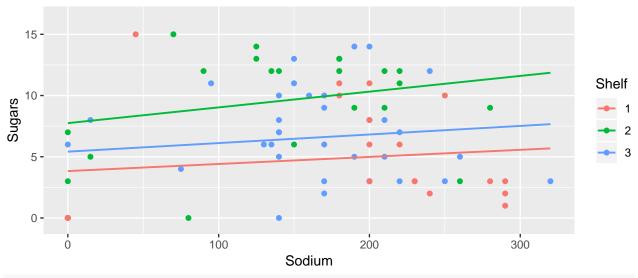
```
CarbsxMeat = col_integer()
## )
# Figure 9.9, page 292
gf_point(calories ~ carbs_g, data = BurgerKing) %>%
  gf_labs(x = "Carbs (g)", y = "Calories")
   1000 -
Calories
    500 -
     0 -
                                                                     100
                                       50
                                               Carbs (g)
# Figure 9.10
gf_point(calories ~ carbs_g, color = ~ as.factor(meat), data = BurgerKing) %>%
  gf_labs(x = "Carbs (g)", y = "Calories", color = "Meat")
   1000 -
                                                                                          Meat
Calories
   500 -
      0 -
                                    50
                                                               100
                                           Carbs (g)
msummary(lm(calories ~ carbs_g * as.factor(meat), data = BurgerKing))
##
                              Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                                           46.955
                                                     1.779
                                83.533
                                                             0.0778 .
                                 6.255
                                             1.063
                                                     5.885 3.81e-08 ***
## carbs_g
## as.factor(meat)1
                               120.220
                                           60.694
                                                     1.981
                                                              0.0499 *
## carbs_g:as.factor(meat)1
                                 2.145
                                             1.378
                                                     1.557
                                                              0.1222
## Residual standard error: 146.5 on 118 degrees of freedom
## Multiple R-squared: 0.6072, Adjusted R-squared: 0.5972
```

```
## F-statistic: 60.8 on 3 and 118 DF, p-value: < 2.2e-16
```

One, Two, Many

```
Cereal <- read_csv("http://nhorton.people.amherst.edu/is5/data/Cereals.csv")</pre>
```

```
## Parsed with column specification:
## cols(
##
     name = col_character(),
##
     mfr = col_character(),
     calories = col_integer(),
##
##
     sugars = col_integer(),
     carbo = col_double(),
##
     protein = col_integer(),
##
##
     fat = col_integer(),
##
     sodium = col_integer(),
     fiber = col_double(),
##
##
     potass = col_integer(),
##
     shelf = col integer(),
     Middle = col_character(),
##
##
     shelf_1 = col_integer(),
##
     shelf_2 = col_integer(),
##
     shelf_3 = col_integer()
## )
cereallm <- lm(sugars ~ sodium + as.factor(shelf), data = Cereal)</pre>
gf_point(sugars ~ sodium, color = ~ as.factor(shelf), data = Cereal) %>%
 gf lm() %>%
 gf_labs(x = "Sodium", y = "Sugars", color = "Shelf")
```



```
msummary(cereallm)
```

```
##
                     Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                     3.446740
                                1.345111
                                           2.562 0.012457 *
## sodium
                     0.007962
                                0.005620
                                           1.417 0.160818
## as.factor(shelf)2 5.012166
                               1.283154
                                           3.906 0.000207 ***
## as.factor(shelf)3 1.818214
                              1.139384
                                           1.596 0.114857
##
```

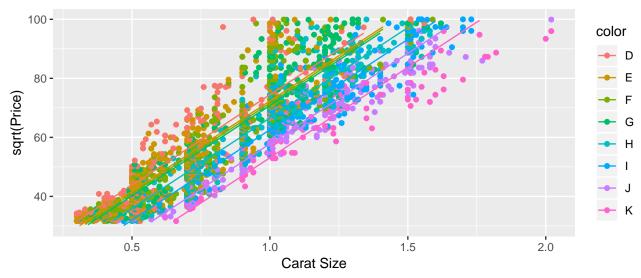
```
## Residual standard error: 4.07 on 73 degrees of freedom
## Multiple R-squared: 0.1866, Adjusted R-squared: 0.1532
## F-statistic: 5.583 on 3 and 73 DF, p-value: 0.001669
```

Example 9.4: Indicators for Variables with Several Levels

```
Diamonds <- read_csv("http://nhorton.people.amherst.edu/is5/data/Diamonds.csv") %>%
 clean names()
## Parsed with column specification:
## cols(
##
    Price = col_integer(),
##
     `Carat Size` = col_double(),
##
    Color = col_character(),
    Clarity = col_character(),
##
##
    Cut = col_character()
## )
# Parallel Slopes
diamondlm <- lm(sqrt(price) ~ carat_size + color, data = Diamonds)</pre>
msummary(diamondlm)
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 13.1946 0.5488 24.043 < 2e-16 ***
## carat size 61.2491
                          0.5032 121.722 < 2e-16 ***
## colorE
              -2.1027
                         0.5399 -3.895 0.000101 ***
## colorF
               -2.8640
                           0.5576 -5.136 3.00e-07 ***
## colorG
              -3.6320
                           0.5769 -6.296 3.57e-10 ***
## colorH
               -7.8948
                          0.5858 -13.477 < 2e-16 ***
## colorI
              -11.8542
                         0.6261 -18.932 < 2e-16 ***
                        0.6637 -25.071 < 2e-16 ***
## colorJ
              -16.6404
## colorK
              -21.3577
                           0.8282 -25.787 < 2e-16 ***
##
## Residual standard error: 7.218 on 2681 degrees of freedom
## Multiple R-squared: 0.8583, Adjusted R-squared: 0.8579
## F-statistic: 2030 on 8 and 2681 DF, p-value: < 2.2e-16
diamondpredict <- makeFun(diamondlm)</pre>
diamonddata <- augment(diamondlm) %>% # To get fitted values
 clean names()
str(diamonddata)
## 'data.frame':
                   2690 obs. of 10 variables:
## $ sqrt_price: num 31.6 31.6 31.6 31.6 31.6 ...
## $ carat_size: num
                      0.3 0.44 0.31 0.66 0.47 0.4 0.36 0.52 0.53 0.43 ...
                      "E" "E" "E" "K" ...
## $ color : chr
## $ fitted
             : num 29.5 38 30.1 32.3 34.1 ...
## $ se fit
               : num 0.374 0.344 0.372 0.707 0.442 ...
## $ resid
               : num 2.156 -6.419 1.544 -0.639 -2.464 ...
               : num 0.00269 0.00226 0.00265 0.00959 0.00375 ...
## $ hat
## $ sigma
               : num 7.22 7.22 7.22 7.22 ...
## $ cooksd
             : num 2.68e-05 2.00e-04 1.35e-05 8.51e-06 4.89e-05 ...
## $ std_resid : num 0.2991 -0.8902 0.2141 -0.0889 -0.342 ...
```

```
gf_point(sqrt_price ~ carat_size, color = ~ color, data = diamonddata) %>%
    gf_line(fitted ~ carat_size) %>%
    gf_labs(x = "Carat Size", y = "sqrt(Price)") +
    ylim(30, 100)
```

Warning: Removed 79 rows containing missing values (geom_path).



```
# With interaction
diamondlm2 <- lm(sqrt(price) ~ carat_size * color, data = Diamonds)
msummary(diamondlm2)</pre>
```

```
##
                    Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                      9.3239
                                 1.2142
                                          7.679 2.23e-14 ***
## carat_size
                     67.0408
                                 1.7025 39.379 < 2e-16 ***
## colorE
                                         -0.358 0.72063
                     -0.5392
                                 1.5075
                     -2.3716
## colorF
                                 1.5627
                                         -1.518 0.12922
## colorG
                     -2.6709
                                 1.6643 -1.605 0.10867
## colorH
                     -3.9177
                                 1.8248
                                        -2.147 0.03189 *
## colorI
                                         -1.320 0.18689
                     -2.5481
                                 1.9301
## colorJ
                     -5.4176
                                 2.0716 -2.615 0.00897 **
                                 2.7815
## colorK
                                          0.215 0.82991
                      0.5976
                                 2.0999 -1.143 0.25305
## carat_size:colorE -2.4007
## carat_size:colorF -1.3211
                                 2.0954
                                         -0.630 0.52843
## carat_size:colorG -2.5457
                                 2.0868
                                         -1.220 0.22260
## carat_size:colorH -5.9017
                                 2.1774 -2.710 0.00676 **
## carat size:colorI -10.9139
                                 2.1812 -5.004 5.99e-07 ***
                                         -5.546 3.22e-08 ***
## carat_size:colorJ -12.4948
                                 2.2531
                                 2.6978 -7.950 2.72e-15 ***
## carat_size:colorK -21.4477
##
## Residual standard error: 7.058 on 2674 degrees of freedom
## Multiple R-squared: 0.8649, Adjusted R-squared: 0.8641
## F-statistic: 1141 on 15 and 2674 DF, p-value: < 2.2e-16
gf_point(sqrt(price) ~ carat_size, color = ~ color, data = Diamonds) %>%
 gf_lm() %>%
 gf_labs(x = "Carat Size", y = "sqrt(Price)") +
 ylim(30, 100)
```

Warning: Removed 204 rows containing missing values (geom_lm).

