



Statistical Inference

Project phase #2

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Question 1:

 A) Two variables of University and SOP are selected. With levels "b" and "3.5", from each one respectively being compared. The confidence interval of the difference of the proportions is calculated as below:

```
CI <- function(mean, SE, alpha) {
    z <- qnorm(alpha/2 + 0.5)
    return(c(mean - z*SE, mean + z*SE))
}

n <- nrow(UniversityAdmissions)
p1 <- nrow(UniversityAdmissions[which(UniversityAdmissionsSUniversity == "b"),])/n
p2 <- nrow(UniversityAdmissions[which(UniversityAdmissionsSSOP == "3.5"),])/n
mean <- p1 - p2
SE <- sqrt(p1*(1-p1) + p2*(1-p2))/sqrt(n)
CI <- CI(mean, SE, 0.95)
cat("\nConfidence Interval:", CI, "\n")
```

Confidence interval: -0.01707137 0.08277979

We are 95% sure that the compared proportions have a difference in means between -0.01707137 & 0.08277979

 B) A hypothesis test is performed & based on the chi-square independence test, we have:

```
tbl = table(UniversityAdmissionsSUniversity, UniversityAdmissionsSSOP) tbl chisq.test(tbl)
```





```
> tbl

1 1.5 2 2.5 3 3.5 4 4.5 5
a 0 0 0 0 2 3 18 23 27
b 0 2 0 3 12 11 31 32 13
c 0 0 12 15 34 61 30 5 2
d 1 11 19 41 27 11 10 3 0
e 5 7 7 3 4 2 0 0 0
> chisq.test(tbl)

Pearson's Chi-squared test

data: tbl
X-squared = 462.68, df = 32, p-value < 2.2e-16
```

Regarding the p-value, we fail to reject the null hypothesis, showing that the two variables are independent.

Also, the conditions for inference are mostly satisfied:

- Observations are independent within each group.
- Each set meets the success-failure condition.
- The independence of the two groups is also assumed.

Question 2:

 A) A sample size of 10 is selected from the data and the proportion of Research variable as "1" is calculated, then a simulation is performed 100 times to calculate the p-value for the hypothesis test.

```
sample <- sample_n(na.omit(UniversityAdmissions), 10) SResearch psub <- sum(sample == "1")/10 \\ cat("\n\sim == "1")/10 \\ sim <- c() \\ for (i in 1:1000) { \\ sim <- append(sim, sum(sample(c(0, 1), 10, replace = TRUE))/10) } \\ cat("P-value =", sum(sim >= psub)/1000, "\n") \\ \label{eq:cator}
```

Sample proportion = 0.7

P-value = 0.161





It can be seen that the proportion of simulations with outcomes at least as extreme as the sample proportion is not big enough to reject null hypothesis with 95% level.

Question 3:

• A) We calculate the probability distribution:

```
data <- UniversityAdmissions$SOP
n <- nrow(data)
x <- summary(data)
x</pre>
```

```
Min. 1st Qu. Median Mean 3rd Qu. Max.
1.000 2.500 3.500 3.412 4.000 5.000
```

The variable "SOP" is selected which contains 9 levels. A random sample of x_1 and a biased sample of x_2 with sizes of 100 are selected from the data. x_2 is only selected from admissions with an SOP of "2.5" and lower, therefore is biased.

```
pop <- sample(data, size = 100)
pop
x1 <- sample(data, size = 100)
x1
x2 <- sample(data[which(data < "2.5")], size =100)
x2
chisq.test(pop, x1)
chisq.test(pop, x2)</pre>
```





It clearly can be seen that null hypothesis of having the same distributions can't be rejected for either samples, as the p-value is high enough.

• B) We have:

```
data1 <- University Admissions SSOP
data2 <- University Admissions SLOR
tbl <- table(data1, data2)
tbl
chisq.test(tbl)
```

The table is shown below, of which the following chi-squared test was performed

```
data2
                   3 3.5
          1 2
                   0
              3 3
15 7
                                 0
          1 11
          3 4
                7 18
                       9
          4 12
                 9 23
                      23 9
          0 3
0 1
                8 30
      0
                      16 22
                              4
                4 10
                      20 19
                             21 14
          0 0
                 0 3
                       9 24
                             18 9
                       3 6
      0
         0 0
                 0 1
                             12 20
       Pearson's Chi-squared test
data: tbl
X-squared = 435.06, df = 64, p-value < 2.2e-16
```





Regarding the p-value, it can be said that the two variables are independent as expected, and the null hypothesis is rejected.

Question 4:

- A) We choose CGPA as response variable. We predict the variables TOEFL and SOP are the most significant predictors, as they are less dependent on each other, and also other variables are more dependent on these two variables and can be roughly predicted based on these two explanatories.
- B)
- a) The variable CGPA is selected for response and SOP and TOEFL are selected as explanatories. A linear regression model is fitted on data as shown below:

```
dataSOP <- UniversityAdmissions$SOP
dataTOEFL <-UniversityAdmissions$TOEFL
dataCGPA <-UniversityAdmissions$CGPA
model1 <- lm(dataCGPA ~ dataSOP , UniversityAdmissions)
model2 <- lm(dataCGPA ~ dataTOEFL , UniversityAdmissions)
summary(model1)
summary(model2)
```





b) Equation of the models can be written as:

```
CGPA = 3.09830 + 0.26164(SOP)

CGPA = -1.300371 + 0.049261(TOEFL)
```

One unit increase in SOP will increase the CGPA by 0.26164units. Also, an interpretation for the intercept parameter is that an admission with SOP as 0 would have 3.09830 units on its CGPA. Also, the adjusted r-squared is 0.2732 meaning 27.3% of the variability of the CGPA is explained by the model.

One unit increase in TOEFL will increase the CGPA by 0.049261. Also, an interpretation for the intercept parameter is that an admission with TOEFL as 0 would have -1.300371 units on its CGPA. Also, the adjusted r-squared is 0.3642 meaning 36.4% of the variability of the CGPA is explained by the model.

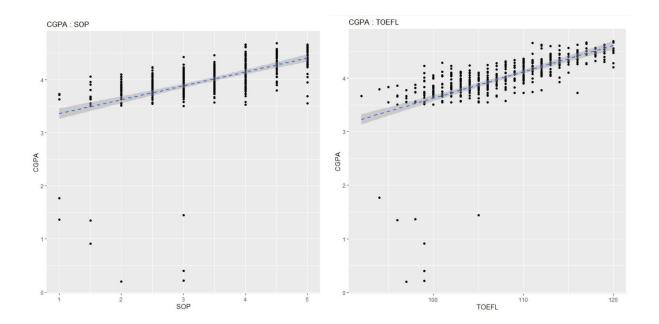
c) The following code is executed for plotting the scatter plot and the fitted line:

```
ggplot(data, aes(SOP, CGPA)) +
geom_point() +
geom_smooth(method = "lm", linetype = "dashed") +
ggtitle("CGPA : SOP")
```





```
ggplot(data, aes(TOEFL, CGPA)) +
geom_point() +
geom_smooth(method = "lm", linetype = "dashed") +
ggtitle("CGPA : TOEFL")
```



 C) Using the adjusted r-squared and also by taking a look at the plots above, we conclude that TOEFL is a better explanatory variable for CGPA as a response variable, and TOEFL is more significant. TOEFL has higher adjusted r-squared value, and also has a steeper slope in the linear regression plot.

• D) We write the R code:

anova(model1)
anova(model2)





TOEFL has a higher adjusted r-squared value, so is a better predictor.

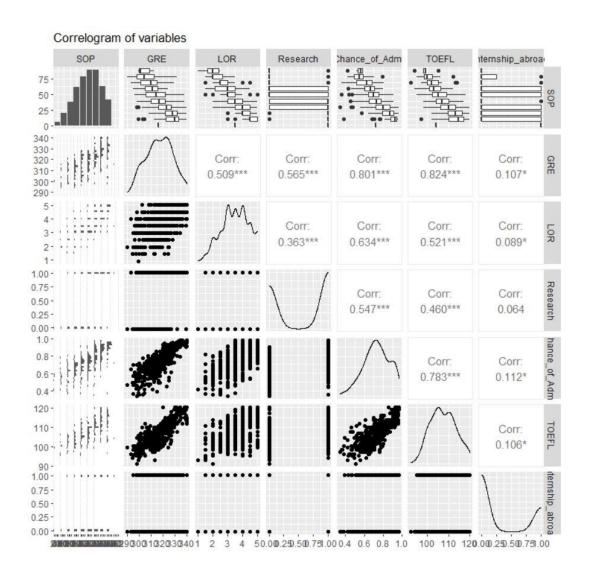
TOEFL has a higher F-value, so is a better predictor.

• E) A good predictor has high F-value, High p-value, also has a steeper slope on the regression line.





• A) R code to plot correlogram:







Because internship abroad has low correlation values with other variables, it seems like it has the most significance in the prediction. After that, GRE and research also have high significances.

• B) We use the code:

GRE <-UniversityAdmissionsSGRE
Research <-UniversityAdmissionsSResearch
internship_abroad <-UniversityAdmissionsSinternship_abroad
modelg <- lm(CGPA ~ GRE + Research + internship_abroad ,
UniversityAdmissions)
summary(modelg)

```
lm(formula = CGPA ~ GRE + Research + internship_abroad, data = UniversityAdmissions)
Residuals:
   Min
            1Q Median
                              3Q
-3.2786 -0.0607 0.0444 0.1526 0.5354
Coefficients:
                   Estimate Std. Error t value Pr(>|t|)
(Intercept)
                  -4.109614 0.596508 -6.889 1.75e-11 ***
                   0.025454
                              0.001927
                                         13.211
                                                  < 2e-16 ***
Research
                   0.037357
                              0.042904
                                          0.871
internship_abroad 0.044899 0.038631
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.3868 on 483 degrees of freedom
Multiple R-squared: 0.3704, Adjusted R-squared: 0.3665
F-statistic: 94.73 on 3 and 483 DF, p-value: < 2.2e-16
```

```
CGPA = -4.109614 + 0.025454(GRE) + 0.037357(Research) + 0.044899(Internship abroad)
```

- C) Based on the adjusted r-squared value, which is 0.3665, around 36.65% of the variation in the response variable is explained by the model.
- D) Because the adjusted r-squared value isn't big, the response is moderately
 explained well by the model, but the model isn't the best.





• E) Two models are created for the model selection process, an empty model and one with all the explanatory variables. We use forward and backward selection methods for the best model.

cat("\n\n*** Backward elimination ***\n\n")
bestbw <- step(modelfull, direction = "backward")

```
Start: AIC=-1013.94
CGPA ~ SOP + internship_abroad + Chance_of_Admit + GRE + LOR +
    Research + TOEFL
                     Df Sum of Sq RSS AIC
1 0.0762 56.934 -1015.29
 internship_abroad
                            0.0970 56.954 -1015.11
 Research
                            0.1516 57.009
 LOR
                                           -1014.64
                                           -1013.94
<none>
                                    56.857
                                   57.208
                                           -1012.94
 TOEFL
  GRE
                            0.4933 57.351 -1011.73
 SOP
                            2.8495 59.707
                                           -1008.12
 Chance_of_Admit
                            5.2135 62.071
Step: AIC=-1015.29
CGPA ~ SOP + Chance_of_Admit + GRE + LOR + Research + TOEFL
                   Df Sum of Sq RSS AIC
1 0.0975 57.031 -1016.45
 Research
                          0.1542 57.088 -1015.97
- LOR
                                 56.934 -1015.29
<none>
 TOEFL
                          0.3567
                                 57.290 -1014.24
                          0.4998 57.433 -1013.03
 GRE
 SOP
                          2.8469
                                 59.781 -1009.52
 Chance_of_Admit 1
                          5.2309 62.164
Step: AIC=-1016.45
CGPA ~ SOP + Chance_of_Admit + GRE + LOR + TOEFL
                   Df Sum of Sq
                         0.1492 57.180 -1017.2
 LOR
                                 57.031 -1016.5
<none>
                          0.3950
                                 57.426
                                         -1015.1
                          0.4194 57.451 -1014.9
                          2.8230
- SOP
                                 59.854 -1010.9
- Chance_of_Admit
                          5.1433 62.174
Step: AIC=-1017.18
CGPA ~ 50P + Chance_of_Admit + GRE + TOEFL
                   Df Sum of Sq
                                     RSS
                                 57.180 -1017.18
<none>
TOEFL
                          0.3839 57.564 -1015.92
                          0.3991 57.580 -1015.79
3.1327 60.313 -1009.20
- GRF
 SOP
 Chance_of_Admit 1
                         6.2003 63.381 -969.04
```





And the code for forward selection:

data <- University Admissions

cat("\n\n*** Forward selection ***\n\n")

bestfw <- step(modelnull, direction = "forward", scope = (~ LOR + SOP + GRE + Chance_of_Admit + Research + internship_abroad + TOEFL))

```
Start: AIC=-701.78
CGPA ~ 1
                     Df Sum of Sq
                            52.503
                                    62.291 -997.49
+ Chance_of_Admit
                                    72.589 -922.98
                           42.206
+ GRE
                                    72.837 -921.32
+ TOEFL
                           41.958
                            31.538
                                    83.256 -856.21
+ 50P
+ LOR
                            26.556
                                    88.238 -827.91
  Research
                            15.615
                                    99.179 -770.98
+ internship_abroad
                            1.304 113.490 -705.34
                                   114.794 -701.78
<none>
Step: AIC=-997.49
CGPA ~ Chance_of_Admit
                     Df Sum of Sq
                                      RSS
                                                AIC
+ TOEFL
                          1.66346 60.628 -1008.67
                          1.33963 60.952 -1006.08
+ GRE
+ 50P
                          1.04825 61.243 -1003.75
                          0.52780 61.763
                                           -999.63
+ LOR
                                   62.291
                                            -997.49
<none>
+ internship_abroad 1
                          0.11211 62.179
                                           -996.36
+ Research
                          0.00028 62.291
                                           -995.49
Step: AIC=-1008.67
CGPA ~ Chance_of_Admit + TOEFL
                     Df Sum of Sq RSS AIC
1 0.54768 60.080 -1011.1
                          0.43745 60.190 -1010.2
+ LOR
                      1
                          0.31471 60.313 -1009.2
+ GRE
                      1
                                   60.628 -1008.7
<none>
+ internship_abroad
                          0.08763 60.540 -1007.4
                      1
                          0.00915 60.619 -1006.7
+ Research
Step: AIC=-1011.09
CGPA ~ Chance_of_Admit + TOEFL + SOP
                     Df Sum of Sq
                                      R55
                                              AIC
                        0.296912 59.783 -1011.5
+ GRE
                                   60.080 -1011.1
<none>
+ LOR
                         0.154463 59.926 -1010.3
  internship_abroad
                         0.075690 60.004 -1009.7
                         0.015928 60.064 -1009.2
Step: AIC=-1011.5
CGPA ~ Chance_of_Admit + TOEFL + SOP + GRE
                     Df Sum of Sq
                                      RSS
                                               AIC
                                   59.783 -1011.5
<none>
                         0.172654 59.611 -1010.9
+ LOR
  Research
                         0.076966 59.706 -1010.1
  internship_abroad 1 0.071336 59.712 -1010.1
```

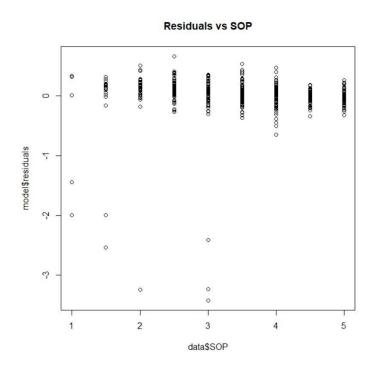




Which resulted the same final model with backward elimination.

• F) The three conditions are checked with a number of residual plots.

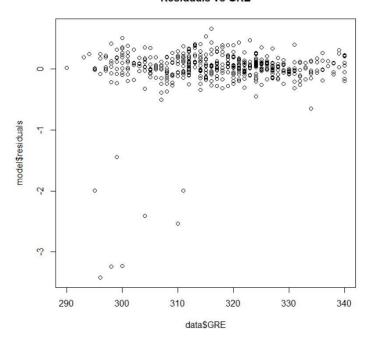
```
plot(modelSresiduals ~ dataSSOP, main = "Residuals vs SOP")
plot(modelSresiduals ~ dataSGRE, main = "Residuals vs GRE")
plot(modelSresiduals ~ dataSTOEFL, main = "Residuals vs TOEFL")
plot(modelSresiduals ~ dataSChance_of_Admit, main = "Residuals vs Chance_of_Admit")
```



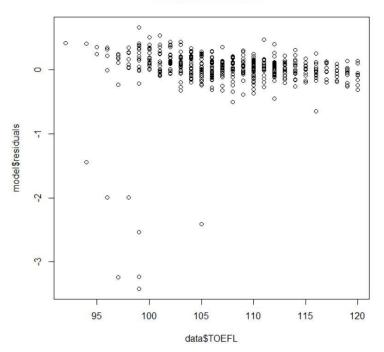




Residuals vs GRE



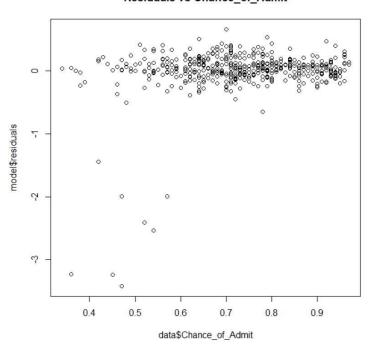
Residuals vs TOEFL







Residuals vs Chance_of_Admit



Question 6:

• A) A logistic regression model for the response variable of internship abroad is created using the explanatory variables of LOR, GRE & TOEFL.





```
call:
glm(formula = internship_abroad ~ LOR + GRE + TOEFL, family = "binomial",
    data = data)
Deviance Residuals:
Min 1Q Median 3Q
-1.0450 -0.8609 -0.7722 1.4067
                                           Max
Coefficients:
            Estimate Std. Error z value Pr(>|z|)
(Intercept) -6.12492 3.23982 -1.891
LOR 0.10056 0.13031 0.772
GRE 0.01007 0.01632 0.617
                                            0.0587
0.4403
                                            0.5369
TOEFL
             0.01581 0.03036 0.521
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
    Null deviance: 591.38 on 486 degrees of freedom
Residual deviance: 584.72 on 483 degrees of freedom
AIC: 592.72
Number of Fisher Scoring iterations: 4
```

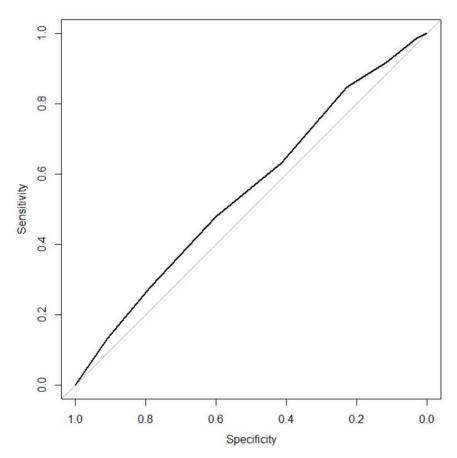
For each 1 unit increase in any of the variables, the odds ratio of internship abroad is equal to $e^{estimate}$, in which the estimate is the estimated coefficient for any of the variables in a logistic regression. Also, we can say the log odds ratio for an additional unit in each numerical variable is its respective slope, and for the categorical variables the slop can be interpreted as the log odds ratio for being in the category versus not being in the category. Also, the intercept shoes the log odds of response variable is -6.12492, when all explanatory variables are set to 0.

 B) We choose LOR as the categorical variable. The plot shows how good a model is in capturing the response variable.

```
data <- UniversityAdmissions
roc <- roc(dataSinternship_abroad, dataSLOR)
plot.roc(roc)</pre>
```







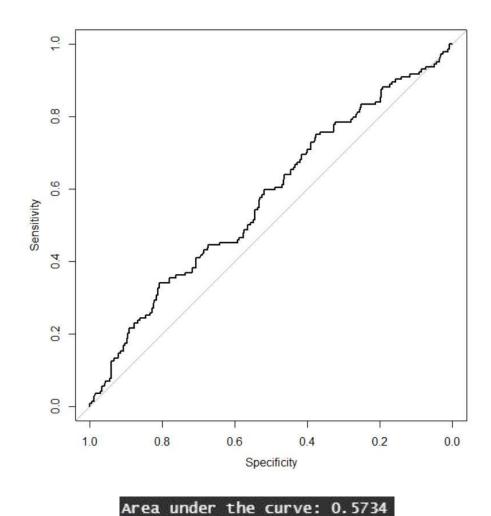
The ROC shows how good a variable is in predicting the response variable, the more curved it is, the more accurately is the variable related to the response variable and is a better predictor. Since the curve is close to a straight line, LOR isn't a good predictor for internship abroad response.

C) We write the R code as follows:





auc <- rocSauc



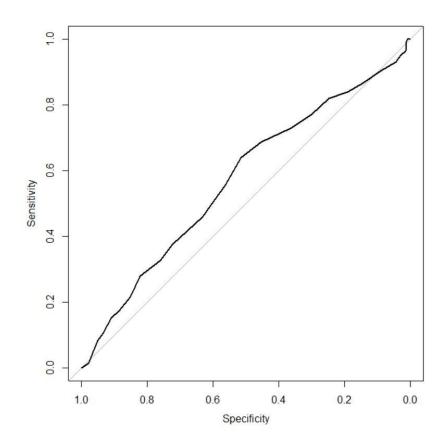
Since AUC shows the predictive ability of the model, and is around 0.58, it can be said the model doesn't have a good performance for predicting the response variable (internship abroad).





• D) We plot the ROC for TOEFL and GRE, which TOEFL gives us the most curvaceous plot with highest AUC, so TOEFL is the best predictor, although all variables are bad at predicting the response variable of internship abroad:

data <- UniversityAdmissions
roc <- roc(dataSinternship_abroad, dataSTOEFL)
plot.roc(roc)</pre>



• E) We use TOEFL only for the next model, so we have:

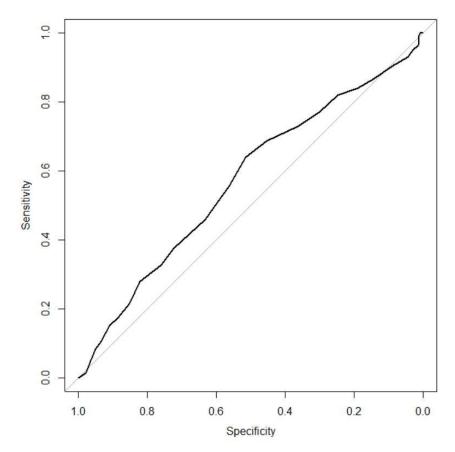
data <- University Admissions











We used TOEFL this time, but because all the variables were not so significant in in the original model, the result didn't get any better and the ROC is still close to the straight line.

Question 7:

• We create a linear regression model using the R code below:

•

SOP <- University Admissions SSOP

TOEFL <-UniversityAdmissions\$TOEFL

CGPA <-UniversityAdmissionsSCGPA

LOR <-UniversityAdmissions\$LOR

GRE <-UniversityAdmissions\$GRE

Research <-UniversityAdmissions\$Research





internship_abroad <-UniversityAdmissionsSinternship_abroad Chance_of_Admit <-UniversityAdmissionsSChance_of_Admit modelx <- lm(Chance_of_Admit ~ SOP + TOEFL + CGPA + LOR + GRE + Research + internship_abroad , UniversityAdmissions) summary(modelx)

```
lm(formula = Chance_of_Admit ~ SOP + TOEFL + CGPA + LOR + GRE +
   Research + internship_abroad, data = UniversityAdmissions)
Residuals:
                1Q
                       Median
-0.264237 -0.030189 0.008318 0.040483 0.167079
                   Estimate Std. Error t value Pr(>|t|)
(Intercept)
                 -1.2768391
                             0.1215643 -10.503
SOP1.5
                 -0.0310304
                             0.0308489
                                         -1.006
                                                   0.315
SOP2
                 -0.0345145 0.0294945
                                         -1.170
                                                   0.243
SOP2.5
                  -0.0107489
                             0.0290500
                                         -0.370
                                                   0.712
SOP3
                 -0.0136880
                              0.0289251
                                         -0.473
SOP3.5
                  -0.0186736
                             0.0292879
                                         -0.638
SOP4
                  -0.0069873
                             0.0300961
                                         -0.232
                                                   0.817
SOP4.5
                   0.0097364
                              0.0311119
                                            313
SOP5
                  0.0272100
                             0.0322240
                                          0.844
                                                   0.399
                                          0.088
SOPC
                   0.0062958
                             0.0717925
                                                   0.930
                   0.0053024
TOEFL
                              0.0009449
                                          5.612 3.42e-08
                                          6.572 1.32e-10 ***
CGPA
                   0.0548130
                              0.0083407
LOR
                   0.0258236
                              0.0044834
                                          5.760 1.52e-08 ***
                  0.0035261
                              0.0005289
                                          6.666 7.35e-11 ***
GRE
                                          4.054 5.90e-05 ***
Research
                   0.0299440
                              0.0073869
internship_abroad 0.0002733 0.0066300
                                          0.041
                                                   0.967
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.06571 on 471 degrees of freedom
Multiple R-squared: 0.7773,
                              Adjusted R-squared: 0.7702
F-statistic: 109.6 on 15 and 471 DF, p-value: < 2.2e-16
```

In our model, the variables with the least p-values have the biggest effect on chance of admission, which is the GRE variable, other significant variables, from most significance to least are shown below:

GRE > CGPA > LOR > TOEFL > Research

Others are not significant and can be omitted from the model.