Discussion 6

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(1) Do forward and Backward model selection using AIC. Are the model obtained from forward and backward selection are same?

```
housing_boston = read_csv("~/Desktop/STAT 151A/STAT-151A/lab/lab6/housing_boston.csv")
```

Parsed with column specification:

 $0.00632 = col_double(),$

cols(## `0.

```
##
     `18` = col_double(),
     `2.31` = col_double(),
##
     `0` = col_integer(),
     0.538 = col_double(),
##
     6.575 = col_double(),
##
     `65.2` = col_double(),
##
     ^4.09 = col_double(),
##
##
     `1` = col_integer(),
##
     `296` = col_integer(),
     `15.3` = col_double(),
##
     396.9 = col_double()
##
##
     ^4.98 = col_double(),
##
     24 = col double()
## )
colname = c("CRIM", "ZN", "INDUS", "CHAS", "NOX", "RM", "AGE", "DIS", "RAD", "TAX", "PTRATIO", "B", "LSTAT", "MEDV")
names(housing boston) = colname
summary(housing_boston)
##
         CRIM
                              7.N
                                              INDUS
                                                                CHAS
##
                                  0.00
    Min.
           : 0.00906
                        Min.
                               :
                                          Min. : 0.46
                                                           Min.
                                                                   :0.00000
    1st Qu.: 0.08221
                        1st Qu.:
                                  0.00
                                          1st Qu.: 5.19
                                                           1st Qu.:0.00000
    Median : 0.25915
                        Median: 0.00
                                          Median: 9.69
                                                           Median :0.00000
   Mean
           : 3.62066
                        Mean
                               : 11.35
                                          Mean
                                                 :11.15
                                                           Mean
                                                                   :0.06931
##
    3rd Qu.: 3.67820
                        3rd Qu.: 12.50
                                          3rd Qu.:18.10
                                                           3rd Qu.:0.00000
##
                               :100.00
    Max.
           :88.97600
                        Max.
                                          Max.
                                                  :27.74
                                                           Max.
                                                                   :1.00000
##
         NOX
                            RM
                                            AGE
                                                              DIS
##
    Min.
           :0.3850
                             :3.561
                                              : 2.90
                                                                : 1.130
                      \mathtt{Min}.
                                       Min.
                                                         Min.
##
    1st Qu.:0.4490
                      1st Qu.:5.885
                                       1st Qu.: 45.00
                                                         1st Qu.: 2.100
##
    Median :0.5380
                      Median :6.208
                                       Median: 77.70
                                                         Median : 3.199
    Mean
           :0.5547
                      Mean
                             :6.284
                                       Mean
                                              : 68.58
                                                         Mean
                                                                : 3.794
                                       3rd Qu.: 94.10
##
    3rd Qu.:0.6240
                      3rd Qu.:6.625
                                                         3rd Qu.: 5.212
##
    Max.
           :0.8710
                      Max.
                             :8.780
                                       Max.
                                              :100.00
                                                         Max.
                                                                :12.127
##
         RAD
                           TAX
                                          PTRATIO
                                                              В
   Min.
           : 1.000
                      Min.
                             :187.0
                                       Min.
                                              :12.60
                                                        Min.
                                                               : 0.32
   1st Qu.: 4.000
##
                      1st Qu.:279.0
                                       1st Qu.:17.40
                                                        1st Qu.:375.33
## Median : 5.000
                      Median :330.0
                                       Median :19.10
                                                        Median :391.43
## Mean
                             :408.5
                                                        Mean
                                                               :356.59
           : 9.566
                      Mean
                                       Mean
                                              :18.46
    3rd Qu.:24.000
                      3rd Qu.:666.0
                                       3rd Qu.:20.20
                                                        3rd Qu.:396.21
                                              :22.00
## Max.
           :24.000
                      Max.
                             :711.0
                                       Max.
                                                        Max.
                                                               :396.90
```

```
MEDV
##
        LSTAT
## Min.
                  Min. : 5.00
          : 1.73
## 1st Qu.: 7.01
                   1st Qu.:17.00
## Median :11.38
                  Median :21.20
## Mean :12.67
                   Mean :22.53
## 3rd Qu.:16.96
                   3rd Qu.:25.00
## Max.
         :37.97
                  Max.
                          :50.00
lm_object = MEDV~CRIM+ZN+INDUS+CHAS+NOX+RM+AGE+DIS+RAD+TAX+PTRATIO+B+LSTAT
housing_boston_model = lm(lm_object, housing_boston)
AIC_forward = step(lm(MEDV ~ 1, data = housing_boston), lm_object, direction = "forward")
## Start: AIC=2243.05
## MEDV ~ 1
##
                                   AIC
             Df Sum of Sq
                           RSS
## + LSTAT
              1
                 23275.8 19438 1847.5
## + RM
              1
                 20653.6 22060 1911.4
## + PTRATIO 1
                 11040.8 31673 2094.0
## + INDUS
                 10011.2 32703 2110.2
              1
## + TAX
              1
                  9377.1 33337 2119.9
## + NOX
                  7798.8 34915 2143.2
              1
## + CRIM
              1
                 6438.6 36276 2162.5
## + RAD
                6222.9 36491 2165.5
## + AGE
                  6068.7 36645 2167.7
              1
## + ZN
              1
                  5547.9 37166 2174.8
## + B
                  4747.7 37966 2185.6
              1
## + DIS
             1
                  2667.4 40047 2212.5
## + CHAS
                  1313.6 41401 2229.3
              1
## <none>
                          42714 2243.1
##
## Step: AIC=1847.47
## MEDV ~ LSTAT
##
##
             Df Sum of Sq RSS
                                  AIC
## + RM
                  4023.5 15415 1732.3
              1
## + PTRATIO 1
                   2707.8 16730 1773.7
## + CHAS
              1
                   781.7 18657 1828.8
                   779.3 18659 1828.8
## + DIS
              1
## + AGE
                   310.5 19128 1841.3
              1
## + TAX
              1
                   275.2 19163 1842.3
## + B
                   198.7 19240 1844.3
              1
## + ZN
              1
                   159.2 19279 1845.3
## + CRIM
                   146.4 19292 1845.7
              1
## + INDUS
              1
                    103.1 19335 1846.8
## <none>
                          19438 1847.5
## + RAD
              1
                     26.5 19412 1848.8
## + NOX
                     5.5 19433 1849.3
              1
## Step: AIC=1732.35
## MEDV ~ LSTAT + RM
##
            Df Sum of Sq RSS
## + PTRATIO 1 1738.57 13676 1673.9
```

```
545.44 14869 1716.2
## + CHAS
## + B
                 512.40 14902 1717.3
             1
## + TAX
                 425.87 14989 1720.2
## + DIS
                 355.52 15059 1722.6
             1
## + CRIM
             1
                  310.60 15104 1724.1
## + RAD
                183.44 15231 1728.3
             1
## + INDUS
                 64.00 15351 1732.2
             1
## <none>
                         15415 1732.3
## + ZN
                 56.06 15359 1732.5
             1
## + AGE
                   21.70 15393 1733.6
             1
## + NOX
             1
                   13.84 15401 1733.9
##
## Step: AIC=1673.92
## MEDV ~ LSTAT + RM + PTRATIO
##
          Df Sum of Sq RSS
## + DIS
                508.25 13168 1656.8
           1
## + B
                388.72 13288 1661.4
## + CHAS
                372.75 13304 1662.0
           1
## + CRIM
           1
                120.37 13556 1671.5
## + AGE
           1
                 70.86 13605 1673.3
## <none>
                       13676 1673.9
## + TAX
                42.82 13633 1674.3
           1
## + NOX
           1
                 22.92 13653 1675.1
## + ZN
           1
                16.23 13660 1675.3
## + RAD
           1
                 6.03 13670 1675.7
## + INDUS 1
                 0.53 13676 1675.9
## Step: AIC=1656.8
## MEDV ~ LSTAT + RM + PTRATIO + DIS
##
##
          Df Sum of Sq RSS
                                AIC
## + NOX
           1 754.60 12413 1629.0
## + B
                502.53 12665 1639.2
           1
## + CHAS
           1
                261.62 12906 1648.7
## + INDUS 1
                256.19 12912 1648.9
## + TAX
           1
                238.61 12929 1649.6
## + CRIM
           1
                231.41 12937 1649.8
## + ZN
           1
                143.45 13024 1653.3
## + AGE
                58.18 13110 1656.6
           1
## <none>
                 13168 1656.8
                 23.17 13145 1657.9
## + RAD
         1
## Step: AIC=1629
## MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX
##
          Df Sum of Sq RSS
                                AIC
## + CHAS
                321.93 12091 1617.7
## + B
           1
                312.33 12101 1618.1
## + ZN
           1
                150.36 12263 1624.8
## + CRIM
                140.09 12273 1625.3
          1
## + RAD
                51.68 12362 1628.9
## <none>
                     12413 1629.0
## + INDUS 1
               21.34 12392 1630.1
```

```
## + TAX
         1 10.40 12403 1630.6
## + AGE
         1
                0.10 12413 1631.0
##
## Step: AIC=1617.73
## MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS
          Df Sum of Sq RSS
              273.644 11818 1608.2
## + B
           1
## + ZN
           1
              162.963 11928 1612.9
## + CRIM
           1 115.410 11976 1614.9
                56.738 12035 1617.3
## + RAD
           1
## <none>
                       12091 1617.7
## + INDUS 1
                31.075 12060 1618.4
## + TAX
           1
               4.175 12087 1619.5
## + AGE
           1
                1.808 12090 1619.7
##
## Step: AIC=1608.17
## MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS + B
##
##
          Df Sum of Sq RSS
## + ZN
          1 188.409 11629 1602.0
## + RAD
           1 141.504 11676 1604.1
## + CRIM
          1 54.898 11763 1607.8
## <none>
                       11818 1608.2
## + INDUS 1
              19.333 11798 1609.3
## + AGE
        1
               8.363 11809 1609.8
## + TAX
           1
                 2.732 11815 1610.0
##
## Step: AIC=1602.05
## MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS + B + ZN
##
##
          Df Sum of Sq RSS
                               AIC
## + CRIM
               93.590 11536 1600.0
## + RAD
                91.530 11538 1600.1
           1
## <none>
                      11629 1602.0
## + INDUS 1
                19.788 11610 1603.2
## + TAX 1
                3.859 11626 1603.9
## + AGE
           1
                1.098 11628 1604.0
##
## Step: AIC=1599.97
## MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS + B + ZN + CRIM
##
          Df Sum of Sq RSS
                               AIC
## + RAD
          1 224.324 11312 1592.0
## <none>
                      11536 1600.0
## + INDUS 1
               19.441 11516 1601.1
## + AGE
           1
               1.954 11534 1601.9
## + TAX
                 1.318 11534 1601.9
           1
## Step: AIC=1592.05
## MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS + B + ZN + CRIM +
##
      RAD
##
##
          Df Sum of Sq
                       RSS
                               AIC
```

```
## + TAX 1 267.996 11044 1581.9
## <none>
                      11312 1592.0
## + INDUS 1
               38.798 11273 1592.3
                0.024 11312 1594.0
## + AGE
           1
## Step: AIC=1581.94
## MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS + B + ZN + CRIM +
      RAD + TAX
##
##
          Df Sum of Sq RSS
                               AIC
## <none>
                     11044 1581.9
             1.20733 11042 1583.9
## + INDUS 1
## + AGE
           1
             0.15194 11043 1583.9
AIC_backward = step(housing_boston_model, MEDV ~ 1, direction = "backward")
## Start: AIC=1585.88
## MEDV ~ CRIM + ZN + INDUS + CHAS + NOX + RM + AGE + DIS + RAD +
     TAX + PTRATIO + B + LSTAT
##
            Df Sum of Sq RSS
## - AGE
            1
                   0.15 11042 1583.9
## - INDUS
             1
                   1.20 11043 1583.9
## <none>
                        11042 1585.9
                 216.39 11258 1593.7
## - CHAS
            1
## - TAX
                 230.55 11273 1594.3
             1
               240.50 11283 1594.8
## - CRIM
            1
## - ZN
           1 254.11 11296 1595.4
## - B
               270.27 11312 1596.1
             1
## - RAD
             1
                463.80 11506 1604.7
## - NOX
             1 479.53 11522 1605.3
## - PTRATIO 1 1208.01 12250 1636.3
            1 1238.20 12280 1637.5
## - DIS
## - RM
            1
                1854.49 12897 1662.3
## - LSTAT
            1 2432.33 13474 1684.4
##
## Step: AIC=1583.89
## MEDV ~ CRIM + ZN + INDUS + CHAS + NOX + RM + DIS + RAD + TAX +
##
      PTRATIO + B + LSTAT
##
            Df Sum of Sq RSS AIC
##
            1 1.21 11044 1581.9
## - INDUS
## <none>
                       11042 1583.9
## - CHAS
           1
                 217.54 11260 1591.7
## - TAX
                 230.41 11273 1592.3
            1
## - CRIM
                240.47 11283 1592.8
            1
## - ZN
             1
               256.33 11299 1593.5
## - B
                 272.19 11314 1594.2
             1
## - RAD
            1
                 465.14 11507 1602.7
## - NOX
               510.76 11553 1604.7
            1
## - PTRATIO 1 1213.45 12256 1634.5
## - DIS
             1 1361.30 12404 1640.6
## - RM
            1 1944.98 12987 1663.8
## - LSTAT
          1 2739.13 13781 1693.8
```

##

```
## Step: AIC=1581.94
## MEDV ~ CRIM + ZN + CHAS + NOX + RM + DIS + RAD + TAX + PTRATIO +
##
      B + LSTAT
##
##
            Df Sum of Sq RSS
                                  AIC
## <none>
                         11044 1581.9
## - CHAS
                  223.16 11267 1590.0
## - CRIM
            1
                  242.00 11286 1590.9
## - ZN
             1
                  255.54 11299 1591.5
## - TAX
             1 268.00 11312 1592.0
## - B
             1 271.28 11315 1592.2
## - RAD
                 491.00 11534 1601.9
             1
                538.08 11582 1604.0
## - NOX
             1
## - PTRATIO 1 1223.51 12267 1633.0
## - DIS
             1 1450.85 12494 1642.3
## - RM
             1
                1953.52 12997 1662.2
## - LSTAT
             1 2746.90 13790 1692.1
AIC forward
##
## Call:
## lm(formula = MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS +
      B + ZN + CRIM + RAD + TAX, data = housing_boston)
##
## Coefficients:
                                             PTRATIO
## (Intercept)
                     LSTAT
                                     RM
                                                              DIS
##
   36.535739
               -0.525325
                               3.792330
                                           -0.954188
                                                        -1.493706
##
          NOX
                      CHAS
                                      В
                                                  ZN
                                                             CRIM
## -17.315910
                  2.694981
                               0.009299
                                            0.045644
                                                        -0.107681
##
          RAD
                       TAX
##
     0.296801
                 -0.011661
AIC_backward
##
## Call:
## lm(formula = MEDV \sim CRIM + ZN + CHAS + NOX + RM + DIS + RAD +
      TAX + PTRATIO + B + LSTAT, data = housing_boston)
##
## Coefficients:
## (Intercept)
                      CRIM
                                     ZN
                                                CHAS
                                                              NOX
##
    36.535739
                 -0.107681
                               0.045644
                                            2.694981
                                                       -17.315910
           RM
##
                       DIS
                                    RAD
                                                 TAX
                                                          PTRATIO
##
     3.792330
                 -1.493706
                               0.296801
                                           -0.011661
                                                        -0.954188
##
                     LSTAT
            В
##
     0.009299
                 -0.525325
AIC_forward_score = AIC(AIC_forward)
AIC_backward_score = AIC(AIC_backward)
AIC_forward_score
## [1] 3017.072
AIC_backward_score
```

[1] 3017.072

##

The AIC forward model and AIC backward model are the same.

(2) Do forward and Backward model selection using BIC. Are the model obtained from forward

```
and backward selection are same?
# Find n
n = dim(housing_boston)[1]
## [1] 505
BIC_forward = step(lm(MEDV ~ 1,data = housing_boston),lm_object,
                    direction = "forward", k = log(n))
## Start: AIC=2247.28
## MEDV ~ 1
##
##
             Df Sum of Sq
                             RSS
                                    AIC
                  23275.8 19438 1855.9
## + LSTAT
## + RM
                  20653.6 22060 1919.8
              1
                  11040.8 31673 2102.5
## + PTRATIO
              1
## + INDUS
                  10011.2 32703 2118.6
              1
## + TAX
              1
                   9377.1 33337 2128.3
                   7798.8 34915 2151.7
## + NOX
              1
## + CRIM
              1
                   6438.6 36276 2171.0
## + RAD
              1
                   6222.9 36491 2174.0
## + AGE
              1
                   6068.7 36645 2176.1
## + ZN
              1
                   5547.9 37166 2183.2
## + B
                    4747.7 37966 2194.0
              1
## + DIS
                    2667.4 40047 2220.9
## + CHAS
                    1313.6 41401 2237.7
              1
## <none>
                           42714 2247.3
##
## Step: AIC=1855.92
## MEDV ~ LSTAT
##
##
             Df Sum of Sq
                             RSS
                                    AIC
## + RM
              1
                    4023.5 15415 1745.0
## + PTRATIO
                    2707.8 16730 1786.4
              1
## + CHAS
              1
                    781.7 18657 1841.4
## + DIS
              1
                    779.3 18659 1841.5
## + AGE
              1
                    310.5 19128 1854.0
## + TAX
              1
                    275.2 19163 1855.0
## <none>
                           19438 1855.9
## + B
                    198.7 19240 1857.0
## + ZN
                    159.2 19279 1858.0
              1
## + CRIM
              1
                    146.4 19292 1858.3
## + INDUS
                    103.1 19335 1859.5
              1
## + RAD
              1
                     26.5 19412 1861.5
## + NOX
                      5.5 19433 1862.0
              1
##
## Step: AIC=1745.03
## MEDV ~ LSTAT + RM
```

```
Df Sum of Sq RSS AIC
## + PTRATIO 1 1738.57 13676 1690.8
## + CHAS
          1
                545.44 14869 1733.1
## + B
                512.40 14902 1734.2
             1
## + TAX
             1
                 425.87 14989 1737.1
## + DIS
                355.52 15059 1739.5
             1
## + CRIM
            1 310.60 15104 1741.0
## <none>
                        15415 1745.0
                183.44 15231 1745.2
## + RAD
             1
## + INDUS
           1
               64.00 15351 1749.2
                 56.06 15359 1749.4
## + ZN
            1
## + AGE
                  21.70 15393 1750.5
             1
## + NOX
             1
                  13.84 15401 1750.8
##
## Step: AIC=1690.82
## MEDV ~ LSTAT + RM + PTRATIO
##
          Df Sum of Sq RSS
## + DIS
             508.25 13168 1677.9
           1
## + B
           1
                388.72 13288 1682.5
## + CHAS
           1
                372.75 13304 1683.1
## <none>
                     13676 1690.8
## + CRIM
               120.37 13556 1692.6
          1
## + AGE
           1
                70.86 13605 1694.4
## + TAX
           1
                42.82 13633 1695.5
## + NOX
           1
                 22.92 13653 1696.2
## + ZN
                16.23 13660 1696.4
           1
## + RAD
                6.03 13670 1696.8
           1
## + INDUS 1
                0.53 13676 1697.0
##
## Step: AIC=1677.92
## MEDV ~ LSTAT + RM + PTRATIO + DIS
##
##
          Df Sum of Sq RSS
## + NOX
           1 754.60 12413 1654.3
## + B
           1
                502.53 12665 1664.5
## + CHAS
          1 261.62 12906 1674.0
## + INDUS 1
                256.19 12912 1674.2
## + TAX
           1
                238.61 12929 1674.9
## + CRIM
                231.41 12937 1675.2
           1
## <none>
                    13168 1677.9
## + ZN
                143.45 13024 1678.6
           1
                58.18 13110 1681.9
## + AGE
           1
## + RAD
                23.17 13145 1683.3
           1
## Step: AIC=1654.34
## MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX
##
          Df Sum of Sq RSS AIC
## + CHAS
          1
             321.93 12091 1647.3
## + B
                312.33 12101 1647.7
           1
## <none>
                     12413 1654.3
## + ZN
           1 150.36 12263 1654.4
          1
## + CRIM
               140.09 12273 1654.8
```

```
## + RAD
         1
                51.68 12362 1658.5
## + INDUS 1
                21.34 12392 1659.7
## + TAX
        1
               10.40 12403 1660.1
## + AGE
                 0.10 12413 1660.6
           1
## Step: AIC=1647.3
## MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS
##
          Df Sum of Sq RSS
                               AIC
## + B
          1 273.644 11818 1642.0
## + ZN
           1 162.963 11928 1646.7
## <none>
                      12091 1647.3
## + CRIM
          1 115.410 11976 1648.7
## + RAD
           1 56.738 12035 1651.2
## + INDUS 1
             31.075 12060 1652.2
## + TAX
           1
               4.175 12087 1653.3
## + AGE
           1
               1.808 12090 1653.5
##
## Step: AIC=1641.96
## MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS + B
##
##
          Df Sum of Sq RSS
          1 188.409 11629 1640.1
## + ZN
## <none>
                      11818 1642.0
## + RAD 1 141.504 11676 1642.1
## + CRIM 1 54.898 11763 1645.8
## + INDUS 1
             19.333 11798 1647.4
## + AGE
                8.363 11809 1647.8
          1
## + TAX
                2.732 11815 1648.1
         1
##
## Step: AIC=1640.07
## MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS + B + ZN
##
##
          Df Sum of Sq RSS
## <none>
                      11629 1640.1
## + CRIM 1
               93.590 11536 1642.2
## + RAD 1
             91.530 11538 1642.3
## + INDUS 1
             19.788 11610 1645.4
## + TAX
           1
                3.859 11626 1646.1
## + AGE
                1.098 11628 1646.2
           1
BIC_backward = step(housing_boston_model, MEDV ~ 1 , direction="backward", k=log(n))
## Start: AIC=1645.03
## MEDV ~ CRIM + ZN + INDUS + CHAS + NOX + RM + AGE + DIS + RAD +
##
      TAX + PTRATIO + B + LSTAT
##
##
            Df Sum of Sq RSS
                              AIC
## - AGE
             1
                   0.15 11042 1638.8
## - INDUS
                   1.20 11043 1638.9
             1
## <none>
                        11042 1645.0
## - CHAS
                216.39 11258 1648.6
             1
## - TAX
                230.55 11273 1649.2
             1
## - CRIM
           1 240.50 11283 1649.7
           1 254.11 11296 1650.3
## - ZN
```

```
## - B
                  270.27 11312 1651.0
             1
## - RAD
                  463.80 11506 1659.6
              1
                  479.53 11522 1660.3
## - NOX
              1
## - PTRATIO 1
                  1208.01 12250 1691.2
## - DIS
              1
                  1238.20 12280 1692.5
## - RM
                  1854.49 12897 1717.2
              1
## - LSTAT
                  2432.33 13474 1739.3
##
## Step: AIC=1638.81
## MEDV ~ CRIM + ZN + INDUS + CHAS + NOX + RM + DIS + RAD + TAX +
      PTRATIO + B + LSTAT
##
##
             Df Sum of Sq
                           RSS
                                   AIC
## - INDUS
                     1.21 11044 1632.6
                          11042 1638.8
## <none>
## - CHAS
                   217.54 11260 1642.4
## - TAX
                   230.41 11273 1643.0
              1
## - CRIM
                  240.47 11283 1643.5
              1
## - ZN
                  256.33 11299 1644.2
              1
## - B
              1
                  272.19 11314 1644.9
## - RAD
              1
                  465.14 11507 1653.4
## - NOX
                  510.76 11553 1655.4
              1
## - PTRATIO 1
                  1213.45 12256 1685.2
              1
                  1361.30 12404 1691.3
## - DIS
## - RM
              1
                 1944.98 12987 1714.5
## - LSTAT
              1
                  2739.13 13781 1744.5
##
## Step: AIC=1632.64
## MEDV ~ CRIM + ZN + CHAS + NOX + RM + DIS + RAD + TAX + PTRATIO +
##
      B + LSTAT
##
##
             Df Sum of Sq RSS
                                   AIC
## <none>
                          11044 1632.6
## - CHAS
                   223.16 11267 1636.5
              1
## - CRIM
              1
                   242.00 11286 1637.4
## - ZN
                  255.54 11299 1638.0
              1
## - TAX
             1
                  268.00 11312 1638.5
## - B
                  271.28 11315 1638.7
              1
## - RAD
                  491.00 11534 1648.4
              1
## - NOX
                  538.08 11582 1650.4
              1
## - PTRATIO 1
                 1223.51 12267 1679.5
## - DIS
                  1450.85 12494 1688.8
              1
## - RM
                  1953.52 12997 1708.7
              1
## - LSTAT
                  2746.90 13790 1738.6
              1
BIC_forward
##
## Call:
## lm(formula = MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS +
      B + ZN, data = housing_boston)
##
##
## Coefficients:
## (Intercept)
                      LSTAT
                                      RM
                                              PTRATIO
                                                               DIS
   30.602198
##
                 -0.546131
                                4.102115
                                            -0.891237
                                                         -1.384831
```

```
##
           NOX
                        CHAS
                                                     ZN
## -16.623463
                   3.080197
                                 0.009415
                                               0.037657
BIC backward
##
## Call:
## lm(formula = MEDV ~ CRIM + ZN + CHAS + NOX + RM + DIS + RAD +
       TAX + PTRATIO + B + LSTAT, data = housing_boston)
##
## Coefficients:
                                       ZN
## (Intercept)
                        CRIM
                                                   CHAS
                                                                 NOX
##
     36.535739
                  -0.107681
                                 0.045644
                                               2.694981
                                                          -17.315910
##
            RM
                         DIS
                                      RAD
                                                    TAX
                                                             PTRATIO
##
      3.792330
                  -1.493706
                                 0.296801
                                              -0.011661
                                                           -0.954188
##
                      LSTAT
##
      0.009299
                  -0.525325
BIC_forward_score = BIC(BIC_forward)
BIC_backward_score = BIC(BIC_backward)
BIC_forward_score
## [1] 3079.424
BIC_backward_score
## [1] 3071.991
The BIC forward model and BIC backward model are different.
(3) Compare the forward model from Q1 and Q2.
AIC_forward
##
## Call:
## lm(formula = MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS +
##
       B + ZN + CRIM + RAD + TAX, data = housing_boston)
## Coefficients:
                                       RM
                                                PTRATIO
                                                                 DIS
## (Intercept)
                      LSTAT
##
     36.535739
                  -0.525325
                                 3.792330
                                              -0.954188
                                                           -1.493706
##
           NOX
                        CHAS
                                        В
                                                                 CRIM
   -17.315910
                   2.694981
                                 0.009299
##
                                               0.045644
                                                           -0.107681
##
           RAD
                         TAX
##
      0.296801
                  -0.011661
BIC_forward
##
## Call:
## lm(formula = MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS +
##
       B + ZN, data = housing_boston)
## Coefficients:
                      LSTAT
                                       RM
                                                PTRATIO
                                                                 DIS
## (Intercept)
                                 4.102115
                                                           -1.384831
     30.602198
                  -0.546131
                                              -0.891237
```

##

```
## NOX CHAS B ZN
## -16.623463 3.080197 0.009415 0.037657
```

Therefore, we can see that the forward model from Q1 and Q2 are different.

(4) Compare the backward models from Q1 and Q2.

AIC_backward

```
##
## Call:
## lm(formula = MEDV ~ CRIM + ZN + CHAS + NOX + RM + DIS + RAD +
       TAX + PTRATIO + B + LSTAT, data = housing_boston)
##
##
## Coefficients:
##
   (Intercept)
                        CRIM
                                        ZN
                                                    CHAS
                                                                   NOX
##
     36.535739
                   -0.107681
                                  0.045644
                                                2.694981
                                                            -17.315910
                                                     TAX
                                                               PTRATIO
##
            RM
                         DIS
                                       RAD
##
      3.792330
                   -1.493706
                                  0.296801
                                               -0.011661
                                                             -0.954188
##
             В
                       LSTAT
##
      0.009299
                   -0.525325
BIC_backward
##
## Call:
## lm(formula = MEDV ~ CRIM + ZN + CHAS + NOX + RM + DIS + RAD +
       TAX + PTRATIO + B + LSTAT, data = housing_boston)
##
##
## Coefficients:
##
   (Intercept)
                        CRIM
                                        ZN
                                                    CHAS
                                                                   NOX
##
     36.535739
                   -0.107681
                                  0.045644
                                                2.694981
                                                            -17.315910
                                                     TAX
##
            RM
                         DIS
                                       RAD
                                                               PTRATIO
##
      3.792330
                   -1.493706
                                  0.296801
                                               -0.011661
                                                             -0.954188
##
             В
                       LSTAT
```

Therefore, we can see that the backward model from Q1 and Q2 are the same.

-0.525325

(5) See if all variables obtained in the forward AIC model is significant or not?

AIC_forward

0.009299

##

```
##
## Call:
## lm(formula = MEDV ~ LSTAT + RM + PTRATIO + DIS + NOX + CHAS +
       B + ZN + CRIM + RAD + TAX, data = housing_boston)
##
## Coefficients:
                                                                   DIS
   (Intercept)
                       LSTAT
                                        RM
                                                PTRATIO
##
     36.535739
                   -0.525325
                                  3.792330
                                              -0.954188
                                                            -1.493706
##
##
                                                                  CRIM
           NOX
                        CHAS
                                         В
                                                      ZN
                                  0.009299
##
    -17.315910
                    2.694981
                                               0.045644
                                                            -0.107681
##
           RAD
                         TAX
##
      0.296801
                   -0.011661
```

lm(formula = lm_object, data = housing_boston) ## Residuals: ## Min 1Q Median 3Q ## -15.5642 -2.7248 -0.5312 1.7687 26.1511 ## ## Coefficients: Estimate Std. Error t value Pr(>|t|) 7.180 2.59e-12 *** 5.102042 ## (Intercept) 36.634820 ## CRIM -0.107417 0.032847 -3.270 0.001150 ** ## ZN 0.046121 0.013721 3.361 0.000836 *** ## INDUS 0.014270 0.061653 0.231 0.817053 ## CHAS 3.102 0.002033 ** 2.671108 0.861116 ## NOX -17.633543 3.818718 -4.618 4.96e-06 *** 0.417836 ## RM 3.794304 9.081 < 2e-16 *** ## AGE 0.001076 0.013205 0.082 0.935062 ## DIS -1.4791700.199347 -7.420 5.19e-13 *** ## RAD 0.301535 0.066398 4.541 7.04e-06 *** ## TAX -0.012054 0.003765 -3.202 0.001454 ** 0.130831 -7.329 9.60e-13 *** ## PTRATIO -0.958871 ## B 0.009305 0.002684 3.467 0.000573 *** -0.527600 0.050732 -10.400 < 2e-16 *** ## LSTAT ## ---## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1 ## Residual standard error: 4.742 on 491 degrees of freedom ## Multiple R-squared: 0.7415, Adjusted R-squared: 0.7346 ## F-statistic: 108.3 on 13 and 491 DF, p-value: < 2.2e-16 Yes, all variables obtained in the forward AIC model are significant. $6.\mathrm{Get}$ a 95% confidence interval for the variables for forward AIC model. housing boston model = lm(formula = MEDV~LSTAT+RM+PTRATIO+DIS+NOX+CHAS+B+ZN+ CRIM+RAD+TAX, data = housing boston) confint(housing_boston_model, c("LSTAT", "RM", "PTRATIO", "DIS", "NOX", "CHAS", "B", "ZN", "CRIM", "RAD", "TA ## 2.5 % 97.5 %

summary(housing_boston_model)

Call:

LSTAT

RM

DIS

NOX

B

ZN

CHAS

CRIM

RAD

TAX

-0.618532581

2.994441207

-1.858375283

1.017370620

0.004048764

0.019091743

-0.172050348

0.172243649

-0.018284192

-24.257638106 -10.374180978

PTRATIO -1.207861600

Therefore, the 95% confidence interval for the variables for forward AIC model is shown above.

-0.432117084

4.590219465

-0.700513725

-1.129037143

4.372591600

0.014548759

0.072196537

0.421357523

-0.043312125

-0.005036851