exercicio3.R

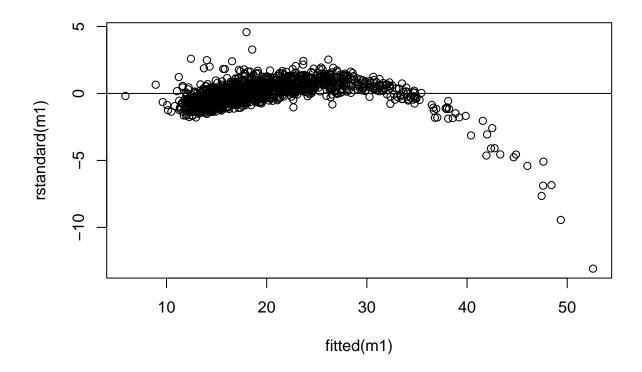
caiop

2023-10-16

```
# LEITURA DA BASE
library(data.table)
base <-
 fread(
   input = paste0("selecao.csv"),
   header = T,
   na.strings = "NA",
   data.table = FALSE,
    dec = ","
library(dplyr)
## Attaching package: 'dplyr'
## The following objects are masked from 'package:data.table':
##
##
       between, first, last
## The following objects are masked from 'package:stats':
##
       filter, lag
## The following objects are masked from 'package:base':
##
##
       intersect, setdiff, setequal, union
# Modelo 1
m0 = lm(y - 1, data = base)
m1 = step(m0,
           lower = \sim 1,
           upper = \sim x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9
          ),
          direction = "forward")
## Start: AIC=5655.48
## y ~ 1
##
          Df Sum of Sq RSS
                                AIC
```

```
53916 21387 3863.8
## + x7
          1
## + x9
                53030 22274 3921.7
          1
## + x8
                42439 32865 4476.0
## + x5
                33450 41854 4820.5
          1
## + x6
        1
                33024 42279 4834.9
## + x4
             17408 57896 5282.9
        1
## + x2
                257 75047 5652.6
        1
## + x3
                  253 75050 5652.7
          1
## <none>
                      75304 5655.5
## + x1
                 32 75272 5656.9
        1
##
## Step: AIC=3863.78
## y \sim x7
##
##
         Df Sum of Sq RSS
## + x9
          1 1283.44 20104 3777.6
## + x8
             1260.79 20126 3779.2
          1
## + x6
             783.20 20604 3812.6
## + x5
             420.78 20966 3837.5
          1
              89.07 21298 3859.8
## + x1
          1
## + x4
          1
             53.18 21334 3862.2
## <none>
                      21387 3863.8
## + x3
               8.26 21379 3865.2
          1
## + x2
          1
                3.51 21384 3865.6
##
## Step: AIC=3777.6
## y \sim x7 + x9
##
##
         Df Sum of Sq
                       RSS
                             AIC
         1 123.072 19981 3770.8
## + x6
              81.652 20022 3773.8
## + x4
          1
## + x1
         1
             54.956 20049 3775.7
## + x8
          1 36.266 20068 3777.0
## <none>
                      20104 3777.6
                4.217 20100 3779.3
## + x5
          1
                0.713 20103 3779.5
## + x2
          1
## + x3
          1
                0.536 20103 3779.6
##
## Step: AIC=3770.85
## y \sim x7 + x9 + x6
##
##
         Df Sum of Sq RSS
                             AIC
## + x4
        1 1080.45 18900 3693.6
## + x1
              81.08 19900 3767.1
         1
## + x8
                36.90 19944 3770.2
        1
## + x5
                34.74 19946 3770.4
          1
## <none>
                      19981 3770.8
## + x2
          1
                 0.78 19980 3772.8
                 0.23 19981 3772.8
## + x3
          1
##
## Step: AIC=3693.63
## y \sim x7 + x9 + x6 + x4
##
         Df Sum of Sq RSS
##
                              AIC
```

```
## + x5 1 236.064 18664 3677.7
## + x1 1 62.304 18838 3690.9
## + x8 1 36.381 18864 3692.9
## <none>
                   18900 3693.6
## + x3 1
             1.815 18898 3695.5
## + x2 1 1.213 18899 3695.5
##
## Step: AIC=3677.72
## y \sim x7 + x9 + x6 + x4 + x5
##
        Df Sum of Sq RSS AIC
        1 52.902 18611 3675.7
## + x1
            40.046 18624 3676.7
## + x8
        1
## <none>
                   18664 3677.7
## + x3
        1
             6.807 18657 3679.2
## + x2
         1
            1.911 18662 3679.6
##
## Step: AIC=3675.67
## y \sim x7 + x9 + x6 + x4 + x5 + x1
##
##
        Df Sum of Sq RSS AIC
## + x8 1 41.362 18570 3674.5
                    18611 3675.7
## <none>
## + x3 1
               7.054 18604 3677.1
## + x2 1
               3.030 18608 3677.4
## Step: AIC=3674.5
## y \sim x7 + x9 + x6 + x4 + x5 + x1 + x8
        Df Sum of Sq RSS AIC
## <none>
                    18570 3674.5
## + x3 1 6.5176 18563 3676.0
## + x2
       1 3.3522 18567 3676.2
# Análise de resíduos
plot(fitted(m1), rstandard(m1))
abline(0, 0)
```



anova(m1)

```
## Analysis of Variance Table
##
## Response: y
##
                                               Pr(>F)
               Df Sum Sq Mean Sq
                                    F value
## x7
                   53916
                            53916 4114.1621 < 2.2e-16 ***
                1
                    1283
                             1283
                                    97.9346 < 2.2e-16 ***
## x9
                1
## x6
                1
                     123
                              123
                                     9.3911 0.002222 **
## x4
                    1080
                                    82.4448 < 2.2e-16 ***
                1
                             1080
## x5
                1
                     236
                              236
                                    18.0132 2.336e-05 ***
                      53
                               53
                                     4.0368 0.044708 *
## x1
                1
## x8
                1
                       41
                               41
                                     3.1562 0.075854 .
## Residuals 1417
                   18570
                               13
                   0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Signif. codes:
```

summary(m1)

```
##
## Call:
## lm(formula = y ~ x7 + x9 + x6 + x4 + x5 + x1 + x8, data = base)
##
## Residuals:
## Min 1Q Median 3Q Max
```

```
## -46.172 -1.925 0.169 2.063 16.032
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) -6.5374685 1.4415446 -4.535 6.24e-06 ***
## x7
             -0.2638935 0.4659336 -0.566 0.5712
              0.9462288 0.4643885 2.038
## x9
                                           0.0418 *
## x6
              0.2664206 0.0278735 9.558 < 2e-16 ***
## x4
              -0.2068910 0.0211328 -9.790 < 2e-16 ***
## x5
              ## x1
              -0.0011609 0.0005707 -2.034
                                           0.0421 *
              -0.8250781 0.4644232 -1.777
                                            0.0759 .
## x8
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 3.62 on 1417 degrees of freedom
## Multiple R-squared: 0.7534, Adjusted R-squared: 0.7522
## F-statistic: 618.4 on 7 and 1417 DF, p-value: < 2.2e-16
# Com essa análise de residuos podemos ver que os pontos não estão aleatóriamente distribuidos
# Transformando todas as variaveis para o quadrado
base$x1Squared = base$x1 ^ 2
base$x2Squared = base$x2 ^ 2
base$x3Squared = base$x3 ^ 2
base$x4Squared = base$x4 ^ 2
base$x5Squared = base$x5 ^ 2
base$x6Squared = base$x6 ^ 2
base$x7Squared = base$x7 ^ 2
base$x8Squared = base$x8 ^ 2
base$x9Squared = base$x9 ^ 2
# Modelo 2
m0 = lm(y - 1, data = base)
m2 = step(
 mO,
 list(
   lower = \sim 1.
   upper = ~ x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9 + x1Squared + x2Squared + x3Squared + x4Square
 ),
  direction = "forward"
## Start: AIC=5655.48
## y ~ 1
##
##
              Df Sum of Sq
                            RSS
## + x7
              1
                    53916 21387 3863.8
## + x9
              1
                    53030 22274 3921.7
## + x8
               1
                    42439 32865 4476.0
## + x7Squared 1
                    36918 38385 4697.2
## + x5
               1
                    33450 41854 4820.5
## + x6
                    33024 42279 4834.9
               1
## + x6Squared 1
                    31826 43477 4874.8
```

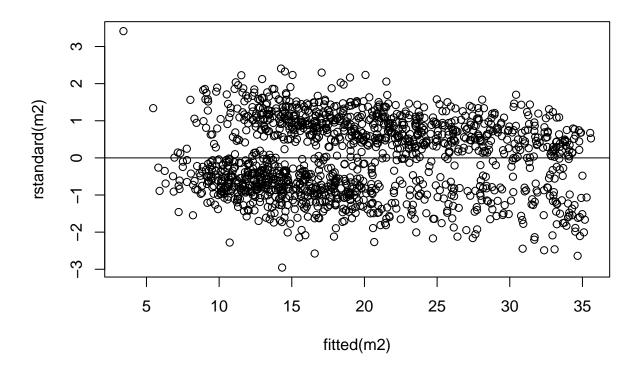
```
## + x9Squared 1
                     30948 44356 4903.2
                     29295 46008 4955.4
## + x5Squared 1
## + x8Squared 1
                     21855 53449 5169.0
## + x4
                     17408 57896 5282.9
               1
## + x4Squared 1
                     14964 60339 5341.8
## + x2
                       257 75047 5652.6
               1
## + x3
                       253 75050 5652.7
               1
## + x3Squared 1
                       251 75052 5652.7
                       193 75110 5653.8
## + x2Squared 1
## <none>
                           75304 5655.5
## + x1
                       32 75272 5656.9
                        4 75299 5657.4
## + x1Squared 1
## Step: AIC=3863.78
## y \sim x7
##
##
                               RSS
                                      AIC
              Df Sum of Sq
## + x7Squared 1
                   12083.5 9303.7 2679.6
## + x9Squared 1
                    2311.6 19075.6 3702.8
## + x9
               1
                    1283.4 20103.8 3777.6
## + x8
               1
                   1260.8 20126.4 3779.2
## + x6
               1
                    783.2 20604.0 3812.6
## + x8Squared 1
                   487.6 20899.6 3832.9
## + x6Squared 1
                    445.6 20941.6 3835.8
## + x5
                    420.8 20966.4 3837.5
               1
## + x1
               1
                     89.1 21298.1 3859.8
## + x4
                     53.2 21334.0 3862.2
               1
                     49.4 21337.8 3862.5
## + x1Squared 1
## + x5Squared 1
                     43.4 21343.8 3862.9
                           21387.2 3863.8
## <none>
## + x3
               1
                       8.3 21378.9 3865.2
## + x4Squared 1
                       8.0 21379.2 3865.3
## + x3Squared 1
                       3.8 21383.4 3865.5
## + x2
                       3.5 21383.7 3865.6
               1
## + x2Squared 1
                       1.6 21385.6 3865.7
##
## Step: AIC=2679.65
## y \sim x7 + x7Squared
##
##
              Df Sum of Sq
                              RSS
                                     AIC
## + x9
              1 3712.2 5591.5 1956.1
## + x8
                    3693.3 5610.4 1960.9
               1
## + x9Squared 1
                    1150.4 8153.3 2493.6
## + x8Squared 1
                    1100.6 8203.1 2502.2
## + x5
                    632.8 8670.9 2581.3
               1
## + x6
                    615.1 8688.7 2584.2
               1
## + x6Squared 1
                    600.9 8702.8 2586.5
## + x5Squared 1
                     486.0 8817.7 2605.2
## + x4
               1
                     170.2 9133.6 2655.3
## + x4Squared 1
                     132.4 9171.3 2661.2
## + x1
                    116.0 9187.7 2663.8
               1
                    95.9 9207.8 2666.9
## + x1Squared 1
## + x2
                     42.4 9261.4 2675.1
               1
## + x2Squared 1
                    31.0 9272.7 2676.9
```

```
## <none>
                            9303.7 2679.7
## + x3 1
                     11.7 9292.0 2679.8
                      9.0 9294.7 2680.3
## + x3Squared 1
##
## Step: AIC=1956.1
## y \sim x7 + x7Squared + x9
##
               Df Sum of Sq
                               RSS
                                     AIC
## + x9Squared 1
                   3533.6 2057.9 533.73
## + x8Squared 1
                     3248.6 2343.0 718.57
## + x4Squared 1
                    355.4 5236.2 1864.53
                  213.6 5378.0 1902.60
161.1 5430.4 1916.43
160.6 5430.9 1916.56
## + x4
                1
## + x5Squared 1
## + x6Squared 1
                  85.1 5506.5 1936.25
67.6 5523.9 1940.76
54.7 5536.8 1944.08
40.4 5551.2 1947.77
27.9 5563.7 1950.97
20.9 5570.7 1952.77
## + x6
              1
## + x5
                1
## + x1
             1
## + x1Squared 1
         1
## + x2
## + x2Squared 1
## <none>
                            5591.5 1956.10
## + x8 1
                      3.3 5588.2 1957.25
## + x3Squared 1
                      0.2 5591.4 1958.05
## + x3
                        0.1 5591.5 1958.08
##
## Step: AIC=533.73
## y \sim x7 + x7Squared + x9 + x9Squared
##
##
               Df Sum of Sq
                               RSS
                                      AIC
## + x4
               1
                    610.76 1447.2 34.00
## + x4Squared 1
                    505.00 1552.9 134.51
## + x6
                1
                   429.49 1628.4 202.17
## + x6Squared 1 406.51 1651.4 222.13
## + x5
                  287.42 1770.5 321.36
                1
                   219.01 1838.9 375.39
## + x5Squared 1
                   52.55 2005.4 498.87
## + x1
                1
## + x1Squared 1
                   40.86 2017.1 507.15
                   18.68 2039.2 522.73
14.59 2043.3 525.59
## + x2
                1
## + x2Squared 1
## + x3 1 6.34 2051.6 531.33
## + x3Squared 1
                     6.21 2051.7 531.42
                   2057.9 533.73
2.02 2055.9 534.33
0.17 2057 5
## <none>
## + x8
           1
## + x8Squared 1
## Step: AIC=34
## y \sim x7 + x7Squared + x9 + x9Squared + x4
##
               Df Sum of Sq RSS
## + x4Squared 1 25.6879 1421.5 10.474
## + x2
                    18.6014 1428.6 17.561
                1
## + x5Squared 1
                   16.0948 1431.1 20.059
                1
## + x1
                    15.7760 1431.4 20.376
## + x2Squared 1 15.5009 1431.7 20.650
```

```
## + x1Squared 1
                    14.1643 1433.0 21.980
## + x5
                    5.3505 1441.8 30.718
               1
## + x8Squared 1
                    4.1251 1443.0 31.928
## + x8
                     3.2531 1443.9 32.789
                1
## <none>
                            1447.2 33.996
                     0.6553 1446.5 35.350
## + x6Squared 1
                     0.2214 1447.0 35.778
## + x3Squared 1
## + x3
                1
                     0.1260 1447.0 35.872
## + x6
                1
                     0.0988 1447.1 35.899
##
## Step: AIC=10.47
## y \sim x7 + x7Squared + x9 + x9Squared + x4 + x4Squared
##
              Df Sum of Sq
                               RSS
                                       AIC
## + x2
                    16.8783 1404.6 -4.5471
               1
## + x2Squared 1
                    13.9478 1407.5 -1.5771
## + x1
                    10.9125 1410.6 1.4925
                1
## + x1Squared 1
                    10.7150 1410.8 1.6920
## + x5Squared 1
                    6.8710 1414.6 5.5695
## + x8Squared 1
                    6.4964 1415.0 5.9468
## + x8
               1
                    3.5362 1417.9 8.9249
## + x5
               1
                     3.1005 1418.4 9.3627
## <none>
                            1421.5 10.4743
## + x6
                     0.4193 1421.1 12.0539
               1
## + x6Squared 1
                    0.3498 1421.1 12.1236
## + x3Squared 1
                     0.1937 1421.3 12.2801
## + x3
                     0.1701 1421.3 12.3038
                1
##
## Step: AIC=-4.55
## y \sim x7 + x7Squared + x9 + x9Squared + x4 + x4Squared + x2
##
##
               Df Sum of Sq
                               RSS
                                       AIC
## + x5Squared 1
                    7.0259 1397.6 -9.6929
## + x8Squared 1
                     6.1363 1398.5 -8.7862
## + x8
               1
                     3.6481 1401.0 -6.2530
## + x5
                    3.4024 1401.2 -6.0031
               1
## + x1
                     3.2011 1401.4 -5.7984
## + x1Squared 1
                     3.1173 1401.5 -5.7132
## <none>
                            1404.6 -4.5471
## + x2Squared 1
                     1.0229 1403.6 -3.5852
## + x3Squared 1
                    0.3934 1404.2 -2.9462
## + x6
                     0.3806 1404.2 -2.9332
                1
                     0.3631 1404.2 -2.9155
## + x3
                1
                     0.3112 1404.3 -2.8629
## + x6Squared 1
## Step: AIC=-9.69
## y \sim x7 + x7Squared + x9 + x9Squared + x4 + x4Squared + x2 + x5Squared
##
              Df Sum of Sq
                               RSS
                                        AIC
## + x5
                    9.5645 1388.0 -17.4787
                1
                     5.0152 1392.6 -12.8158
## + x8Squared 1
## + x8
                    3.4570 1394.1 -11.2221
## + x1Squared 1
                    2.9101 1394.7 -10.6633
## + x1
                1
                     2.8592 1394.7 -10.6112
```

```
## <none>
                           1397.6 -9.6929
## + x2Squared 1
                  0.8220 1396.8 -8.5313
                   0.7443 1396.8 -8.4521
## + x6 1
## + x3
                    0.6349 1396.9 -8.3405
               1
## + x3Squared 1
                    0.6094 1397.0 -8.3144
                    0.5502 1397.0 -8.2541
## + x6Squared 1
## Step: AIC=-17.48
## y \sim x7 + x7Squared + x9 + x9Squared + x4 + x4Squared + x2 + x5Squared +
##
##
              Df Sum of Sq
                              RSS
                                      AIC
## + x8Squared 1 5.7644 1382.2 -21.409
## + x8
               1
                    3.7916 1384.2 -19.377
## + x1Squared 1
                  3.0453 1385.0 -18.609
## + x1
               1
                    2.9664 1385.0 -18.527
                           1388.0 -17.479
## <none>
## + x6
                    1.6185 1386.4 -17.141
                    1.1214 1386.9 -16.630
## + x6Squared 1
## + x2Squared 1
                    0.7897 1387.2 -16.290
## + x3
               1
                    0.3904 1387.6 -15.880
## + x3Squared 1
                    0.3625 1387.7 -15.851
##
## Step: AIC=-21.41
## y ~ x7 + x7Squared + x9 + x9Squared + x4 + x4Squared + x2 + x5Squared +
      x5 + x8Squared
##
                              RSS
              Df Sum of Sq
                                      AIC
## + x8
              1 4.8636 1377.4 -24.432
## + x1Squared 1
                 2.7895 1379.5 -22.288
                    2.6732 1379.6 -22.168
## + x1
               1
## <none>
                           1382.2 -21.409
## + x6
               1
                    1.1017 1381.1 -20.545
                    0.7646 1381.5 -20.198
## + x6Squared 1
## + x2Squared 1
                    0.6816 1381.6 -20.112
## + x3
                    0.4716 1381.8 -19.895
               1
## + x3Squared 1
                    0.4469 1381.8 -19.870
##
## Step: AIC=-24.43
## y \sim x7 + x7Squared + x9 + x9Squared + x4 + x4Squared + x2 + x5Squared +
      x5 + x8Squared + x8
##
              Df Sum of Sq
                             RSS
                   2.61471 1374.8 -25.140
## + x1Squared 1
                   2.48650 1374.9 -25.007
## + x1
               1
## <none>
                           1377.4 -24.432
                   1.00737 1376.4 -23.474
## + x6
               1
                   0.72949 1376.7 -23.187
## + x2Squared 1
## + x6Squared 1
                   0.68601 1376.7 -23.142
               1
                   0.52423 1376.9 -22.974
## + x3Squared 1
                   0.49806 1376.9 -22.947
## Step: AIC=-25.14
## y ~ x7 + x7Squared + x9 + x9Squared + x4 + x4Squared + x2 + x5Squared +
```

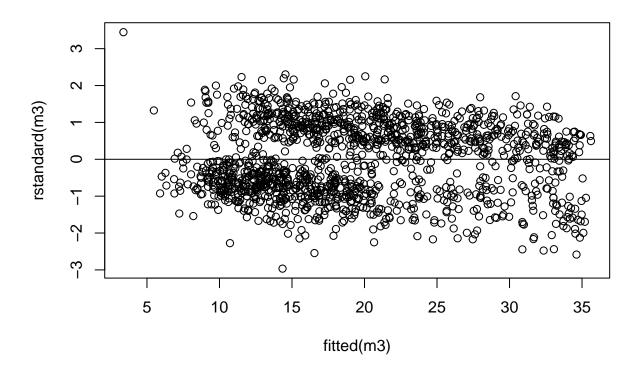
```
x5 + x8Squared + x8 + x1Squared
##
##
               Df Sum of Sq
##
                               RSS
                            1374.8 -25.140
## <none>
## + x6
                    1.10736 1373.7 -24.288
## + x6Squared 1
                    0.76060 1374.0 -23.928
## + x3
                    0.50175 1374.3 -23.660
                1
## + x2Squared
                    0.45557 1374.3 -23.612
                1
## + x3Squared 1
                    0.44316 1374.3 -23.599
## + x1
                    0.08695 1374.7 -23.230
                1
# Análise de resíduos
plot(fitted(m2), rstandard(m2))
abline(0, 0)
```



anova(m2)

```
## Analysis of Variance Table
##
## Response: y
##
               Df Sum Sq Mean Sq
                                    F value
                                               Pr(>F)
## x7
                1 53916
                           53916 55376.6783 < 2.2e-16 ***
                1 12083
                           12083 12410.7327 < 2.2e-16 ***
## x7Squared
## x9
                1
                    3712
                            3712 3812.7111 < 2.2e-16 ***
                            3534 3629.3205 < 2.2e-16 ***
## x9Squared
                    3534
```

```
## x4
                    611
                           611 627.3036 < 2.2e-16 ***
               1
                            26
                     26
                                  26.3836 3.190e-07 ***
## x4Squared
## x2
                    17
                            17
                                  17.3354 3.323e-05 ***
                     7
                             7
                                   7.2162 0.007310 **
## x5Squared
               1
## x5
               1
                    10
                            10
                                   9.8235 0.001758 **
                    6
                             6
## x8Squared
               1
                                  5.9205 0.015089 *
                     5
                             5
                                  4.9953 0.025571 *
## x8
               1
                             3
                                   2.6855 0.101487
## x1Squared
             1
                    3
## Residuals 1412
                 1375
                             1
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' '1
summary(m2)
##
## Call:
## lm(formula = y \sim x7 + x7Squared + x9 + x9Squared + x4 + x4Squared +
      x2 + x5Squared + x5 + x8Squared + x8 + x1Squared, data = base)
##
## Residuals:
##
       Min
                 1Q
                    Median
                                  3Q
                                          Max
## -2.88560 -0.80695 0.00462 0.83966 2.98555
##
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 1.942e-01 6.658e-01 0.292 0.770622
## x7
              3.753e-01 1.312e-01 2.860 0.004293 **
## x7Squared -5.654e-03 1.510e-03 -3.743 0.000189 ***
## x9
              1.144e+00 1.275e-01
                                    8.967 < 2e-16 ***
## x9Squared -1.080e-02 6.363e-04 -16.974 < 2e-16 ***
## x4
             -8.615e-02 1.356e-02 -6.355 2.8e-10 ***
## x4Squared 1.726e-04 1.374e-04 1.256 0.209294
              -1.883e-01 6.370e-02 -2.956 0.003163 **
             7.326e-03 1.922e-03 3.811 0.000144 ***
## x5Squared
## x5
             -2.805e-01 8.386e-02 -3.344 0.000846 ***
             -3.122e-03 1.204e-03 -2.593 0.009619 **
## x8Squared
               2.801e-01 1.276e-01 2.194 0.028363 *
## x8
## x1Squared -4.242e-07 2.588e-07 -1.639 0.101487
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 0.9867 on 1412 degrees of freedom
## Multiple R-squared: 0.9817, Adjusted R-squared: 0.9816
## F-statistic: 6328 on 12 and 1412 DF, p-value: < 2.2e-16
# Nesse segundo modelo o resídio já está ajustado, porém algumas das variaveis não possuem significanci
# Modelo Final
m3 = lm(y \sim x2 + x4 + x5 + x7 + x8 + x9 + x5Squared + x7Squared + x8Squared + x9Squared,
       data = base)
# Análise de resíduos
plot(fitted(m3), rstandard(m3))
abline(0, 0)
```



anova(m3)

```
## Analysis of Variance Table
##
## Response: y
##
                                                                                                                                                                                  Pr(>F)
                                                         Df
                                                                       Sum Sq Mean Sq
                                                                                                                                        F value
## x2
                                                                            256.8
                                                                                                          256.8
                                                                                                                                         263.323 < 2.2e-16 ***
                                                             1 17256.2 17256.2 17691.116 < 2.2e-16 ***
##
          x4
## x5
                                                             1 18399.7 18399.7 18863.472 < 2.2e-16 ***
                                                             1 18671.3 18671.3 19141.865 < 2.2e-16 ***
## x7
## x8
                                                                            858.6
                                                                                                          858.6
                                                                                                                                        880.262 < 2.2e-16 ***
                                                                                61.4
                                                                                                              61.4
                                                                                                                                             62.988 4.201e-15 ***
## x9
## x5Squared
                                                             1
                                                                        5071.1
                                                                                                      5071.1 5198.875 < 2.2e-16 ***
## x7Squared
                                                                                                      9911.7 10161.556 < 2.2e-16 ***
                                                                        9911.7
                                                                                                                                     3235.044 < 2.2e-16 ***
## x8Squared
                                                                        3155.5
                                                                                                       3155.5
                                                             1
                                                                                                          282.0
                                                                                                                                         289.134 < 2.2e-16 ***
## x9Squared
                                                             1
                                                                            282.0
## Residuals 1414
                                                                       1379.2
                                                                                                                  1.0
## Signif. codes:
                                                                       0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
summary(m3)
##
## Call:
\#\# \lim(formula = y \sim x2 + x4 + x5 + x7 + x8 + x9 + x5Squared + x7Squared + x7Sqquared + x7Sqqqqqqq + x7Sqqqqq + x7Sqqqq + x7Sqqqq + x7Sqqqq + x7Sqqqq + x7Sqqqq + x7Sqqq + x7Sqqqq + x7Sqqq + x7
```

```
##
     x8Squared + x9Squared, data = base)
##
## Residuals:
##
      Min
               1Q Median
                              ЗQ
                                     Max
## -2.89864 -0.79960 -0.00192 0.83311 3.02275
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 0.5766526 0.6272645 0.919 0.358088
            -0.2304361 0.0583390 -3.950 8.20e-05 ***
## x2
## x4
            -0.0705862  0.0040770  -17.313  < 2e-16 ***
## x5
            0.3784392 0.1313170
## x7
                               2.882 0.004013 **
## x8
            0.2842105 0.1277121
                               2.225 0.026212 *
## x9
            1.1409400 0.1276411
                               8.939 < 2e-16 ***
## x5Squared
            0.0090194 0.0014709
                                6.132 1.13e-09 ***
## x7Squared
            -0.0030764 0.0012017 -2.560 0.010571 *
## x8Squared
## x9Squared
            ## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 0.9876 on 1414 degrees of freedom
## Multiple R-squared: 0.9817, Adjusted R-squared: 0.9816
## F-statistic: 7579 on 10 and 1414 DF, p-value: < 2.2e-16
```

 ${\it\# Esse modelo usa menos variaveis que o anterior, enquanto mantem o residuo esperado e o mesmo R quadra}$