Homework 2

2023-03-20

Francesco Tedesco 1635101

Oliver Einard Tarragó Boardman 1527541

First of all, we import the libraries that we will need.

```
library(MASS)
library(leaps)
library(olsrr)
```

Next, import the dataset which we are going to study

```
winequality = read.csv("winequality-red.csv")
head(winequality)
```

```
fixed.acidity volatile.acidity citric.acid residual.sugar chlorides
##
## 1
               7.4
                                0.70
                                             0.00
                                                              1.9
                                                                      0.076
## 2
               7.8
                                0.88
                                             0.00
                                                              2.6
                                                                      0.098
## 3
               7.8
                                0.76
                                             0.04
                                                              2.3
                                                                      0.092
## 4
              11.2
                                0.28
                                             0.56
                                                              1.9
                                                                      0.075
## 5
               7.4
                                0.70
                                             0.00
                                                              1.9
                                                                      0.076
               7.4
## 6
                                0.66
                                             0.00
                                                              1.8
                                                                      0.075
    free.sulfur.dioxide total.sulfur.dioxide density
##
                                                          pH sulphates alcohol
## 1
                                                                   0.56
                       11
                                             34 0.9978 3.51
                                                                            9.4
## 2
                       25
                                             67 0.9968 3.20
                                                                   0.68
                                                                            9.8
## 3
                       15
                                             54 0.9970 3.26
                                                                   0.65
                                                                            9.8
## 4
                       17
                                             60 0.9980 3.16
                                                                   0.58
                                                                            9.8
                                             34 0.9978 3.51
## 5
                       11
                                                                   0.56
                                                                            9.4
## 6
                       13
                                             40 0.9978 3.51
                                                                   0.56
                                                                            9.4
##
     quality
## 1
           5
## 2
           5
           5
## 3
## 4
           6
## 5
           5
```

Now, we define one function to vizualize data

```
basic_info_of_variable <- function(variable) {

# This function returns two plots
# Plot 1, histogram with:
# - density (green line)
# - mean (red line)</pre>
```

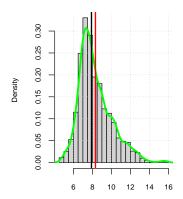
Exercise 1

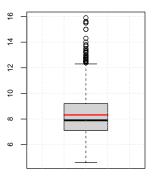
Provide details of the chosen dataset. Design models to be analysed for this dataset.

We choose the winequality-red dataset from kaggle, which contains information about several red wines, for each of them we have some measurements which describe the characteristics of the wine, our goal is to predict the wine quality from the given data. So, each characteristic will be a variable, we don't know yet if all variables are needed to make our regression model. The variables are:

• fixed.acidity: Indicates the amount of non-volatile acids presents in the wine, these acids doesn't evaporate easily when the wine is heated. Some examples are: tartaric, malic and citric acid...

basic_info_of_variable(winequality\$fixed.acidity)

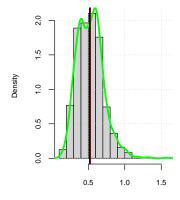


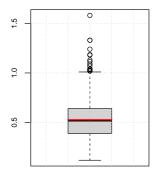


As we can see by the plots, in a considerable number of wines we have around 8 % of fixed acidity, we can also say that find a wind with a fixed acidity higher that 12.1 approximately.

• volatile.acidity: The variable refers to the amounts of volatile acids, which unlike the previous acids, these can evaporate easily, one example can be acetic acid. When the amount is too high, the taste of the wine can be unpleasant.

basic_info_of_variable(winequality\$volatile.acidity)

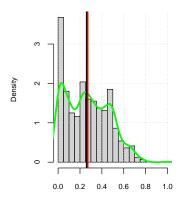


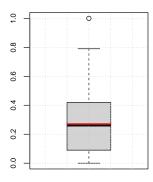


Since higher amounts of volatile acidity are unpleasant, we can see that the majority of wine have volatility acidity around 0.5, which compared to the previous acidity is lower. We can also say that the distribution in this case is more symmetric since the median are and the mean are closer and the shape is also symmetric

• citric.acid: The quantity of citric acid in the wine, this acid can be found in some natural fruits, in small portions can help to add 'freshness' and flavor to wines

basic_info_of_variable(winequality\$citric.acid)

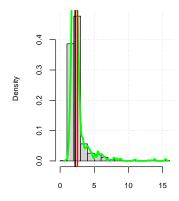


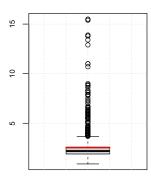


The citric acid of the wines is a little more dispersed, since more wines have a similar amount of citric acid and the middle quartile of the box plot is wider

• residual.sugar: The amount of sugar that the wine has after the fermentation process.

basic_info_of_variable(winequality\$residual.sugar)

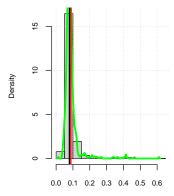


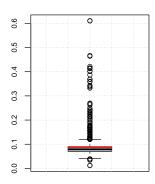


Unlike the previous variable, we can see less dispersion since the values of residual sugar are more concentrated at approximately 2.5.

• chlorides: Indicates the quantity of salt of the wine

basic_info_of_variable(winequality\$chlorides)

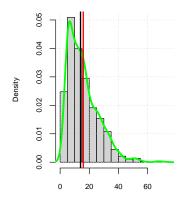


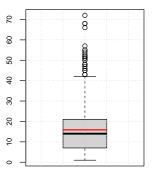


Like the previous variable, we the amount of chlorides of wines isn't so dispersed

• free.sulfur.dioxide: It refers to the amount of free sulfur dioxide (SO2) of the wine, this type of sulfur dioxide exists in equilibrium between dissolved gas and in its free form (bisulfite ion). In small quantities can help to prevent microbial growth and the oxidation of the wine. (parts per million ppm)

basic_info_of_variable(winequality\$free.sulfur.dioxide)

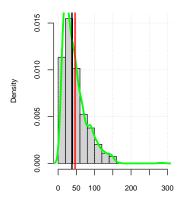


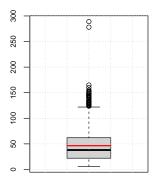


Here the median is lower than the mean, so in majority of wines the free sulfur dioxide portion is below the mean, so there are a minority of higher values for free sulfur dioxide that increase the mean.

• total.sulfur.dioxide: In this case, we have the total amount of sulfur dioxide which can be found in the wine. It is measured in parts per million (ppm), in small quantities is almost undetectable, can become easy to detect when the concentration is over 50 ppm.

basic_info_of_variable(winequality\$total.sulfur.dioxide)

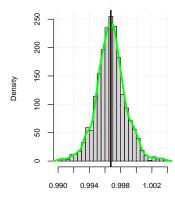


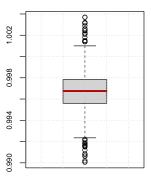


Thanks to the median, we can say that in majority of wines we can notice the presence of the total sulfur dioxide in the wine, since the median is lower than 50.

• density: Indicates the ratio between linquid mass and its volume. In this case, mostly depends on the percent alcohol and sugar presents in the wine.

basic_info_of_variable(winequality\$density)

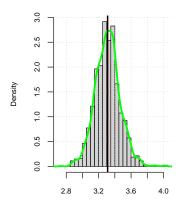


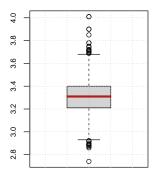


Here, the distribution is very symmetric since the median and mean are almost the same and the shape of the distribution is symmetrical respect to the mean and median line.

• **pH:** This variables indicates the acidity (alkalinity) of the wine. Can take values from 0 to 14, and wines often have a 3-4 pH value.

basic_info_of_variable(winequality\$pH)

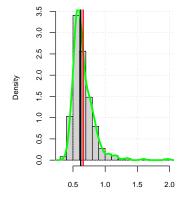


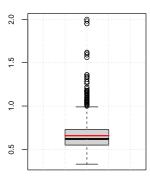


In this case, the distribution is also symmetrical, for the same reasons we mentioned in the previous variable.

• sulphates: It refers to the amount of sulfites present in the wine, this additive can contribute to sulfure dioxode levels, which helps to prevent oxidation and microbial growth.

basic_info_of_variable(winequality\$sulphates)

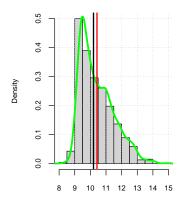


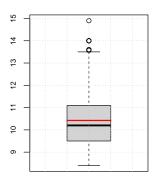


We can see, that we probably have some outliers due to the presence of values above the upper quartile.

• alcohol: The alcohol percentage of the wine

basic_info_of_variable(winequality\$alcohol)

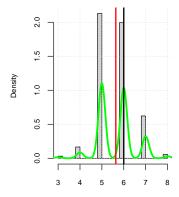


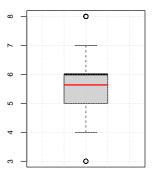


We can see, that all wines have a alcohol and the mean percentage is approximately around 10.4 %.

• quality: This is the variable that we want to estimate, consist of a score that can be between 0 and 10, we consider good quality if it's higher than 6.5.

basic_info_of_variable(winequality\$quality)





Since the median is below 6.5, we can say that the majority of wines have a quality which wouldn't be considered "good".

For more details, you can check the following links:

https://www.kaggle.com/datasets/uciml/red-wine-quality-cortez-et-al-2009

https://archive.ics.uci.edu/ml/datasets/wine+quality

Exercise 2

##

Apply backward selection to find the best fit model using p-value and AIC criteria. Compare the results found by both methods. Do the same for forward selection. Comment on the results.

backward selection (p-value)

The backward selection algorithm for p-value follow this steps:

- 1. Fit the model with all the variables
- 2. Update the model by removing the variable with higher p-value
- 3. Fit the updated model
- 4. Repeat steps 2 and 3 until the highest p-value of the updated model is below 0.05.

The following code applies the backward selection method for p-value

```
model_full <- lm(quality~.,data = winequality)</pre>
summary(model_full)
##
## Call:
## lm(formula = quality ~ ., data = winequality)
##
## Residuals:
##
       Min
                  1Q
                      Median
                                    3Q
                                            Max
## -2.68911 -0.36652 -0.04699 0.45202 2.02498
##
## Coefficients:
                          Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                        2.197e+01 2.119e+01
                                                1.036
                                                        0.3002
## fixed.acidity
                        2.499e-02
                                    2.595e-02
                                                0.963
                                                        0.3357
## volatile.acidity
                       -1.084e+00
                                   1.211e-01 -8.948
                                                      < 2e-16 ***
## citric.acid
                        -1.826e-01 1.472e-01 -1.240
                                                        0.2150
## residual.sugar
                        1.633e-02 1.500e-02
                                               1.089
                                                        0.2765
## chlorides
                        -1.874e+00
                                   4.193e-01 -4.470 8.37e-06 ***
                                               2.009
## free.sulfur.dioxide
                        4.361e-03 2.171e-03
                                                        0.0447 *
## total.sulfur.dioxide -3.265e-03 7.287e-04 -4.480 8.00e-06 ***
## density
                        -1.788e+01
                                    2.163e+01 -0.827
                                                        0.4086
                        -4.137e-01 1.916e-01 -2.159
                                                        0.0310 *
## pH
## sulphates
                        9.163e-01 1.143e-01
                                              8.014 2.13e-15 ***
## alcohol
                         2.762e-01 2.648e-02 10.429 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.648 on 1587 degrees of freedom
## Multiple R-squared: 0.3606, Adjusted R-squared: 0.3561
## F-statistic: 81.35 on 11 and 1587 DF, p-value: < 2.2e-16
model <- update(model_full, .~.-residual.sugar)</pre>
summary(model)
##
## Call:
## lm(formula = quality ~ fixed.acidity + volatile.acidity + citric.acid +
##
       chlorides + free.sulfur.dioxide + total.sulfur.dioxide +
       density + pH + sulphates + alcohol, data = winequality)
##
```

```
## Residuals:
##
       Min
                 10
                    Median
                                  30
                                         Max
## -2.69219 -0.36820 -0.04617 0.45516 2.02213
## Coefficients:
##
                        Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                       8.2233446 17.0262330 0.483 0.62918
                                            0.547 0.58422
## fixed.acidity
                       0.0128171 0.0234166
## volatile.acidity
                      -1.0867572 0.1210734 -8.976 < 2e-16 ***
## citric.acid
                      -0.1740055 0.1469746 -1.184 0.23662
## chlorides
                      -1.8791757   0.4192830   -4.482   7.93e-06 ***
## free.sulfur.dioxide
                                            2.164 0.03064 *
                       0.0046603 0.0021540
## total.sulfur.dioxide -0.0032358 0.0007283 -4.443 9.49e-06 ***
## density
                      -3.8644412 17.3849576 -0.222 0.82412
## pH
                      -0.4822839 0.1809384 -2.665 0.00777 **
## sulphates
                       0.8913499 0.1120168
                                            7.957 3.32e-15 ***
## alcohol
                       0.2906726  0.0229049  12.690  < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.648 on 1588 degrees of freedom
## Multiple R-squared: 0.3601, Adjusted R-squared: 0.356
## F-statistic: 89.35 on 10 and 1588 DF, p-value: < 2.2e-16
model <- update(model, .~.-density)</pre>
summary(model)
##
## Call:
## lm(formula = quality ~ fixed.acidity + volatile.acidity + citric.acid +
##
      chlorides + free.sulfur.dioxide + total.sulfur.dioxide +
##
      pH + sulphates + alcohol, data = winequality)
##
## Residuals:
##
       Min
                 1Q
                    Median
                                  3Q
                                         Max
## -2.68601 -0.36723 -0.04516 0.45629 2.02723
##
## Coefficients:
##
                        Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                       4.4410923 0.6122514
                                           7.254 6.31e-13 ***
## fixed.acidity
                       0.0090201 0.0160129
                                            0.563 0.57331
## volatile.acidity
                      -1.0905804 0.1198096 -9.103 < 2e-16 ***
## citric.acid
                      -0.1756500 0.1467444 -1.197 0.23149
## chlorides
                      2.167 0.03036 *
## free.sulfur.dioxide
                       0.0046664 0.0021532
                                 0.0007224 -4.507 7.04e-06 ***
## total.sulfur.dioxide -0.0032560
                      -0.5022333
                                  0.1570654 -3.198 0.00141 **
## sulphates
                                 0.1104810
                                            8.031 1.86e-15 ***
                       0.8872849
## alcohol
                       ## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6479 on 1589 degrees of freedom
## Multiple R-squared: 0.3601, Adjusted R-squared: 0.3564
## F-statistic: 99.34 on 9 and 1589 DF, p-value: < 2.2e-16
```

```
model <- update(model, .~.-fixed.acidity)</pre>
summary(model)
##
## Call:
## lm(formula = quality ~ volatile.acidity + citric.acid + chlorides +
##
      free.sulfur.dioxide + total.sulfur.dioxide + pH + sulphates +
      alcohol, data = winequality)
##
##
## Residuals:
##
       Min
                 1Q
                    Median
                                  30
                                          Max
## -2.66890 -0.37044 -0.04474 0.45697
##
## Coefficients:
##
                        Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                       4.6680876 0.4608410 10.129 < 2e-16 ***
## volatile.acidity
                      -1.0736123
                                  0.1159362 -9.260 < 2e-16 ***
## citric.acid
                       -0.1295444
                                  0.1217717
                                            -1.064
                                                     0.2876
## chlorides
                      ## free.sulfur.dioxide 0.0047601 0.0021463
                                             2.218
                                                     0.0267 *
## total.sulfur.dioxide -0.0033658 0.0006954 -4.840 1.42e-06 ***
## pH
                       -0.5491501 0.1331350 -4.125 3.90e-05 ***
## sulphates
                       0.8914283 0.1102122
                                             8.088 1.19e-15 ***
## alcohol
                       0.2928780 0.0171280 17.099 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6477 on 1590 degrees of freedom
## Multiple R-squared: 0.3599, Adjusted R-squared: 0.3567
## F-statistic: 111.8 on 8 and 1590 DF, p-value: < 2.2e-16
model <- update(model, .~.-citric.acid)</pre>
summary(model)
##
## Call:
  lm(formula = quality ~ volatile.acidity + chlorides + free.sulfur.dioxide +
      total.sulfur.dioxide + pH + sulphates + alcohol, data = winequality)
##
## Residuals:
       Min
                 1Q
                     Median
                                  30
                                          Max
## -2.68918 -0.36757 -0.04653 0.46081
                                      2.02954
##
## Coefficients:
##
                        Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                       4.4300987 0.4029168 10.995 < 2e-16 ***
## volatile.acidity
                      -1.0127527 0.1008429 -10.043 < 2e-16 ***
## chlorides
                       ## free.sulfur.dioxide 0.0050774 0.0021255
                                             2.389
                                                      0.017 *
## total.sulfur.dioxide -0.0034822
                                  0.0006868 -5.070 4.43e-07 ***
## pH
                      -0.4826614   0.1175581   -4.106   4.23e-05 ***
## sulphates
                       0.8826651 0.1099084
                                            8.031 1.86e-15 ***
## alcohol
                       0.2893028  0.0167958  17.225  < 2e-16 ***
## ---
```

```
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6477 on 1591 degrees of freedom
## Multiple R-squared: 0.3595, Adjusted R-squared: 0.3567
## F-statistic: 127.6 on 7 and 1591 DF, p-value: < 2.2e-16
backward selection (AIC)</pre>
```

Now, we apply the same selection method, but with AIC measure:

$$AIC = 2k - 2LogLikelihood$$

Since the k is the number of variables and the log-likelihood measures how well the model fit the data, we can say that we want a lower AIC value, which implies a simpler model with better fit having in count its complexity.

In order to do the backward selection method with AIC, we will follow these steps:

- 1. Fit the model with all the variables
- 2. Calculate the AIC for the initial fit
- 3. For each variable, we get the AIC value for the fitted model without the variable
- 4. Since we want the AIC of the model lower, we remove the variable which produces the lowest increase at the model
- 5. Fit the updated model
- 6. Repeat steps 3, 4 and 5 until the variable which produces the lowest increase at the model reduces the AIC of the last updated model

Here are the steps of the backward selection method based on AIC using the r function stepAIC

```
model_full <- lm(quality~.,data = winequality)</pre>
model_backward <- stepAIC(model_full, trace = TRUE, direction = "backward")</pre>
## Start: AIC=-1375.49
## quality ~ fixed.acidity + volatile.acidity + citric.acid + residual.sugar +
##
       chlorides + free.sulfur.dioxide + total.sulfur.dioxide +
##
       density + pH + sulphates + alcohol
##
                          Df Sum of Sq
##
                                           RSS
                                                   AIC
## - density
                                  0.287 666.70 -1376.8
## - fixed.acidity
                           1
                                 0.389 666.80 -1376.5
## - residual.sugar
                           1
                                 0.498 666.91 -1376.3
## - citric.acid
                           1
                                 0.646 667.06 -1375.9
## <none>
                                        666.41 -1375.5
## - free.sulfur.dioxide
                                 1.694 668.10 -1373.4
                           1
## - pH
                           1
                                 1.957 668.37 -1372.8
## - chlorides
                           1
                                 8.391 674.80 -1357.5
## - total.sulfur.dioxide 1
                                 8.427 674.84 -1357.4
## - sulphates
                                 26.971 693.38 -1314.0
                           1
## - volatile.acidity
                           1
                                33.620 700.03 -1298.8
## - alcohol
                           1
                                 45.672 712.08 -1271.5
##
## Step: AIC=-1376.8
## quality ~ fixed.acidity + volatile.acidity + citric.acid + residual.sugar +
       chlorides + free.sulfur.dioxide + total.sulfur.dioxide +
```

```
pH + sulphates + alcohol
##
##
##
                          Df Sum of Sq
                                          RSS
                                 0.108 666.81 -1378.5
## - fixed.acidity
                           1
## - residual.sugar
                           1
                                 0.231 666.93 -1378.2
## - citric.acid
                                 0.654 667.35 -1377.2
                           1
## <none>
                                       666.70 -1376.8
## - free.sulfur.dioxide
                           1
                                 1.829 668.53 -1374.4
## - pH
                                 4.325 671.02 -1368.5
                           1
## - total.sulfur.dioxide 1
                                 8.728 675.43 -1358.0
## - chlorides
                           1
                                 8.761 675.46 -1357.9
## - sulphates
                                27.287 693.98 -1314.7
                           1
## - volatile.acidity
                               35.000 701.70 -1297.0
                           1
## - alcohol
                           1
                              119.669 786.37 -1114.8
##
## Step: AIC=-1378.54
  quality ~ volatile.acidity + citric.acid + residual.sugar + chlorides +
       free.sulfur.dioxide + total.sulfur.dioxide + pH + sulphates +
##
       alcohol
##
##
                          Df Sum of Sq
                                          RSS
                                                   ATC
## - residual.sugar
                                 0.257 667.06 -1379.9
                           1
## - citric.acid
                                 0.565 667.37 -1379.2
                           1
## <none>
                                       666.81 -1378.5
## - free.sulfur.dioxide
                           1
                                 1.901 668.71 -1376.0
## - pH
                           1
                                 7.065 673.87 -1363.7
## - chlorides
                                 9.940 676.75 -1356.9
                           1
## - total.sulfur.dioxide 1
                                10.031 676.84 -1356.7
## - sulphates
                           1
                                27.673 694.48 -1315.5
## - volatile.acidity
                                36.234 703.04 -1295.9
                           1
## - alcohol
                           1
                               120.633 787.44 -1114.7
##
## Step: AIC=-1379.93
## quality ~ volatile.acidity + citric.acid + chlorides + free.sulfur.dioxide +
##
       total.sulfur.dioxide + pH + sulphates + alcohol
##
##
                          Df Sum of Sq
                                          RSS
## - citric.acid
                                 0.475 667.54 -1380.8
                           1
## <none>
                                       667.06 -1379.9
                                 2.064 669.13 -1377.0
## - free.sulfur.dioxide
                           1
## - pH
                           1
                                 7.138 674.20 -1364.9
## - total.sulfur.dioxide 1
                                 9.828 676.89 -1358.5
## - chlorides
                           1
                                 9.832 676.89 -1358.5
## - sulphates
                                27.446 694.51 -1317.5
                           1
## - volatile.acidity
                                35.977 703.04 -1297.9
                           1
## - alcohol
                               122.667 789.73 -1112.0
                           1
##
## Step: AIC=-1380.79
## quality ~ volatile.acidity + chlorides + free.sulfur.dioxide +
##
       total.sulfur.dioxide + pH + sulphates + alcohol
##
##
                          Df Sum of Sq
                                          RSS
                                                   AIC
## <none>
                                       667.54 -1380.8
## - free.sulfur.dioxide 1
                                 2.394 669.93 -1377.1
```

```
## - pH
                                7.073 674.61 -1365.9
                          1
## - total.sulfur.dioxide 1
                               10.787 678.32 -1357.2
## - chlorides
                          1
                               10.809 678.35 -1357.1
## - sulphates
                          1
                               27.060 694.60 -1319.2
## - volatile.acidity
                          1
                               42.318 709.85 -1284.5
## - alcohol
                              124.483 792.02 -1109.4
                          1
summary(model_backward)
##
## Call:
## lm(formula = quality ~ volatile.acidity + chlorides + free.sulfur.dioxide +
      total.sulfur.dioxide + pH + sulphates + alcohol, data = winequality)
##
##
## Residuals:
##
       Min
                 1Q
                      Median
                                   3Q
                                           Max
  -2.68918 -0.36757 -0.04653
                             0.46081
                                       2.02954
##
## Coefficients:
                         Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                        4.4300987
                                   0.4029168 10.995 < 2e-16 ***
## volatile.acidity
                       -1.0127527
                                   0.1008429 -10.043 < 2e-16 ***
## chlorides
                       -2.0178138
                                   0.3975417
                                              -5.076 4.31e-07 ***
                                               2.389
## free.sulfur.dioxide
                        0.0050774
                                   0.0021255
                                                        0.017 *
## total.sulfur.dioxide -0.0034822
                                   0.0006868
                                             -5.070 4.43e-07 ***
                       -0.4826614
                                   0.1175581
                                              -4.106 4.23e-05 ***
                                              8.031 1.86e-15 ***
## sulphates
                        0.8826651
                                   0.1099084
## alcohol
                        ## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6477 on 1591 degrees of freedom
## Multiple R-squared: 0.3595, Adjusted R-squared: 0.3567
## F-statistic: 127.6 on 7 and 1591 DF, p-value: < 2.2e-16
```

In this case, the sets of variable selected by the previous methods are the same, so we can say that the selected variables have a significant effect on the response variable. Then, the model fitted with this set of variables can be considered a model simple enough to prevent over-fitting and predict the quality of wines with a high accuracy.

forward selection (p-value)

The forward selection method using p-value, follows these steps:

- 1. We fit a model with only one variable for all the predictor variables
- 2. We select the model with the variable added which has the lowest p-value
- 3. With the variable selected, we fit multiple models adding only one variable for model, for all the remaining predictor variables
- 4. Repeat 2 and 3 until the sum of p-values of all values is lower than 0.05

The following code shows the steps for this method:

```
# To check the results, you can find them in the r markdown that whe sent via CV
model_forward_p_value <- lm(quality~fixed.acidity, data = winequality)
summary(model_forward_p_value)
##
## Call:</pre>
```

```
## lm(formula = quality ~ fixed.acidity, data = winequality)
##
## Residuals:
##
      Min
               1Q Median
                               3Q
                                      Max
## -2.8248 -0.6061 0.1925 0.4341 2.5550
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                 5.15732
                          0.09789 52.684 < 2e-16 ***
## fixed.acidity 0.05754
                            0.01152 4.996 6.5e-07 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.8016 on 1597 degrees of freedom
## Multiple R-squared: 0.01539,
                                   Adjusted R-squared: 0.01477
## F-statistic: 24.96 on 1 and 1597 DF, p-value: 6.496e-07
model_forward_p_value <- lm(quality~volatile.acidity, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ volatile.acidity, data = winequality)
##
## Residuals:
##
       Min
                 1Q
                     Median
                                   3Q
## -2.79071 -0.54411 -0.00687 0.47350 2.93148
## Coefficients:
##
                   Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                    6.56575
                             0.05791 113.39
                                                <2e-16 ***
## volatile.acidity -1.76144
                               0.10389 -16.95
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7437 on 1597 degrees of freedom
## Multiple R-squared: 0.1525, Adjusted R-squared: 0.152
## F-statistic: 287.4 on 1 and 1597 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~citric.acid, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ citric.acid, data = winequality)
## Residuals:
               1Q Median
                               3Q
## -3.0011 -0.5976 0.1021 0.5057 2.5901
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 5.38172
                          0.03372 159.610
                                            <2e-16 ***
## citric.acid 0.93845
                          0.10104
                                    9.288
                                            <2e-16 ***
## ---
```

```
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.7869 on 1597 degrees of freedom
                                   Adjusted R-squared: 0.05065
## Multiple R-squared: 0.05124,
## F-statistic: 86.26 on 1 and 1597 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~residual.sugar, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ residual.sugar, data = winequality)
## Residuals:
      Min
               1Q Median
                               3Q
                                      Max
## -2.6609 -0.6334 0.3580 0.3690 2.3729
## Coefficients:
                 Estimate Std. Error t value Pr(>|t|)
                 5.616055
                            0.041616 134.950
## (Intercept)
                                               <2e-16 ***
## residual.sugar 0.007865
                            0.014331
                                       0.549
                                                0.583
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.8077 on 1597 degrees of freedom
## Multiple R-squared: 0.0001886, Adjusted R-squared: -0.0004375
## F-statistic: 0.3012 on 1 and 1597 DF, p-value: 0.5832
model_forward_p_value <- lm(quality~free.sulfur.dioxide, data = winequality)</pre>
summary(model forward p value)
##
## Call:
## lm(formula = quality ~ free.sulfur.dioxide, data = winequality)
##
## Residuals:
      Min
               10 Median
                               3Q
                                      Max
## -2.6864 -0.6394 0.3215 0.3762 2.4661
## Coefficients:
##
                       Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                       5.698107 0.036678 155.357
## free.sulfur.dioxide -0.003911
                                 0.001929 -2.027
                                                     0.0428 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.8068 on 1597 degrees of freedom
                                   Adjusted R-squared: 0.001941
## Multiple R-squared: 0.002566,
## F-statistic: 4.109 on 1 and 1597 DF, p-value: 0.04283
model_forward_p_value <- lm(quality~total.sulfur.dioxide, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ total.sulfur.dioxide, data = winequality)
```

```
##
## Residuals:
##
      Min
               1Q Median
                               30
## -2.8063 -0.6336 0.2164 0.3800 2.5527
## Coefficients:
                         Estimate Std. Error t value Pr(>|t|)
                        5.8471792  0.0343670  170.140  < 2e-16 ***
## (Intercept)
## total.sulfur.dioxide -0.0045442 0.0006037 -7.527 8.62e-14 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7939 on 1597 degrees of freedom
                                  Adjusted R-squared: 0.03366
## Multiple R-squared: 0.03426,
## F-statistic: 56.66 on 1 and 1597 DF, p-value: 8.622e-14
model_forward_p_value <- lm(quality~density, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ density, data = winequality)
## Residuals:
      Min
               1Q Median
                               30
                                      Max
## -2.7885 -0.6216 0.1554 0.4271 2.5177
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                 80.24
                            10.51
                                   7.636 3.83e-14 ***
                            10.54 -7.100 1.87e-12 ***
                -74.85
## density
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7954 on 1597 degrees of freedom
## Multiple R-squared: 0.0306, Adjusted R-squared: 0.02999
## F-statistic: 50.41 on 1 and 1597 DF, p-value: 1.875e-12
model_forward_p_value <- lm(quality~pH, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ pH, data = winequality)
##
## Residuals:
               1Q Median
                               ЗQ
      Min
                                      Max
## -2.6817 -0.6394 0.3032 0.3878 2.4874
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 6.6359
                           0.4332 15.320
                                            <2e-16 ***
## pH
                           0.1307 -2.311
               -0.3020
                                             0.021 *
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
##
## Residual standard error: 0.8065 on 1597 degrees of freedom
## Multiple R-squared: 0.003333,
                                   Adjusted R-squared:
## F-statistic: 5.34 on 1 and 1597 DF, p-value: 0.02096
model_forward_p_value <- lm(quality~alcohol, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ alcohol, data = winequality)
## Residuals:
##
               1Q Median
      Min
                               3Q
                                       Max
## -2.8442 -0.4112 -0.1690 0.5166 2.5888
##
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 1.87497
                          0.17471
                                     10.73 <2e-16 ***
                                     21.64
## alcohol
               0.36084
                           0.01668
                                            <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7104 on 1597 degrees of freedom
## Multiple R-squared: 0.2267, Adjusted R-squared: 0.2263
## F-statistic: 468.3 on 1 and 1597 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~fixed.acidity + volatile.acidity, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ fixed.acidity + volatile.acidity, data = winequality)
## Residuals:
                  1Q
                      Median
       Min
                                    3Q
## -2.81291 -0.54009 -0.00973 0.46502 2.95433
## Coefficients:
##
                    Estimate Std. Error t value Pr(>|t|)
                                                <2e-16 ***
## (Intercept)
                     6.45088
                               0.12121 53.221
## fixed.acidity
                     0.01192
                               0.01105 1.079
                                                   0.281
## volatile.acidity -1.73175
                               0.10747 -16.113
                                                <2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7436 on 1596 degrees of freedom
## Multiple R-squared: 0.1532, Adjusted R-squared: 0.1521
## F-statistic: 144.3 on 2 and 1596 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~citric.acid + volatile.acidity, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ citric.acid + volatile.acidity, data = winequality)
```

```
##
## Residuals:
##
       Min
                 1Q Median
## -2.79679 -0.53718 -0.01263 0.46847
                                      2.93320
## Coefficients:
                   Estimate Std. Error t value Pr(>|t|)
                              0.08887 73.459
## (Intercept)
                    6.52857
                                                <2e-16 ***
## citric.acid
                    0.06320
                               0.11460 0.551
                                                 0.581
## volatile.acidity -1.72345
                               0.12467 -13.824
                                                <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7438 on 1596 degrees of freedom
## Multiple R-squared: 0.1527, Adjusted R-squared: 0.1516
## F-statistic: 143.8 on 2 and 1596 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~residual.sugar + volatile.acidity, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ residual.sugar + volatile.acidity, data = winequality)
## Residuals:
##
       Min
                 1Q
                    Median
                                   3Q
## -2.78211 -0.53964 -0.00728 0.47217 2.94096
## Coefficients:
##
                    Estimate Std. Error t value Pr(>|t|)
                    6.544754 0.066856 97.893
## (Intercept)
                                                  <2e-16 ***
## residual.sugar
                    0.008294
                               0.013197
                                         0.628
                                                   0.53
## volatile.acidity -1.761563
                             0.103914 -16.952
                                                  <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7438 on 1596 degrees of freedom
## Multiple R-squared: 0.1527, Adjusted R-squared: 0.1517
## F-statistic: 143.9 on 2 and 1596 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~free.sulfur.dioxide + volatile.acidity, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ free.sulfur.dioxide + volatile.acidity,
##
      data = winequality)
## Residuals:
                 1Q
                    Median
                                   30
## -2.71431 -0.54272 -0.01128 0.48469 2.91593
##
## Coefficients:
                       Estimate Std. Error t value Pr(>|t|)
                       ## (Intercept)
```

```
## free.sulfur.dioxide -0.004228
                                0.001776 -2.381
                      ## volatile.acidity
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7426 on 1596 degrees of freedom
## Multiple R-squared: 0.1555, Adjusted R-squared: 0.1545
## F-statistic: 147 on 2 and 1596 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~total.sulfur.dioxide + volatile.acidity, data = winequality)
summary(model forward p value)
##
## Call:
## lm(formula = quality ~ total.sulfur.dioxide + volatile.acidity,
##
      data = winequality)
##
## Residuals:
                    Median
                 1Q
                                  3Q
                                          Max
## -2.78011 -0.51369 -0.01658 0.46470 3.07333
## Coefficients:
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                        6.7154491 0.0611231 109.868 < 2e-16 ***
## total.sulfur.dioxide -0.0038334  0.0005592  -6.855  1.01e-11 ***
## volatile.acidity
                       -1.7075850 0.1027303 -16.622 < 2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.7332 on 1596 degrees of freedom
## Multiple R-squared: 0.1768, Adjusted R-squared: 0.1757
## F-statistic: 171.4 on 2 and 1596 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~density + volatile.acidity, data = winequality)</pre>
summary(model forward p value)
##
## Call:
## lm(formula = quality ~ density + volatile.acidity, data = winequality)
##
## Residuals:
                 1Q
                     Median
                                  30
                                          Max
## -2.67724 -0.54639 -0.02654 0.47391 2.67102
##
## Coefficients:
##
                   Estimate Std. Error t value Pr(>|t|)
                               9.6674 8.019 2.04e-15 ***
## (Intercept)
                    77.5250
                   -71.1996
                               9.7000 -7.340 3.38e-13 ***
## density
                               0.1022 -17.067 < 2e-16 ***
## volatile.acidity -1.7449
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7316 on 1596 degrees of freedom
## Multiple R-squared: 0.1802, Adjusted R-squared: 0.1792
## F-statistic: 175.4 on 2 and 1596 DF, p-value: < 2.2e-16
```

```
model_forward_p_value <- lm(quality~pH + volatile.acidity, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ pH + volatile.acidity, data = winequality)
## Residuals:
##
       Min
                     Median
                 1Q
                                    30
                                            Max
## -2.80704 -0.54411 -0.00415 0.46803 2.89689
## Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                     5.9621
                                 0.4013
                                         14.86
                                                  <2e-16 ***
Hg ##
                                 0.1239
                                           1.52
                     0.1884
                                                   0.129
## volatile.acidity -1.7996
                                 0.1068 -16.84
                                                  <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.7434 on 1596 degrees of freedom
## Multiple R-squared: 0.1538, Adjusted R-squared: 0.1527
## F-statistic: 145 on 2 and 1596 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~alcohol + volatile.acidity, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ alcohol + volatile.acidity, data = winequality)
## Residuals:
       Min
                  10
                     Median
                                    30
                                            Max
## -2.59342 -0.40416 -0.07426 0.46539 2.25809
##
## Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
##
                                0.18450
                                          16.78
## (Intercept)
                     3.09547
                                                  <2e-16 ***
## alcohol
                     0.31381
                                0.01601
                                          19.60
                                                  <2e-16 ***
## volatile.acidity -1.38364
                                0.09527 -14.52
                                                  <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6678 on 1596 degrees of freedom
## Multiple R-squared: 0.317, Adjusted R-squared: 0.3161
## F-statistic: 370.4 on 2 and 1596 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~fixed.acidity + volatile.acidity + alcohol, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ fixed.acidity + volatile.acidity + alcohol,
       data = winequality)
##
## Residuals:
```

```
Median
                 1Q
## -2.65565 -0.39856 -0.08143 0.46879 2.28524
##
## Coefficients:
##
                    Estimate Std. Error t value Pr(>|t|)
                    2.674469 0.218033
                                          12.27 < 2e-16 ***
## (Intercept)
                                           3.59 0.00034 ***
## fixed.acidity
                    0.035763
                             0.009961
                               0.098716 -13.03 < 2e-16 ***
## volatile.acidity -1.286244
## alcohol
                    0.320726
                              0.016064
                                          19.96 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6653 on 1595 degrees of freedom
## Multiple R-squared: 0.3225, Adjusted R-squared: 0.3212
## F-statistic: 253.1 on 3 and 1595 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~citric.acid + volatile.acidity + alcohol, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ citric.acid + volatile.acidity + alcohol,
##
       data = winequality)
##
## Residuals:
##
       Min
                 1Q
                     Median
                                   3Q
## -2.59992 -0.40354 -0.07282 0.47165 2.23655
## Coefficients:
##
                   Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                    3.05533
                               0.19433 15.722
                                                 <2e-16 ***
## citric.acid
                    0.06779
                               0.10291
                                         0.659
                                                   0.51
## volatile.acidity -1.34286
                               0.11362 -11.818
                                                 <2e-16 ***
## alcohol
                    0.31384
                               0.01601 19.602
                                                 <2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6679 on 1595 degrees of freedom
## Multiple R-squared: 0.3172, Adjusted R-squared: 0.3159
                 247 on 3 and 1595 DF, p-value: < 2.2e-16
## F-statistic:
model_forward_p_value <- lm(quality~residual.sugar + volatile.acidity + alcohol, data = winequality)</pre>
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ residual.sugar + volatile.acidity + alcohol,
##
      data = winequality)
##
## Residuals:
       Min
                 1Q
                      Median
                                   3Q
                                           Max
## -2.59520 -0.40432 -0.07387 0.46972 2.25759
##
## Coefficients:
##
                     Estimate Std. Error t value Pr(>|t|)
```

```
## (Intercept)
                    3.098825 0.185901
                                          16.67
                                                  <2e-16 ***
## residual.sugar -0.001781 0.011864 -0.15
                                                   0.881
                                                  <2e-16 ***
## volatile.acidity -1.383483 0.095303 -14.52
## alcohol
                    0.313917
                               0.016027
                                          19.59
                                                  <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.668 on 1595 degrees of freedom
## Multiple R-squared: 0.317, Adjusted R-squared: 0.3157
## F-statistic: 246.8 on 3 and 1595 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~free.sulfur.dioxide + volatile.acidity + alcohol,</pre>
                           data = winequality)
summary(model forward p value)
##
## Call:
## lm(formula = quality ~ free.sulfur.dioxide + volatile.acidity +
      alcohol, data = winequality)
##
## Residuals:
       Min
                 1Q
                     Median
                                   3Q
                                           Max
## -2.55905 -0.40378 -0.07351 0.46641 2.23730
## Coefficients:
                       Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                       3.142876 0.188527 16.671
                                                   <2e-16 ***
## free.sulfur.dioxide -0.001951
                                0.001601 - 1.219
                                                      0.223
## volatile.acidity
                      -1.386553 0.095284 -14.552
                                                     <2e-16 ***
## alcohol
                       0.312384
                                0.016048 19.466
                                                     <2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6677 on 1595 degrees of freedom
## Multiple R-squared: 0.3176, Adjusted R-squared: 0.3164
## F-statistic: 247.5 on 3 and 1595 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~total.sulfur.dioxide + volatile.acidity + alcohol,</pre>
                           data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ total.sulfur.dioxide + volatile.acidity +
##
      alcohol, data = winequality)
##
## Residuals:
                 1Q Median
                                   3Q
## -2.59554 -0.39683 -0.06971 0.45436 2.21917
## Coefficients:
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                        3.3050091 0.1918403 17.228 < 2e-16 ***
## total.sulfur.dioxide -0.0019630 0.0005171 -3.796 0.000153 ***
                       -1.3705246 0.0949333 -14.437 < 2e-16 ***
## volatile.acidity
```

```
## alcohol
                        0.3017966 0.0162519 18.570 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.665 on 1595 degrees of freedom
## Multiple R-squared: 0.3231, Adjusted R-squared: 0.3218
## F-statistic: 253.8 on 3 and 1595 DF, p-value: < 2.2e-16
model forward p value <- lm(quality~density + volatile.acidity + alcohol, data = winequality)
summary(model forward p value)
##
## Call:
## lm(formula = quality ~ density + volatile.acidity + alcohol,
##
      data = winequality)
##
## Residuals:
                 1Q
                     Median
       Min
                                   30
                                           Max
## -2.61526 -0.39782 -0.07035 0.46700 2.25079
## Coefficients:
##
                    Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                   -18.40654
                               10.29779 -1.787
                                                  0.0741 .
                               10.22796
                                          2.088
                                                  0.0369 *
## density
                    21.35964
## volatile.acidity -1.36524
                                0.09557 -14.285
                                                  <2e-16 ***
## alcohol
                     0.33321
                                0.01849 18.019
                                                  <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6671 on 1595 degrees of freedom
## Multiple R-squared: 0.3189, Adjusted R-squared: 0.3176
## F-statistic: 248.9 on 3 and 1595 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~pH + volatile.acidity + alcohol, data = winequality)</pre>
summary(model forward p value)
##
## Call:
## lm(formula = quality ~ pH + volatile.acidity + alcohol, data = winequality)
##
## Residuals:
                 1Q
                      Median
       Min
                                   30
                                           Max
## -2.54671 -0.40614 -0.07843 0.46216 2.21636
##
## Coefficients:
##
                   Estimate Std. Error t value Pr(>|t|)
                    4.26881
                               0.36898 11.569 < 2e-16 ***
## (Intercept)
                   -0.42187
                               0.11504 -3.667 0.000253 ***
## pH
## volatile.acidity -1.27876
                               0.09911 -12.902 < 2e-16 ***
## alcohol
                    0.32994
                               0.01654 19.947 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6652 on 1595 degrees of freedom
## Multiple R-squared: 0.3227, Adjusted R-squared: 0.3214
```

```
## F-statistic: 253.3 on 3 and 1595 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~fixed.acidity + volatile.acidity + alcohol
                         + total.sulfur.dioxide, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ fixed.acidity + volatile.acidity + alcohol +
      total.sulfur.dioxide, data = winequality)
##
## Residuals:
                1Q
                   Median
## -2.65026 -0.38507 -0.06865 0.47237
                                    2.21680
##
## Coefficients:
##
                       Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                      2.9117067  0.2283290  12.752  < 2e-16 ***
                      0.0315709 0.0100056
                                           3.155 0.001633 **
## fixed.acidity
## volatile.acidity
                     -1.2859043 0.0983932 -13.069 < 2e-16 ***
## alcohol
                      ## total.sulfur.dioxide -0.0017602  0.0005197  -3.387  0.000724 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6632 on 1594 degrees of freedom
## Multiple R-squared: 0.3273, Adjusted R-squared: 0.3256
## F-statistic: 193.9 on 4 and 1594 DF, p-value: < 2.2e-16
model forward p value <- lm(quality~citric.acid + volatile.acidity + alcohol
                         + total.sulfur.dioxide, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ citric.acid + volatile.acidity + alcohol +
##
      total.sulfur.dioxide, data = winequality)
##
## Residuals:
                1Q
                    Median
## -2.60574 -0.39986 -0.06932 0.46019 2.18458
## Coefficients:
##
                       Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                      3.2478356  0.1997541  16.259  < 2e-16 ***
## citric.acid
                      0.1056835 0.1029229
                                          1.027 0.30466
## volatile.acidity
                     0.3015240 0.0162538 18.551 < 2e-16 ***
## alcohol
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.665 on 1594 degrees of freedom
## Multiple R-squared: 0.3236, Adjusted R-squared: 0.3219
## F-statistic: 190.6 on 4 and 1594 DF, p-value: < 2.2e-16
```

```
model_forward_p_value <- lm(quality~residual.sugar + volatile.acidity + alcohol</pre>
                           + total.sulfur.dioxide, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ residual.sugar + volatile.acidity + alcohol +
      total.sulfur.dioxide, data = winequality)
##
## Residuals:
##
       Min
                 1Q Median
                                   30
                                           Max
## -2.58732 -0.39696 -0.07468 0.45673 2.21997
##
## Coefficients:
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                        3.2977665 0.1921622 17.161 < 2e-16 ***
## residual.sugar
                        0.0083030 0.0120988
                                              0.686 0.492644
                                   0.0949494 -14.436 < 2e-16 ***
## volatile.acidity
                       -1.3707104
## alcohol
                        0.3008290 0.0163157 18.438 < 2e-16 ***
## total.sulfur.dioxide -0.0020416 0.0005297 -3.854 0.000121 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6651 on 1594 degrees of freedom
## Multiple R-squared: 0.3233, Adjusted R-squared: 0.3216
## F-statistic: 190.4 on 4 and 1594 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~free.sulfur.dioxide + volatile.acidity
                           + alcohol + total.sulfur.dioxide, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ free.sulfur.dioxide + volatile.acidity +
      alcohol + total.sulfur.dioxide, data = winequality)
##
## Residuals:
       Min
                 1Q Median
                                   3Q
                                           Max
## -2.66401 -0.39126 -0.07046 0.44828 2.24351
## Coefficients:
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                        3.3008844 0.1917228 17.217 < 2e-16 ***
## free.sulfur.dioxide
                        0.0038366 0.0021490
                                              1.785
                                                      0.0744 .
## volatile.acidity
                       -1.3592149
                                   0.0950796 -14.296 < 2e-16 ***
                                   0.0162918 18.383 < 2e-16 ***
## alcohol
                        0.2994969
## total.sulfur.dioxide -0.0027976 0.0006968 -4.015 6.23e-05 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6646 on 1594 degrees of freedom
## Multiple R-squared: 0.3245, Adjusted R-squared: 0.3228
## F-statistic: 191.4 on 4 and 1594 DF, p-value: < 2.2e-16
```

```
model_forward_p_value <- lm(quality~density + volatile.acidity + alcohol
                           + total.sulfur.dioxide, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ density + volatile.acidity + alcohol +
      total.sulfur.dioxide, data = winequality)
##
## Residuals:
                 1Q Median
##
       Min
                                  30
                                          Max
## -2.61607 -0.39286 -0.06512 0.46152 2.19572
##
## Coefficients:
##
                        Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                       -1.694e+01 1.026e+01 -1.650 0.099130 .
## density
                        2.010e+01 1.019e+01 1.972 0.048737 *
                       -1.353e+00 9.524e-02 -14.211 < 2e-16 ***
## volatile.acidity
## alcohol
                        3.203e-01 1.874e-02 17.088 < 2e-16 ***
## total.sulfur.dioxide -1.929e-03 5.169e-04 -3.732 0.000196 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6644 on 1594 degrees of freedom
## Multiple R-squared: 0.3248, Adjusted R-squared: 0.3231
## F-statistic: 191.7 on 4 and 1594 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~pH + volatile.acidity + alcohol + total.sulfur.dioxide</pre>
                           , data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ pH + volatile.acidity + alcohol + total.sulfur.dioxide,
      data = winequality)
##
##
## Residuals:
                 1Q Median
       Min
                                  3Q
## -2.54704 -0.39786 -0.06261 0.46225 2.17603
## Coefficients:
##
                        Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                        4.5333226 0.3733444 12.142 < 2e-16 ***
## pH
                       ## volatile.acidity
                      -1.2609452 0.0987659 -12.767 < 2e-16 ***
                        0.3181250 0.0167351 19.009 < 2e-16 ***
## alcohol
## total.sulfur.dioxide -0.0020368 0.0005153 -3.953 8.06e-05 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6622 on 1594 degrees of freedom
## Multiple R-squared: 0.3293, Adjusted R-squared: 0.3276
## F-statistic: 195.6 on 4 and 1594 DF, p-value: < 2.2e-16
```

```
model_forward_p_value <- lm(quality~fixed.acidity + volatile.acidity + alcohol
                           + total.sulfur.dioxide + pH, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ fixed.acidity + volatile.acidity + alcohol +
      total.sulfur.dioxide + pH, data = winequality)
##
## Residuals:
##
       Min
                 1Q
                     Median
                                   30
                                           Max
## -2.57491 -0.39398 -0.06458 0.46291 2.18007
##
## Coefficients:
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                        4.1667587 0.5899471 7.063 2.43e-12 ***
## fixed.acidity
                        0.0107960 0.0134521
                                              0.803 0.422356
## volatile.acidity
                       -1.2527119
                                   0.0993082 -12.614 < 2e-16 ***
## alcohol
                        0.3175516  0.0167523  18.956  < 2e-16 ***
## total.sulfur.dioxide -0.0019535 0.0005257 -3.716 0.000209 ***
## pH
                       -0.3558951 0.1542903 -2.307 0.021202 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6623 on 1593 degrees of freedom
## Multiple R-squared: 0.3296, Adjusted R-squared: 0.3275
## F-statistic: 156.6 on 5 and 1593 DF, p-value: < 2.2e-16
model forward p value <- lm(quality~citric.acid + volatile.acidity + alcohol
                           + total.sulfur.dioxide+ pH, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ citric.acid + volatile.acidity + alcohol +
##
      total.sulfur.dioxide + pH, data = winequality)
##
## Residuals:
       Min
                 1Q
                     Median
## -2.52451 -0.39926 -0.06223 0.44793 2.17555
## Coefficients:
##
                         Estimate Std. Error t value Pr(>|t|)
                        4.8384193 0.4570365 10.587 < 2e-16 ***
## (Intercept)
## citric.acid
                       -0.1394403 0.1205103 -1.157 0.247412
                       -1.3247757 0.1131185 -11.711 < 2e-16 ***
## volatile.acidity
## alcohol
                        0.3215376  0.0169913  18.924  < 2e-16 ***
## total.sulfur.dioxide -0.0019837 0.0005173 -3.835 0.000130 ***
Hg ##
                       -0.5208429  0.1347450  -3.865  0.000115 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6621 on 1593 degrees of freedom
## Multiple R-squared: 0.3299, Adjusted R-squared: 0.3277
```

```
## F-statistic: 156.8 on 5 and 1593 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~residual.sugar + volatile.acidity + alcohol
                         + total.sulfur.dioxide + pH, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ residual.sugar + volatile.acidity + alcohol +
      total.sulfur.dioxide + pH, data = winequality)
## Residuals:
                1Q
                   Median
## -2.54366 -0.39603 -0.06248 0.46271 2.18269
##
## Coefficients:
##
                       Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                      4.5200377 0.3758315 12.027 < 2e-16 ***
                                           0.314 0.753187
## residual.sugar
                      0.0038077 0.0121073
## volatile.acidity
                     ## alcohol
                       0.3175488 0.0168398 18.857 < 2e-16 ***
## total.sulfur.dioxide -0.0020722
                                0.0005276 -3.928 8.95e-05 ***
## pH
                      -0.4352400 0.1151822 -3.779 0.000163 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6624 on 1593 degrees of freedom
## Multiple R-squared: 0.3293, Adjusted R-squared: 0.3272
## F-statistic: 156.4 on 5 and 1593 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~free.sulfur.dioxide + volatile.acidity + alcohol
                         + total.sulfur.dioxide + pH, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ free.sulfur.dioxide + volatile.acidity +
##
      alcohol + total.sulfur.dioxide + pH, data = winequality)
##
## Residuals:
##
                1Q
                   Median
                                 3Q
       Min
## -2.63722 -0.39655 -0.05734 0.45409 2.25189
##
## Coefficients:
##
                       Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                      4.6608045 0.3763161 12.385 < 2e-16 ***
                      0.0053481 0.0021681
                                          2.467
## free.sulfur.dioxide
                                                   0.0137 *
                     -1.2332940 0.0992439 -12.427 < 2e-16 ***
## volatile.acidity
## alcohol
                      ## total.sulfur.dioxide -0.0032081 0.0007001 -4.582 4.96e-06 ***
## pH
                      ## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6612 on 1593 degrees of freedom
```

```
## Multiple R-squared: 0.3318, Adjusted R-squared: 0.3297
## F-statistic: 158.2 on 5 and 1593 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~density + volatile.acidity + alcohol</pre>
                          + total.sulfur.dioxide + pH, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ density + volatile.acidity + alcohol +
##
      total.sulfur.dioxide + pH, data = winequality)
##
## Residuals:
##
       Min
                 1Q
                    Median
                                  3Q
                                         Max
## -2.56111 -0.39861 -0.06655 0.45930 2.19134
##
## Coefficients:
##
                        Estimate Std. Error t value Pr(>|t|)
                      -5.9980861 10.7171656 -0.560 0.575783
## (Intercept)
                      10.3721348 10.5486756 0.983 0.325627
## density
## volatile.acidity
                      -1.2600068 0.0987715 -12.757 < 2e-16 ***
                       ## alcohol
## total.sulfur.dioxide -0.0020141 0.0005158 -3.905 9.82e-05 ***
## pH
                      ## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6622 on 1593 degrees of freedom
## Multiple R-squared: 0.3297, Adjusted R-squared: 0.3276
## F-statistic: 156.7 on 5 and 1593 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~fixed.acidity + volatile.acidity + alcohol
                          + total.sulfur.dioxide + pH + free.sulfur.dioxide,
                          data = winequality)
summary(model forward p value)
##
## Call:
## lm(formula = quality ~ fixed.acidity + volatile.acidity + alcohol +
##
      total.sulfur.dioxide + pH + free.sulfur.dioxide, data = winequality)
##
## Residuals:
##
       Min
                 1Q
                    Median
                                  3Q
## -2.66670 -0.39198 -0.06302 0.45827
                                     2.25646
##
## Coefficients:
                        Estimate Std. Error t value Pr(>|t|)
##
                       4.2792639 0.5907453 7.244 6.77e-13 ***
## (Intercept)
                       0.0112546 0.0134317 0.838 0.40220
## fixed.acidity
## volatile.acidity
                      -1.2245814 0.0997963 -12.271 < 2e-16 ***
                       0.3160859 0.0167358 18.887 < 2e-16 ***
## alcohol
## total.sulfur.dioxide -0.0031268  0.0007069  -4.423  1.04e-05 ***
                      -0.4001910 0.1550759 -2.581 0.00995 **
## free.sulfur.dioxide 0.0053731 0.0021685 2.478 0.01332 *
## ---
```

```
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6612 on 1592 degrees of freedom
## Multiple R-squared: 0.3321, Adjusted R-squared: 0.3296
## F-statistic:
                132 on 6 and 1592 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~citric.acid + volatile.acidity + alcohol</pre>
                          + total.sulfur.dioxide+ pH + free.sulfur.dioxide,
                          data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ citric.acid + volatile.acidity + alcohol +
      total.sulfur.dioxide + pH + free.sulfur.dioxide, data = winequality)
##
## Residuals:
                 1Q Median
       Min
                                  3Q
                                          Max
## -2.61656 -0.39728 -0.05674 0.45369 2.24815
## Coefficients:
##
                        Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                       4.8804162 0.4567516 10.685 < 2e-16 ***
## citric.acid
                      -0.1029700 0.1213496 -0.849
                                                     0.3963
## volatile.acidity
                      0.3192744 0.0169952 18.786 < 2e-16 ***
## alcohol
## total.sulfur.dioxide -0.0031167 0.0007084 -4.399 1.16e-05 ***
                      -0.5448564 0.1349486 -4.038 5.66e-05 ***
## free.sulfur.dioxide 0.0051095 0.0021865
                                            2.337
                                                    0.0196 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6612 on 1592 degrees of freedom
## Multiple R-squared: 0.3321, Adjusted R-squared: 0.3296
## F-statistic: 132 on 6 and 1592 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~residual.sugar + volatile.acidity + alcohol
                          + total.sulfur.dioxide + pH + free.sulfur.dioxide,
                          data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ residual.sugar + volatile.acidity + alcohol +
##
      total.sulfur.dioxide + pH + free.sulfur.dioxide, data = winequality)
##
## Residuals:
                 1Q
                    Median
                                  3Q
## -2.63564 -0.39639 -0.05692 0.45424 2.25405
## Coefficients:
##
                        Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                       4.6554467 0.3792972 12.274 < 2e-16 ***
## residual.sugar
                       0.0013966 0.0121284 0.115
                                                     0.9083
                      -1.2337565 0.0993558 -12.418 < 2e-16 ***
## volatile.acidity
```

```
## alcohol
                        0.3164844 0.0168191 18.817 < 2e-16 ***
## total.sulfur.dioxide -0.0032167 0.0007043 -4.567 5.32e-06 ***
                       -0.4849080 0.1167774 -4.152 3.46e-05 ***
## free.sulfur.dioxide
                        0.0053277 0.0021760 2.448
                                                      0.0145 *
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6614 on 1592 degrees of freedom
## Multiple R-squared: 0.3318, Adjusted R-squared: 0.3293
## F-statistic: 131.8 on 6 and 1592 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~density + volatile.acidity + alcohol</pre>
                           + total.sulfur.dioxide + pH + free.sulfur.dioxide,
                           data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ density + volatile.acidity + alcohol +
      total.sulfur.dioxide + pH + free.sulfur.dioxide, data = winequality)
##
##
## Residuals:
                 10
                     Median
                                  30
## -2.65258 -0.39449 -0.06478 0.45261 2.26843
## Coefficients:
                        Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                      -6.3356847 10.7006722 -0.592 0.553879
                       10.8310996 10.5332124 1.028 0.303974
## density
## volatile.acidity
                       -1.2321119 0.0992487 -12.414 < 2e-16 ***
## alcohol
                        0.3254002  0.0187416  17.362  < 2e-16 ***
## total.sulfur.dioxide -0.0031930 0.0007003 -4.560 5.51e-06 ***
                       ## free.sulfur.dioxide 0.0053872 0.0021684
                                             2.484 0.013079 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6611 on 1592 degrees of freedom
## Multiple R-squared: 0.3323, Adjusted R-squared: 0.3298
                132 on 6 and 1592 DF, p-value: < 2.2e-16
## F-statistic:
model_forward_p_value <- lm(quality~fixed.acidity + volatile.acidity + alcohol
                           + total.sulfur.dioxide + pH + free.sulfur.dioxide
                           + citric.acid, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ fixed.acidity + volatile.acidity + alcohol +
      total.sulfur.dioxide + pH + free.sulfur.dioxide + citric.acid,
##
      data = winequality)
##
## Residuals:
                 1Q Median
                                  3Q
                                          Max
## -2.65627 -0.39321 -0.06135 0.45404 2.25370
```

```
##
## Coefficients:
##
                        Estimate Std. Error t value Pr(>|t|)
                       4.3140011 0.5909495 7.300 4.52e-13 ***
## (Intercept)
## fixed.acidity
                       0.0238248 0.0157814
                                             1.510 0.131324
## volatile.acidity
                      -1.3163583 0.1166965 -11.280 < 2e-16 ***
## alcohol
                       0.3208337 0.0170197 18.851 < 2e-16 ***
## total.sulfur.dioxide -0.0028440 0.0007308 -3.892 0.000104 ***
## pH
                      -0.4265986
                                  0.1559890 -2.735 0.006311 **
## free.sulfur.dioxide 0.0049004 0.0021900
                                            2.238 0.025383 *
## citric.acid
                      -0.2160929 0.1425787 -1.516 0.129818
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6609 on 1591 degrees of freedom
## Multiple R-squared: 0.3331, Adjusted R-squared: 0.3302
## F-statistic: 113.5 on 7 and 1591 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~residual.sugar + volatile.acidity + alcohol</pre>
                          + total.sulfur.dioxide + pH + free.sulfur.dioxide
                          + citric.acid, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ residual.sugar + volatile.acidity + alcohol +
      total.sulfur.dioxide + pH + free.sulfur.dioxide + citric.acid,
##
##
      data = winequality)
##
## Residuals:
       Min
##
                 1Q
                    Median
                                  3Q
                                         Max
## -2.61253 -0.39644 -0.05643 0.45495 2.25243
## Coefficients:
##
                        Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                       4.8778209 0.4570221 10.673 < 2e-16 ***
## residual.sugar
                       0.0028628 0.0122452
                                            0.234
                                                    0.8152
## volatile.acidity
                      ## alcohol
                       0.3189511 0.0170564 18.700 < 2e-16 ***
## total.sulfur.dioxide -0.0031307
                                 0.0007112 -4.402 1.14e-05 ***
                      ## free.sulfur.dioxide 0.0050587 0.0021979
                                            2.302
                                                    0.0215 *
                                                     0.3831
## citric.acid
                      -0.1069025 0.1225455 -0.872
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6614 on 1591 degrees of freedom
## Multiple R-squared: 0.3322, Adjusted R-squared: 0.3292
## F-statistic:
               113 on 7 and 1591 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~density + volatile.acidity + alcohol</pre>
                          + total.sulfur.dioxide + pH + free.sulfur.dioxide
                          + citric.acid, data = winequality)
summary(model_forward_p_value)
```

```
##
## Call:
## lm(formula = quality ~ density + volatile.acidity + alcohol +
      total.sulfur.dioxide + pH + free.sulfur.dioxide + citric.acid,
##
      data = winequality)
##
## Residuals:
##
       Min
                 1Q
                     Median
                                   3Q
## -2.62286 -0.38775 -0.05943 0.45638 2.27393
##
## Coefficients:
                         Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                       -14.593406 12.003288 -1.216
                                                     0.2242
                                                       0.1047
## density
                        19.403070 11.951025
                                             1.624
                                   0.118089 -11.256 < 2e-16 ***
## volatile.acidity
                        -1.329219
## alcohol
                         0.337531
                                    0.020371 16.569 < 2e-16 ***
                                    0.000712 -4.208 2.72e-05 ***
## total.sulfur.dioxide -0.002996
                        -0.546518
                                    0.134883 -4.052 5.33e-05 ***
                                             2.255
                         0.004934
                                    0.002188
                                                       0.0243 *
## free.sulfur.dioxide
## citric.acid
                        -0.208715
                                    0.137669 - 1.516
                                                       0.1297
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6609 on 1591 degrees of freedom
## Multiple R-squared: 0.3332, Adjusted R-squared: 0.3303
## F-statistic: 113.6 on 7 and 1591 DF, p-value: < 2.2e-16
# here p-value > 0.05
model_forward_p_value <- lm(quality~residual.sugar + volatile.acidity
                           + alcohol + total.sulfur.dioxide + pH
                           + free.sulfur.dioxide + citric.acid
                           + fixed.acidity , data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ residual.sugar + volatile.acidity + alcohol +
      total.sulfur.dioxide + pH + free.sulfur.dioxide + citric.acid +
##
      fixed.acidity, data = winequality)
##
## Residuals:
       Min
                 1Q
                    Median
## -2.65363 -0.39339 -0.06241 0.45531 2.25622
## Coefficients:
                         Estimate Std. Error t value Pr(>|t|)
                        4.3157444 0.5912641
                                               7.299 4.55e-13 ***
## (Intercept)
## residual.sugar
                        0.0017087
                                   0.0122647
                                               0.139 0.889216
                       -1.3178250 0.1172062 -11.244 < 2e-16 ***
## volatile.acidity
## alcohol
                        0.3206316  0.0170866  18.765  < 2e-16 ***
## total.sulfur.dioxide -0.0028540 0.0007345 -3.886 0.000106 ***
                       -0.4267998 0.1560437 -2.735 0.006305 **
## free.sulfur.dioxide 0.0048713 0.0022006
                                              2.214 0.026997 *
## citric.acid
                       -0.2177825 0.1431373 -1.521 0.128335
## fixed.acidity
                       0.0236864 0.0158175 1.497 0.134468
```

```
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.6611 on 1590 degrees of freedom
## Multiple R-squared: 0.3331, Adjusted R-squared: 0.3297
## F-statistic: 99.27 on 8 and 1590 DF, p-value: < 2.2e-16
model_forward_p_value <- lm(quality~density</pre>
                           + volatile.acidity + alcohol + total.sulfur.dioxide
                           + pH + free.sulfur.dioxide + citric.acid
                           + fixed.acidity , data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ density + volatile.acidity + alcohol +
      total.sulfur.dioxide + pH + free.sulfur.dioxide + citric.acid +
##
      fixed.acidity, data = winequality)
##
## Residuals:
       Min
                 1Q
                    Median
                                   3Q
## -2.63952 -0.39293 -0.06271 0.45601 2.26844
## Coefficients:
                        Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                       -8.7444172 16.8878728 -0.518 0.60467
## density
                       13.3103516 17.2031421 0.774 0.43921
## volatile.acidity
                       -1.3305761 0.1181490 -11.262 < 2e-16 ***
## alcohol
                        ## total.sulfur.dioxide -0.0029057 0.0007352 -3.952 8.09e-05 ***
## pH
                       -0.4904711 0.1765040 -2.779 0.00552 **
## free.sulfur.dioxide 0.0048913 0.0021903
                                             2.233 0.02568 *
## citric.acid
                       -0.2286244 0.1435135 -1.593 0.11135
## fixed.acidity
                        0.0111864 0.0227143 0.492 0.62245
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.661 on 1590 degrees of freedom
## Multiple R-squared: 0.3333, Adjusted R-squared:
## F-statistic: 99.38 on 8 and 1590 DF, p-value: < 2.2e-16
# so, the model:
model_forward_p_value <- lm(quality~fixed.acidity + volatile.acidity + alcohol</pre>
                           + total.sulfur.dioxide + pH + free.sulfur.dioxide
                           + citric.acid, data = winequality)
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ fixed.acidity + volatile.acidity + alcohol +
##
      total.sulfur.dioxide + pH + free.sulfur.dioxide + citric.acid,
##
      data = winequality)
##
## Residuals:
##
       Min
                 1Q
                                  3Q
                      Median
                                          Max
```

```
## -2.65627 -0.39321 -0.06135 0.45404 2.25370
##
## Coefficients:
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                        4.3140011 0.5909495
                                              7.300 4.52e-13 ***
## fixed.acidity
                        0.0238248 0.0157814
                                               1.510 0.131324
## volatile.acidity
                       -1.3163583 0.1166965 -11.280 < 2e-16 ***
                                   0.0170197 18.851 < 2e-16 ***
## alcohol
                        0.3208337
## total.sulfur.dioxide -0.0028440
                                   0.0007308 -3.892 0.000104 ***
                       -0.4265986
                                   0.1559890 -2.735 0.006311 **
## free.sulfur.dioxide 0.0049004 0.0021900
                                             2.238 0.025383 *
## citric.acid
                       -0.2160929 0.1425787 -1.516 0.129818
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6609 on 1591 degrees of freedom
## Multiple R-squared: 0.3331, Adjusted R-squared: 0.3302
## F-statistic: 113.5 on 7 and 1591 DF, p-value: < 2.2e-16
summary(model_forward_p_value)
##
## Call:
## lm(formula = quality ~ fixed.acidity + volatile.acidity + alcohol +
##
      total.sulfur.dioxide + pH + free.sulfur.dioxide + citric.acid,
##
      data = winequality)
##
## Residuals:
##
       Min
                 1Q
                      Median
                                   30
                                           Max
## -2.65627 -0.39321 -0.06135 0.45404
                                       2.25370
##
## Coefficients:
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                        4.3140011 0.5909495
                                              7.300 4.52e-13 ***
## fixed.acidity
                        0.0238248 0.0157814
                                               1.510 0.131324
## volatile.acidity
                       -1.3163583
                                   0.1166965 -11.280 < 2e-16 ***
## alcohol
                                   0.0170197 18.851 < 2e-16 ***
                        0.3208337
## total.sulfur.dioxide -0.0028440
                                   0.0007308 -3.892 0.000104 ***
                       -0.4265986 0.1559890 -2.735 0.006311 **
## free.sulfur.dioxide 0.0049004 0.0021900
                                              2.238 0.025383 *
## citric.acid
                       -0.2160929 0.1425787 -1.516 0.129818
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6609 on 1591 degrees of freedom
## Multiple R-squared: 0.3331, Adjusted R-squared: 0.3302
## F-statistic: 113.5 on 7 and 1591 DF, p-value: < 2.2e-16
```

forward selection (AIC)

Having in mind the interpretation of AIC and the steps of backward selection for p-value, here we will add to the model the variable that decrease the most the AIC of the model, we stop when we can't get a lower AIC

The following code gets a set of variables following the forward selection method for AIC criteria

```
model_null <- lm(quality~1,data = winequality)</pre>
model_forward <- stepAIC(model_null, trace = TRUE, direction = "forward",</pre>
                        scope=list(lower=model_null, upper=~residual.sugar
                                   + volatile.acidity + alcohol + total.sulfur.dioxide
                                   + pH + free.sulfur.dioxide + citric.acid
                                   + fixed.acidity + density + sulphates + chlorides))
## Start: AIC=-682.5
## quality ~ 1
##
##
                         Df Sum of Sq
                                          RSS
                                                   AIC
## + alcohol
                              236.295 805.87 -1091.65
                             158.967 883.20 -945.14
## + volatile.acidity
                          1
## + sulphates
                               65.865 976.30
                                               -784.89
                          1
## + citric.acid
                               53.405 988.76 -764.61
                          1
## + total.sulfur.dioxide 1
                               35.707 1006.46
## + density
                               31.887 1010.28 -730.19
                          1
                             17.318 1024.85
## + chlorides
                          1
                                               -707.29
## + fixed.acidity
                             16.038 1026.13 -705.29
                          1
## + pH
                               3.473 1038.69 -685.84
                          1
## + free.sulfur.dioxide
                          1
                                2.674 1039.49 -684.61
## <none>
                                      1042.17
                                               -682.50
## + residual.sugar
                                0.197 1041.97 -680.80
                          1
## Step: AIC=-1091.65
## quality ~ alcohol
##
                         Df Sum of Sq
##
                                         RSS
                                                 ATC:
## + volatile.acidity
                               94.074 711.80 -1288.1
                          1
## + sulphates
                               44.977 760.89 -1181.5
                          1
## + citric.acid
                               31.953 773.92 -1154.3
                          1
## + pH
                          1
                              26.362 779.51 -1142.8
## + fixed.acidity
                               24.623 781.25 -1139.3
                          1
                             8.270 797.60 -1106.2
## + total.sulfur.dioxide 1
                               5.203 800.67 -1100.0
## + density
                          1
                                      805.87 -1091.7
## <none>
## + chlorides
                          1
                                0.611 805.26 -1090.9
## + free.sulfur.dioxide
                                0.325 805.55 -1090.3
                          1
                                0.041 805.83 -1089.7
## + residual.sugar
                          1
##
## Step: AIC=-1288.14
## quality ~ alcohol + volatile.acidity
##
##
                         Df Sum of Sq
                                         RSS
                                                 AIC
                              19.6916 692.10 -1331.0
## + sulphates
                          1
## + total.sulfur.dioxide 1
                               6.3730 705.42 -1300.5
                               5.9515 705.84 -1299.6
## + pH
                          1
## + fixed.acidity
                          1
                               5.7061 706.09 -1299.0
## + density
                               1.9410 709.86 -1290.5
                          1
## <none>
                                      711.80 -1288.1
## + free.sulfur.dioxide 1
                             0.6621 711.13 -1287.6
## + chlorides
                               0.3762 711.42 -1287.0
                          1
## + citric.acid
                          1
                               0.1936 711.60 -1286.6
## + residual.sugar
                          1 0.0101 711.79 -1286.2
```

```
##
## Step: AIC=-1331
## quality ~ alcohol + volatile.acidity + sulphates
##
                         Df Sum of Sq
                                         RSS
## + total.sulfur.dioxide 1
                            8.2176 683.89 -1348.1
## + chlorides
                              7.4925 684.61 -1346.4
                          1
## + fixed.acidity
                              3.3282 688.78 -1336.7
                          1
## + pH
                               3.0454 689.06 -1336.0
                          1
## + free.sulfur.dioxide 1
                            1.1129 690.99 -1331.6
## <none>
                                      692.10 -1331.0
## + citric.acid
                          1
                             0.2522 691.85 -1329.6
## + density
                          1
                             0.2222 691.88 -1329.5
## + residual.sugar
                              0.0143 692.09 -1329.0
                          1
## Step: AIC=-1348.1
## quality ~ alcohol + volatile.acidity + sulphates + total.sulfur.dioxide
##
##
                        Df Sum of Sq
                                      RSS
                                                AIC
## + chlorides
                         1
                              8.0370 675.85 -1365.0
                              3.3094 680.58 -1353.8
## + pH
                         1
## + fixed.acidity
                              2.1037 681.78 -1351.0
                         1
## + free.sulfur.dioxide 1
                              1.3557 682.53 -1349.3
## <none>
                                     683.89 -1348.1
## + residual.sugar
                         1
                              0.2634 683.62 -1346.7
## + density
                         1
                              0.1077 683.78 -1346.3
## + citric.acid
                              0.0730 683.81 -1346.3
                         1
## Step: AIC=-1365
## quality ~ alcohol + volatile.acidity + sulphates + total.sulfur.dioxide +
##
      chlorides
##
##
                        Df Sum of Sq
                                        RSS
                                                AIC
## + pH
                              5.9189 669.93 -1377.1
                         1
## + fixed.acidity
                         1
                              2.4065 673.44 -1368.7
## + free.sulfur.dioxide 1
                              1.2403 674.61 -1365.9
## <none>
                                     675.85 -1365.0
## + residual.sugar
                              0.5531 675.30 -1364.3
                         1
## + citric.acid
                         1
                              0.1615 675.69 -1363.4
## + density
                              0.1526 675.70 -1363.4
                         1
##
## Step: AIC=-1377.06
## quality ~ alcohol + volatile.acidity + sulphates + total.sulfur.dioxide +
##
      chlorides + pH
##
                        Df Sum of Sq
                                        RSS
                                                AIC
                             2.39413 667.54 -1380.8
## + free.sulfur.dioxide 1
## <none>
                                     669.93 -1377.1
## + citric.acid
                         1
                            0.80525 669.13 -1377.0
## + residual.sugar
                         1
                            0.28390 669.65 -1375.7
                            0.04468 669.89 -1375.2
## + density
                         1
## + fixed.acidity
                         1 0.01040 669.92 -1375.1
##
## Step: AIC=-1380.79
```

```
## quality ~ alcohol + volatile.acidity + sulphates + total.sulfur.dioxide +
##
       chlorides + pH + free.sulfur.dioxide
##
##
                    Df Sum of Sq
                                    RSS
                                            ATC
## <none>
                                 667.54 -1380.8
## + citric.acid
                         0.47480 667.06 -1379.9
                     1
## + residual.sugar
                     1
                         0.16673 667.37 -1379.2
## + density
                     1
                         0.03079 667.51 -1378.9
## + fixed.acidity
                         0.00663 667.53 -1378.8
                     1
summary (model forward)
##
## Call:
## lm(formula = quality ~ alcohol + volatile.acidity + sulphates +
       total.sulfur.dioxide + chlorides + pH + free.sulfur.dioxide,
##
##
       data = winequality)
##
## Residuals:
##
       Min
                  1Q
                       Median
                                    3Q
                                            Max
## -2.68918 -0.36757 -0.04653 0.46081
                                        2.02954
##
## Coefficients:
                          Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                         4.4300987
                                   0.4029168 10.995 < 2e-16 ***
## alcohol
                         0.2893028
                                    0.0167958 17.225
                                                      < 2e-16 ***
                                    0.1008429 -10.043 < 2e-16 ***
## volatile.acidity
                        -1.0127527
## sulphates
                         0.8826651
                                    0.1099084
                                                8.031 1.86e-15 ***
## total.sulfur.dioxide -0.0034822
                                    0.0006868 -5.070 4.43e-07 ***
## chlorides
                                    0.3975417
                                               -5.076 4.31e-07 ***
                        -2.0178138
                                    0.1175581
                                               -4.106 4.23e-05 ***
## pH
                        -0.4826614
## free.sulfur.dioxide
                         0.0050774 0.0021255
                                                2.389
                                                         0.017 *
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6477 on 1591 degrees of freedom
## Multiple R-squared: 0.3595, Adjusted R-squared: 0.3567
## F-statistic: 127.6 on 7 and 1591 DF, p-value: < 2.2e-16
```

https://stackoverflow.com/questions/33715860/problems-with-forward-selection-with-stepaic-r

In this case, the set of variables selected by the forward selection using AIC is the same set obtained with backward selection, this fact can also explain that all these variables have a significant effect on the response variable. Since the model obtained with forward selection using p-value have higher p-values with a different set of sizes, knowing the alternative we should prioritize it.

Exercise 3

Find the best possible subset of variables to select the best fit model. Compare the results with the final models obtained in the previous point.

To obtain the bests subsets of variables of all possible subsets of variables, we can use the following code:

```
model_subsets_best <- lm(quality~., data = winequality)
ols_step_best_subset(model_subsets_best)</pre>
```

Output resized to be filled in the pdf

```
Best Subsets Regression
## Model Index
                Predictors
## -----
##
  1 alcohol
  2 volatile.acidity alcohol
  3 volatile.acidity sulphates alcohol
  4 volatile.acidity total.sulfur.dioxide sulphates alcohol
  5 volatile.acidity chlorides total.sulfur.dioxide sulphates alcohol
  6 volatile.acidity chlorides total.sulfur.dioxide pH sulphates alcohol
  7 volatile.acidity chlorides free.sulfur.dioxide total.sulfur.dioxide pH sulphates alcohol
## 8 volatile.acidity citric.acid chlorides free.sulfur.dioxide total.sulfur.dioxide pH sulphates alcohol
   9 volatile.acidity citric.acid residual.sugar chlorides free.sulfur.dioxide total.sulfur.dioxide pH
sulphates alcohol
## 10 fixed.acidity volatile.acidity citric.acid residual.sugar chlorides free.sulfur.dioxide
total.sulfur.dioxide pH sulphates alcohol
## 11 fixed.acidity volatile.acidity citric.acid residual.sugar chlorides free.sulfur.dioxide
total.sulfur.dioxide density pH sulphates alcohol
##
                                                  Subsets Regression Summary
         R-Square R-2 Adj R-Pred C(p) AIC SBIC
                                                                                          APC
## 1 0.2267 0.2263 0.2246 324.1115 3448.1135 -1090.3748 3464.2449 806.8797 0.5052 3e-04 0.7752
## 2 0.3170 0.3161 0.3139 102.0818 3251.6275 -1286.4844 3273.1360 713.1345 0.4468 3e-04 0.6856
## 3 0.3359 0.3346 0.3316 57.1879 3208.7683 -1329.2376 3235.6540 693.8409 0.4350 3e-04 0.6674
## 4 0.3438 0.3421 0.3386 39.6184 3191.6693 -1346.2787 3223.9321 686.0331 0.4304 3e-04 0.6603
## 5 0.3515 0.3495 0.3454 22.4791 3174.7667 -1363.0770 3212.4066 678.3967 0.4259 3e-04 0.6534
## 6 0.3572 0.3548 0.3501 10.3837 3162.7015 -1375.0322 3205.7185 672.8782 0.4227 3e-04 0.6485
## 7 0.3595 0.3567 0.3515 6.6823 3158.9769 -1378.6948 3207.3711 670.8952 0.4217 3e-04 0.6470
## 8 0.3599 0.3567 0.351 7.5516 3159.8391 -1377.8080 3213.6105 670.8399 0.4219 3e-04 0.6473
## 9 0.3602 0.3565 0.3501 8.9404 3161.2237 -1376.4025 3220.3722 671.0041 0.4223 3e-04 0.6479
## 10 0.3603 0.3562 0.3491 10.6832 3162.9648 -1374.6439 3227.4904 671.3182 0.4227 3e-04 0.6486
## 11 0.3606 0.3561 0.3483 12.0000 3164.2766 -1373.3075 3234.1793 671.4524 0.4231 3e-04 0.6491
## AIC: Akaike Information Criteria
## SBIC: Sawa's Bayesian Information Criteria
## SBC: Schwarz Bayesian Criteria
## MSEP: Estimated error of prediction, assuming multivariate normality
## FPE: Final Prediction Error
## HSP: Hocking's Sp
## APC: Amemiya Prediction Criteria
```

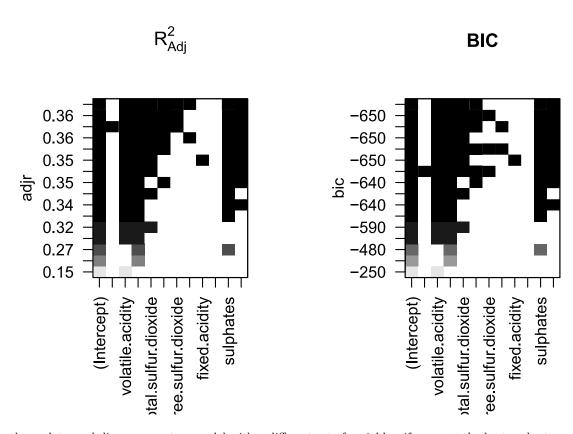
Since there are many possible best subsets for different criteria, in order to select a good model, we can get the bests models based on a reduced number of criteria, like the R_{Adj}^2 or BIC (Bayesian information criterion), the next code helps us to do that.

```
(Intercept) residual.sugar volatile.acidity alcohol total.sulfur.dioxide
## 1
            TRUE.
                           FALSE
                                             FALSE
                                                      TRUE.
                                                                           FALSE
## 1
            TRUE
                           FALSE
                                              TRUE
                                                     FALSE
                                                                           FALSE
## 2
            TRUE
                           FALSE
                                             TRUE
                                                      TRUE
                                                                           FALSE
## 2
            TRUE.
                           FALSE.
                                             FALSE
                                                      TRUE
                                                                           FALSE
                           FALSE
## 3
            TRUE
                                              TRUE
                                                      TRUE
                                                                           FALSE
```

```
## 3
            TRUE
                                               TRUE
                                                       TRUE
                                                                              TRUE
                           FALSE
## 4
            TRUE
                                                       TRUE
                                                                              TRUE
                           FALSE
                                               TRUE
## 4
            TRUE
                           FALSE
                                               TRUE
                                                       TRUE
                                                                             FALSE
## 5
            TRUE
                           FALSE
                                               TRUE
                                                       TRUE
                                                                              TRUE
## 5
            TRUE
                                              TRUE
                                                       TRUE
                                                                             FALSE
                           FALSE
## 6
            TRUE
                           FALSE
                                               TRUE
                                                       TRUE
                                                                              TRUE
## 6
            TRUE
                           FALSE
                                               TRUE
                                                       TRUE
                                                                              TRUE
## 7
            TRUE
                           FALSE
                                               TRUE
                                                       TRUE
                                                                              TRUE
## 7
            TRUE
                           FALSE
                                               TRUE
                                                       TRUE
                                                                              TRUE
## 8
            TRUE
                                               TRUE
                                                       TRUE
                                                                              TRUE
                           FALSE
## 8
            TRUE
                            TRUE
                                              TRUE
                                                       TRUE
                                                                              TRUE
##
        pH free.sulfur.dioxide citric.acid fixed.acidity density sulphates
## 1 FALSE
                          FALSE
                                       FALSE
                                                      FALSE
                                                              FALSE
                                                                         FALSE
## 1 FALSE
                          FALSE
                                       FALSE
                                                      FALSE
                                                               FALSE
                                                                         FALSE
## 2 FALSE
                          FALSE
                                       FALSE
                                                      FALSE
                                                              FALSE
                                                                         FALSE
## 2 FALSE
                          FALSE
                                       FALSE
                                                      FALSE
                                                              FALSE
                                                                          TRUE
## 3 FALSE
                          FALSE
                                       FALSE
                                                      FALSE
                                                              FALSE
                                                                          TRUE
## 3 FALSE
                          FALSE
                                       FALSE
                                                      FALSE
                                                              FALSE
                                                                         FALSE
## 4 FALSE
                          FALSE
                                       FALSE
                                                      FALSE
                                                              FALSE
                                                                          TRUE
## 4 FALSE
                          FALSE
                                       FALSE
                                                      FALSE
                                                               FALSE
                                                                          TRUE
## 5 FALSE
                          FALSE
                                       FALSE
                                                      FALSE
                                                               FALSE
                                                                          TRUE
## 5 TRUE
                                                               FALSE
                          FALSE
                                       FALSE
                                                      FALSE
                                                                          TRUE
## 6 TRUE
                          FALSE
                                       FALSE
                                                      FALSE
                                                               FALSE
                                                                          TRUE
## 6 FALSE
                                                               FALSE
                          FALSE
                                       FALSE
                                                       TRUE
                                                                          TRUE
## 7
     TRUE
                           TRUE
                                                               FALSE
                                                                          TRUE
                                       FALSE
                                                      FALSE
## 7
      TRUE
                          FALSE
                                        TRUE
                                                      FALSE
                                                               FALSE
                                                                          TRUE
## 8
      TRUE
                           TRUE
                                        TRUE
                                                      FALSE
                                                               FALSE
                                                                          TRUE
     TRUE
                           TRUE
                                       FALSE
                                                      FALSE
                                                               FALSE
                                                                          TRUE
## 8
##
     chlorides
## 1
         FALSE
## 1
         FALSE
## 2
         FALSE
## 2
         FALSE
## 3
         FALSE
## 3
         FALSE
## 4
         FALSE
## 4
          TRUE
## 5
          TRUE
## 5
          TRUE
## 6
          TRUE
## 6
          TRUE
## 7
          TRUE
## 7
          TRUE
## 8
          TRUE
## 8
          TRUE
```

In order to understand easier the results, we can plot them:

```
par(mfrow = c(1,2))
plot(model_subsets, scale = "adjr", main=expression(R[Adj]^2))
plot(model_subsets, scale = "bic", main = "BIC")
```



In these plots, each line represents a model with a different set of variables, if we want the bests subsets, we need to select the first row:

In order to do that, first of all we need to select get indices where these two measures get the maximum or minimum value

```
# for r2 adjusted we need to get the index of the maximum value
which(summary(model_subsets)$adjr2 ==max(summary(model_subsets)$adjr2))
```

[1] 15

for BIC criteria we want the minimum
which(summary(model_subsets)\$bic ==min(summary(model_subsets)\$bic))

[1] 11

Once we have the indices, we can finally get the models

• Best model for $R\check{\mathbf{s}}_{Adj}$

summary(model_subsets)\$which[15,]

| ## | (Intercept) | residual.sugar | volatile.acidity |
|----|---------------------|------------------------------|------------------|
| ## | TRUE | FALSE | TRUE |
| ## | alcohol | ${\tt total.sulfur.dioxide}$ | рН |
| ## | TRUE | TRUE | TRUE |
| ## | free.sulfur.dioxide | citric.acid | fixed.acidity |
| ## | TRUE | TRUE | FALSE |
| ## | density | sulphates | chlorides |
| ## | FALSE | TRUE | TRUE |

```
model_adjr2 <- lm(quality~volatile.acidity + alcohol + total.sulfur.dioxide + pH
                  + free.sulfur.dioxide + citric.acid + sulphates + chlorides,
                  data = winequality)
summary(model_adjr2)
##
## Call:
## lm(formula = quality ~ volatile.acidity + alcohol + total.sulfur.dioxide +
##
       pH + free.sulfur.dioxide + citric.acid + sulphates + chlorides,
       data = winequality)
##
##
## Residuals:
       Min
                  1Q
                      Median
                                    30
                                            Max
##
  -2.66890 -0.37044 -0.04474 0.45697
                                        2.02363
##
## Coefficients:
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                         4.6680876 0.4608410 10.129 < 2e-16 ***
## volatile.acidity
                                               -9.260
                        -1.0736123
                                    0.1159362
                                                       < 2e-16 ***
## alcohol
                         0.2928780
                                    0.0171280
                                               17.099 < 2e-16 ***
                                               -4.840 1.42e-06 ***
## total.sulfur.dioxide -0.0033658
                                   0.0006954
                                               -4.125 3.90e-05 ***
## pH
                        -0.5491501
                                   0.1331350
## free.sulfur.dioxide 0.0047601
                                                2.218
                                                        0.0267 *
                                   0.0021463
## citric.acid
                        -0.1295444
                                   0.1217717
                                               -1.064
                                                        0.2876
## sulphates
                         0.8914283
                                                8.088 1.19e-15 ***
                                   0.1102122
## chlorides
                        -1.9494185   0.4026906   -4.841   1.42e-06 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6477 on 1590 degrees of freedom
## Multiple R-squared: 0.3599, Adjusted R-squared: 0.3567
## F-statistic: 111.8 on 8 and 1590 DF, p-value: < 2.2e-16
```

The model we just obtained, has the same Adjusted R², but one variable more (**citric acid**), since this variable is more dispersed similar with less variance, and to prevent over-fitting and make the model less complex we should not consider this model in comparison to the model we found before

• Best model for BIC

```
summary(model_subsets)$which[11, ]
##
            (Intercept)
                               residual.sugar
                                                   volatile.acidity
##
                   TRUE
                                        FALSE
                                                               TRUE
##
                alcohol total.sulfur.dioxide
                                                                 рΗ
##
                                         TRUE
                                                               TRUE
##
    free.sulfur.dioxide
                                  citric.acid
                                                      fixed.acidity
##
                  FALSE
                                        FALSE
                                                              FALSE
##
                density
                                    sulphates
                                                          chlorides
##
                  FALSE
                                         TRUE
                                                               TRUE.
model_BIC <- lm(quality~volatile.acidity + alcohol + total.sulfur.dioxide + pH + sulphates +
chlorides, data = winequality)
summary(model_BIC)
##
## Call:
## lm(formula = quality ~ volatile.acidity + alcohol + total.sulfur.dioxide +
##
       pH + sulphates + chlorides, data = winequality)
##
## Residuals:
```

```
##
       Min
                 1Q
                      Median
                                   30
                                           Max
## -2.60575 -0.35883 -0.04806 0.46079
                                      1.95643
##
## Coefficients:
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                        4.2957316 0.3995603 10.751 < 2e-16 ***
## volatile.acidity
                       -1.0381945
                                  0.1004270 -10.338
                                                     < 2e-16 ***
## alcohol
                        0.2906738
                                  0.0168108
                                              17.291
                                                     < 2e-16 ***
## total.sulfur.dioxide -0.0023721
                                  0.0005064
                                              -4.684 3.05e-06 ***
                       -0.4351830
                                              -3.750 0.000183 ***
## pH
                                  0.1160368
## sulphates
                        0.8886802
                                  0.1100419
                                               8.076 1.31e-15 ***
                       -2.0022839
                                  0.3980757
                                              -5.030 5.46e-07 ***
## chlorides
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6487 on 1592 degrees of freedom
## Multiple R-squared: 0.3572, Adjusted R-squared: 0.3548
## F-statistic: 147.4 on 6 and 1592 DF, p-value: < 2.2e-16
```

Now, the model hasn't the **fixed sulfur dioxide** variable, and in general has even lower p-values, since the **fixed sulfur dioxide** variable in the other model has the higher p-value, we can consider remove it, but, even that, removing this variable can help to reduce the complexity of the model and prevent over fitting, as we saw in exercise 2, with different selection method with different criteria we get the same set of variables, which probably indicates that all the variables of this set are significant to the prediction. So, at the moment, we can't arrive on a conclusion on which model select, a good idea might be test the two model with a validation data-set.

References

```
https://r-coder.com/boxplot-r/?utm_content=cmp-true
https://www.geeksforgeeks.org/how-to-use-par-function-in-r/
https://www.datacamp.com/tutorial/make-histogram-basic-r
```