Predicting Admissions

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December 20, 2019

Introduction

In this exercise, I'm analyzing a university dataset which contains information about student admissions. I am hoping to build a generalized linear model in order to reliably predict a student's admission to the university using SAS.

Dataset

The dataset that I am using was obtained from Kaggle and it contains data on university admission data. The dataset contains the following columns:

- 1. Serial No.
- 2. GRE Score
- 3. TOEFL Score
- 4. University Rating
- 5. SOP
- 6. LOR
- 7. CGPA
- 8. Research
- 9. Chance of Admit

Data Exploration

The dataset contains 400 entries with no data missing. The only categorical variable in the dataset is "Research" which has two values, 1 if the applicant has done research and 0 if they haven't. Otherwise, all the other variables are continuous.

Analysis

Diagnostics

Through the PROC GLM function, SAS is easily able to build a basic linear model that considers all the variables with interactions, which can be further investigated to determine to see if the linear regression assumption are met. PROC GLM is also able to differentiate between categorical and continuous variables by indicating so in the CLASS definition of the function. As such, "Research" is specified as a categorical variable in the CLASS method, and "SERIAL NO." is not included since it provides no significant meaning as they are all random.

In the diagnostic plots from Figure 3 there is a departure from the homoskedasticity assumption, that is of constant variance throughout the data, because of the decreasing variance in the data in the Residual vs Predicted Value plot and RStudent vs Predicted Value plot. There also appears to be a departure from the assumption of the expected value of the residuals to equal zero as the data in the two aforementioned plots is not centred around the horizontal zero axis. Finally, the data does not appear to be normally distributed as the Residual vs Quantile Plot shows that the points are not very closely hugging the reference line.

Transformations

Using the data-driven Box-Cox technique, showed in Figure 4, we can estimate the best transformation for the basic linear model which should result in diagnostic plots which have less of a departure from the linear regression assumptions. The R-Squared value has increased from 0.807246 (Figure 1) to 0.860190 in the transformed model, indicating that the transformed model is able to explain more variability in the predicted values than the initial model was able to. Furthermore, there appears to be a significantly less departure from the linear regression assumptions as is seen in the diagnostic plots.

Model Selection

Now that the regression assumptions have been satisfied, model selection can be performed in order to determine whether all the covariates are truly necessary. According to the Principle of Parsimony, we want to be able to explain the variability in the model with the fewest covariates possible, that is, we want to maximize the Adjusted R-squared value while having the fewest number of covariate. In SAS, the GLMSELECT procedure with BIC can be used in order to select the best model.

The results of this are presented in Figure 7 which shows that only the following covariates are meaningful to the model:

1. GRE Score

- 2. TOEFL Score
- 3. LOR
- 4. Research
- 5. CGPA * Research (Interaction Term)
- 6. University Rating * Research (Interaction Term)

Conclusion

Overall in this exercise, using SAS, we determined that not all of the covariates that were provided were important in model selection. Furthermore, 85.67% of the variability in the predicted values could be explained with the reduced model that was determined with BIC. The reduced model resulted in an increase in the Adjusted R-Squared value of 4.95%.

Multiple Linear Regression -- Admission Prediction Data

The GLM Procedure

Dependent Variable: Chance_of_Admit

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	13	6.55050668	0.50388513	124.35	<.0001
Error	386	1.56412432	0.00405214		
Corrected Total	399	8.11463100			

R-Square	Coeff Var	Root MSE	Chance_of_Admit Mean
0.807246	8.788070	0.063656	0.724350

Figure 1: Basic model output

			Standard		
Parameter	Estimate		Error	t Value	Pr > t
Intercept	-1.208722594	В	0.18286632	-6.61	<.0001
GRE_Score	0.001744319	В	0.00089611	1.95	0.0523
TOEFL_Score	0.002557509	В	0.00151250	1.69	0.0917
SOP	0.001369994	В	0.00835636	0.16	0.8699
LOR	0.015538095	В	0.00746898	2.08	0.0382
CGPA	0.117871034	В	0.01701161	6.93	<.0001
University_Rating	0.013847062	В	0.00685569	2.02	0.0441
Research 0	0.020131678	В	0.25729452	0.08	0.9377
Research 1	0.000000000	В		-	
GRE_Score*Research 0	-0.000191866	В	0.00120601	-0.16	0.8737
GRE_Score*Research 1	0.000000000	В		-	
TOEFL_Score*Research 0	0.000452079	В	0.00220553	0.20	0.8377
TOEFL_Score*Research 1	0.000000000	В		-	
SOP*Research 0	-0.008526273	В	0.01129405	-0.75	0.4507
SOP*Research 1	0.000000000	В		-	
LOR*Research 0	0.014869834	В	0.01128042	1.32	0.1882
LOR*Research 1	0.000000000	В		-	
CGPA*Research 0	-0.000431957	В	0.02448679	-0.02	0.9859
CGPA*Research 1	0.000000000	В		-	
University_*Research 0	-0.017649747	В	0.00964035	-1.83	0.0679
University_*Research 1	0.000000000	В		-	

Figure 2: Basic model estimates

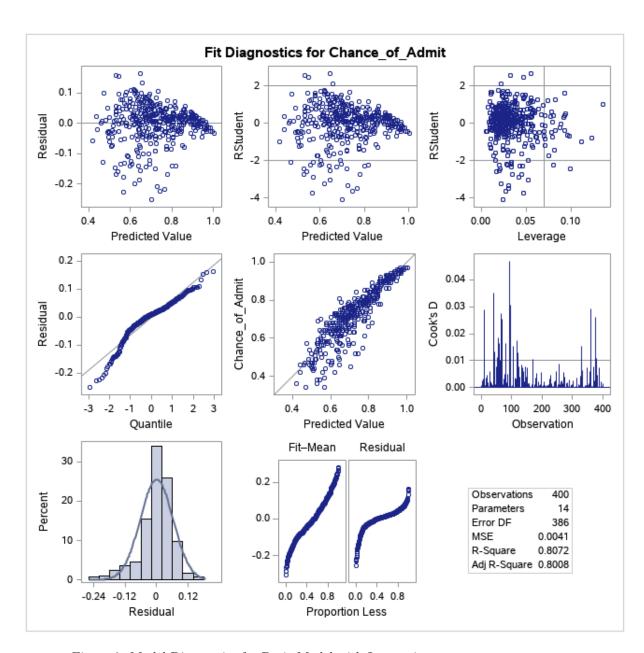


Figure 3: Model Diagnostics for Basic Model with Interactions

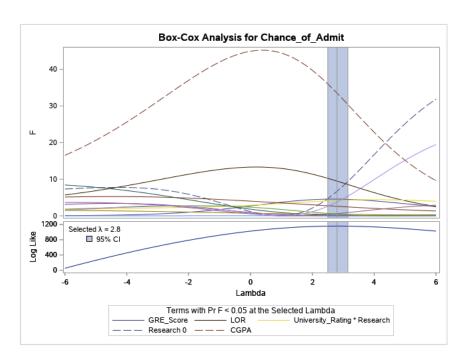


Figure 4: Box Cox Analysis for Basic Model with Interactions

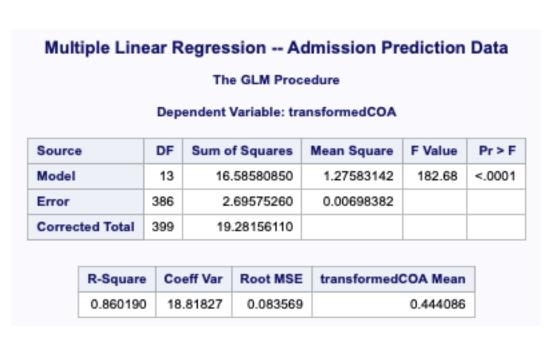


Figure 5: Transformed Model Output

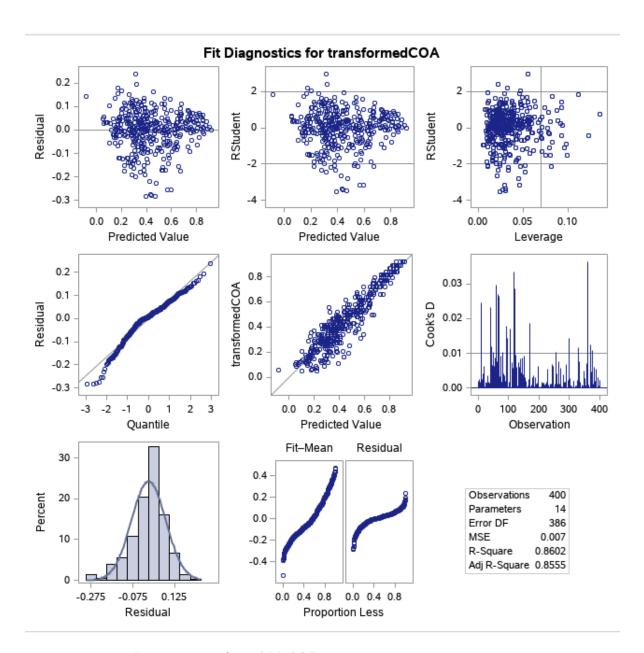


Figure 6: Transformed Model Diagnostics

Data BIC

The GLMSELECT Procedure Selected Model

The selected model, based on BIC, is the model at Step 6.

Effects: Intercept GRE_Score TOEFL_Score LOR Research CGPA*Research University_*Research

Analysis of Variance					
Source	DF	Sum of Squares			
Model	8	16.57373	2.07172	299.15	
Error	391	2.70783	0.00693		
Corrected Total	399	19.28156			

Root MSE	0.08322	
Dependent Mean	0.44409	
R-Square	0.8596	
Adj R-Sq	0.8567	
AIC	-1578.12607	
AICC	-1577.56052	
BIC	-1977.55845	
C(p)	5.73004	
SBC	-1944.20289	

Parameter Estimates					
Parameter	DF	Estimate	Standard Error	t Value	
Intercept	1	-2.761332	0.182800	-15.11	
GRE_Score	1	0.002324	0.000781	2.97	
TOEFL_Score	1	0.004853	0.001411	3.44	
LOR	1	0.028215	0.006653	4.24	
Research 0	1	0.718640	0.171712	4.19	
Research 1	0	0			
CGPA*Research 0	1	0.125803	0.019892	6.32	
CGPA*Research 1	1	0.205724	0.018882	10.90	
University_*Research 0	1	-0.000516	0.008232	-0.06	
University_*Research 1	1	0.028521	0.008041	3.55	

Figure 7: BIC Model Selection