

Mini Project 6 Report

Jiadao Zou
jxz172230

Question

Consider the prostate cancer dataset available on eLearning as prostate_cancer.csv. It consists of data on 97 men with advanced prostate cancer. A description of the variables is given in Figure 1. We would like to understand how PSA level is related to the other predictors in the dataset. Note that vesinv is a qualitative variable. You can treat gleason as a quantitative variable. Build a “reasonably good” linear model for these data by taking PSA level as the response variable. Carefully justify all the choices you make in building the model. Be sure to verify the model assumptions. In case a transformation of response is necessary, try the natural log transformation. Use the final model to predict the PSA level for a patient whose quantitative predictors are at the sample means of the variables and qualitative predictors are at the most frequent category.

header	name	description
subject	ID	1 to 97
psa	PSA level	Serum prostate-specific antigen level (mg/ml)
cancervol	Cancer Volume	Estimate of prostate cancer volume (cc)
weight	Weight	prostate weight (gm)
age	Age	Age of patient (years)
benpros	Benign prostatic hyperplasia	Amount of benign prostatic hyperplasia (cm ²)
vesinv	Seminal vesicle invasion	Presence (1) or absence (0) of seminal vesicle invasion
capspen	Capsular penetration	Degree of capsular penetration (cm)
gleason	Gleason score	Pathologically determined grade of disease (6, 7 or 8)

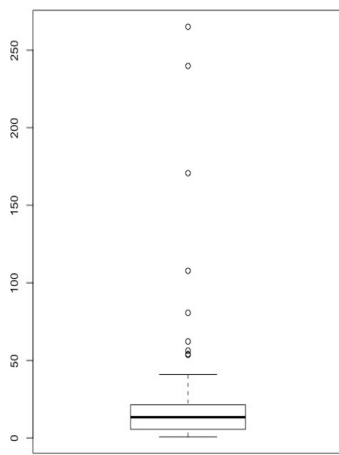
Figure 1: List of variables in the prostate cancer data

Answer

Analyse

- First we draw the boxplot of the PSA

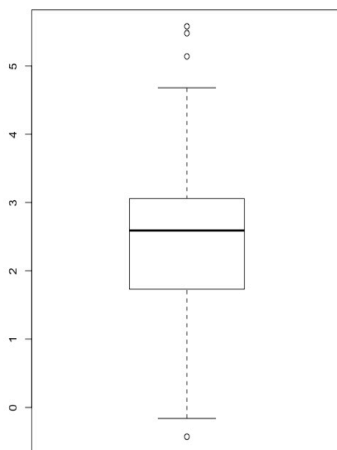
```
1 # Read data
2 data <- read.csv("prostate_cancer.csv")
3 # boxplot drawing
4 boxplot(data$psa, main="Distribution Graph of PSA levels")
```



As we could see, the original distribution is not good cause there are many outliers and two tails are not balanced.

- Then, we plot the Natural Log distribution of PSA and have a look

```
1 | boxplot(log(data$psa), main="Distribution Graph of Log of PSA levels")
```



This time, natural log transformation makes the distribution less skewed and reduce the number of outliers.

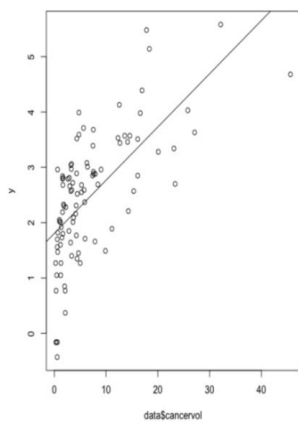
Therefore, we should use transformed Distribution of PSA levels.

```
1 | y <- log(data$psa)
```

- Next, we try to fit the response to each predictors left. Also, notice that "vesinv" is a qualitative variable and "gleason" is a quantitative value.

- ◦ Transformed PSA level && "cancervol"

```
1 | plot(data$cancervol, y, main="Transformed PSA level && cancervol")
2 | fit1 <- lm(y ~ cancervol, data = data)
3 | summary(fit1)
```



Call:

```
lm(formula = y ~ cancervol, data = data)
```

Residuals:

	Min	1Q	Median	3Q	Max
Residuals	-2.2886	-0.6590	0.1493	0.5769	1.9610

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	1.80549	0.11899	15.174	< 2e-16 ***
cancervol	0.09619	0.01132	8.496	2.69e-13 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

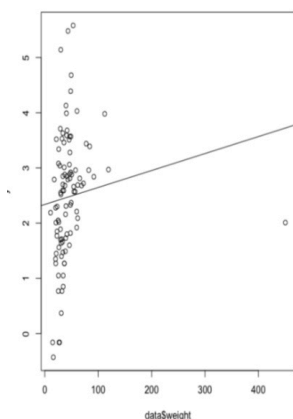
Residual standard error: 0.8742 on 95 degrees of freedom

Multiple R-squared: 0.4317, Adjusted R-squared: 0.4258

F-statistic: 72.18 on 1 and 95 DF, p-value: 2.688e-13

◦ Transformed PSA level && "Weight"

```
1 | plot(data$weight, y, main="Transformed PSA level && weight")
2 | fit2 <- lm(y ~ weight, data = data)
3 | summary(fit2)
```



Call:

```
lm(formula = y ~ weight, data = data)
```

Residuals:

	Min	1Q	Median	3Q	Max
Residuals	-2.8172	-0.7291	0.1300	0.6144	3.0783

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	2.338901	0.165328	14.147	<2e-16 ***
weight	0.003072	0.002570	1.195	0.235

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 1.151 on 95 degrees of freedom

Multiple R-squared: 0.01482, Adjusted R-squared: 0.004446

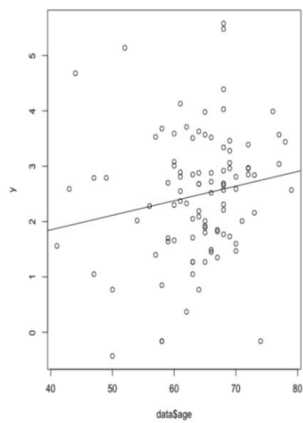
F-statistic: 1.429 on 1 and 95 DF, p-value: 0.235

◦ Transformed PSA level && "Age"

```

1 | plot(data$age, y, main="Transformed PSA level && Age")
2 | fit3 <- lm(y ~ age, data = data)
3 | summary(fit3)

```



Call:

```
lm(formula = y ~ age, data = data)
```

Residuals:

Min	1Q	Median	3Q	Max
-2.90564	-0.71115	0.07247	0.66617	2.99249

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	0.79721	1.00729	0.791	0.4307
age	0.02633	0.01567	1.680	0.0961

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 1.143 on 95 degrees of freedom

Multiple R-squared: 0.02887, Adjusted R-squared: 0.01865

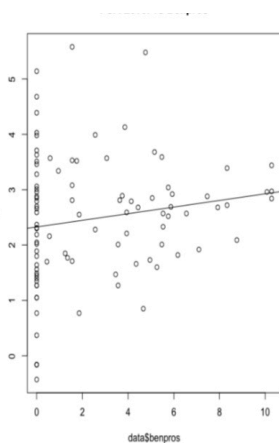
F-statistic: 2.824 on 1 and 95 DF, p-value: 0.09615

- *Transformed PSA level && "Benpros"*

```

1 | plot(data$benpros, y, main="Transformed PSA level && Benpros")
2 | fit4 <- lm(y ~ benpros, data = data)
3 | summary(fit4)

```



```
Call:
lm(formula = y ~ benpros, data = data)

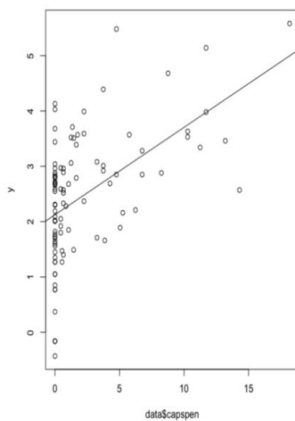
Residuals:
    Min       1Q   Median       3Q      Max
-2.75607 -0.76149 -0.01686  0.63318  3.16016

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  2.32682    0.15191  15.317  <2e-16 ***
benpros      0.05991    0.03856   1.554   0.124
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 1.145 on 95 degrees of freedom
Multiple R-squared:  0.02478,    Adjusted R-squared:  0.01451
F-statistic: 2.413 on 1 and 95 DF,  p-value: 0.1236
```

- *Transformed PSA level && "Capspen"*

```
1 | plot(data$capspen, y, main="Transformed PSA level && Capspen")
2 | fit5 <- lm(y ~ capspen, data = data)
3 | summary(fit5)
```



```
Call:
lm(formula = y ~ capspen, data = data)

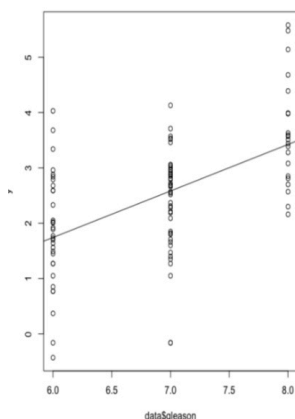
Residuals:
    Min       1Q   Median       3Q      Max
-2.5532 -0.6740  0.0071  0.6660  2.6043

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  2.12399    0.11728  18.110  < 2e-16 ***
capspen      0.15796    0.02676   5.903  5.5e-08 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.992 on 95 degrees of freedom
Multiple R-squared:  0.2683,    Adjusted R-squared:  0.2606
F-statistic: 34.84 on 1 and 95 DF,  p-value: 5.503e-08
```

- *Transformed PSA level && "Gleason"*

```
1 | plot(data$gleason, y, main="Transformed PSA level && Gleason")
2 | fit6 <- lm(y ~ gleason, data = data)
3 | summary(fit6)
```



```
Call:
lm(formula = y ~ gleason, data = data)

Residuals:
    Min       1Q   Median       3Q      Max
-2.7428 -0.6134  0.0773  0.4773  2.2881

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  -3.3026     0.9322  -3.543 0.000616 ***
gleason         0.8408     0.1348   6.237 1.23e-08 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.9768 on 95 degrees of freedom
Multiple R-squared:  0.2905,    Adjusted R-squared:  0.2831
F-statistic: 38.9 on 1 and 95 DF,  p-value: 1.228e-08
```

- Transformed PSA level && "vesinv"

```
1 | plot(data$vesinv, y, main="Transformed PSA level && Vesinv")
2 | fit7 <- lm(y ~ vesinv, data = data)
3 | summary(fit7)
```

```
Call:
lm(formula = y ~ factor(vesinv), data = data)

Residuals:
    Min       1Q   Median       3Q      Max
-2.56623 -0.63526 -0.00524  0.67302  1.89302

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)    2.1370     0.1096  19.492 < 2e-16 ***
factor(vesinv)1  1.5783     0.2356   6.698 1.48e-09 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.9558 on 95 degrees of freedom
Multiple R-squared:  0.3208,    Adjusted R-squared:  0.3136
F-statistic: 44.86 on 1 and 95 DF,  p-value: 1.481e-09
```

- From the above summary:
 - As we have seen, features: {cancervol, capspen, gleason and vesinv} are significant predictors because their t -test p -values are ≤ 0.05 .
 - Build a linear model with above significant predictors

```
1 | fit8 <- lm(y ~ cancervol + factor(vesinv) + capspen + gleason, data=data)
2 | summary(fit8)
```

```
Call:
lm(formula = y ~ cancervol + factor(vesinv) + capspen + gleason,
    data = data)

Residuals:
    Min       1Q   Median       3Q      Max
-2.1747 -0.4497  0.1049  0.6215  1.6135

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  -0.79386    0.86660   -0.916  0.36203
cancervol      0.06452    0.01522    4.238 5.35e-05 ***
factor(vesinv)1 0.70675    0.28024    2.522 0.01339 *
capspen       -0.02348    0.03455   -0.680  0.49852
gleason        0.39566    0.13100    3.020 0.00327 **
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.8078 on 92 degrees of freedom
Multiple R-squared:  0.5301,    Adjusted R-squared:  0.5097
F-statistic: 25.95 on 4 and 92 DF,  p-value: 2.075e-14
```

We could see that "capspen" is not significant. To verify it, we should use ANOVA table:

```
1 | fit9 <- lm(y ~ cancervol + factor(vesinv) + gleason, data=data)
2 | anova(fit8, fit9)
```

Analysis of Variance Table

```
Model 1: y ~ cancervol + factor(vesinv) + capspen + gleason
Model 2: y ~ cancervol + factor(vesinv) + gleason
  Res.Df  RSS Df Sum of Sq    F Pr(>F)
1     92 60.039
2     93 60.340 -1   -0.30134 0.4617 0.4985
```

Since the P -value is $\gg 0.05$, it indicates "capspen" is insignificant. Also, we want to make sure the features we drop at the very beginning are really unimportant.

```
1 | fit10 <- lm(y ~ cancervol + weight + factor(vesinv) + gleason, data=data)
2 | anova(fit10, fit9)
```

Analysis of Variance Table

```
Model 1: y ~ cancervol + weight + factor(vesinv) + gleason
Model 2: y ~ cancervol + factor(vesinv) + gleason
  Res.Df  RSS Df Sum of Sq    F Pr(>F)
1     92 58.305
2     93 60.340 -1   -2.0351 3.2111 0.07643 .
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
1 | fit11 <- lm(y ~ cancervol + age + factor(vesinv) + gleason, data=data)
2 | anova(fit11, fit9)
```

Analysis of Variance Table

```
Model 1: y ~ cancervol + age + factor(vesinv) + gleason
Model 2: y ~ cancervol + factor(vesinv) + gleason
  Res.Df  RSS Df Sum of Sq    F Pr(>F)
1     92 59.635
2     93 60.340 -1   -0.70565 1.0886 0.2995
```

```
1 | fit12 <- lm(y ~ cancervol + benpros + factor(vesinv) + gleason, data=data)
2 | anova(fit12, fit9)
```

Analysis of Variance Table

```
Model 1: y ~ cancervol + benpros + factor(vesinv) + gleason
Model 2: y ~ cancervol + factor(vesinv) + gleason
Res.Df    RSS Df Sum of Sq    F    Pr(>F)
1      92 53.229
2      93 60.340 -1    -7.1115 12.291 0.0007054 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

From the above images, anova shows "benpros" is important. Which means the feature we should use to construct the linear model are {cancervol, benpros, vesinv, gleason}, and we could see the final model as below:

```
1 | fit12
```

```
Call:
lm(formula = y ~ cancervol + benpros + factor(vesinv) + gleason,
    data = data)

Coefficients:
(Intercept)      cancervol      benpros factor(vesinv)1      gleason
   -0.65013      0.06488      0.09136      0.68421      0.33376
```

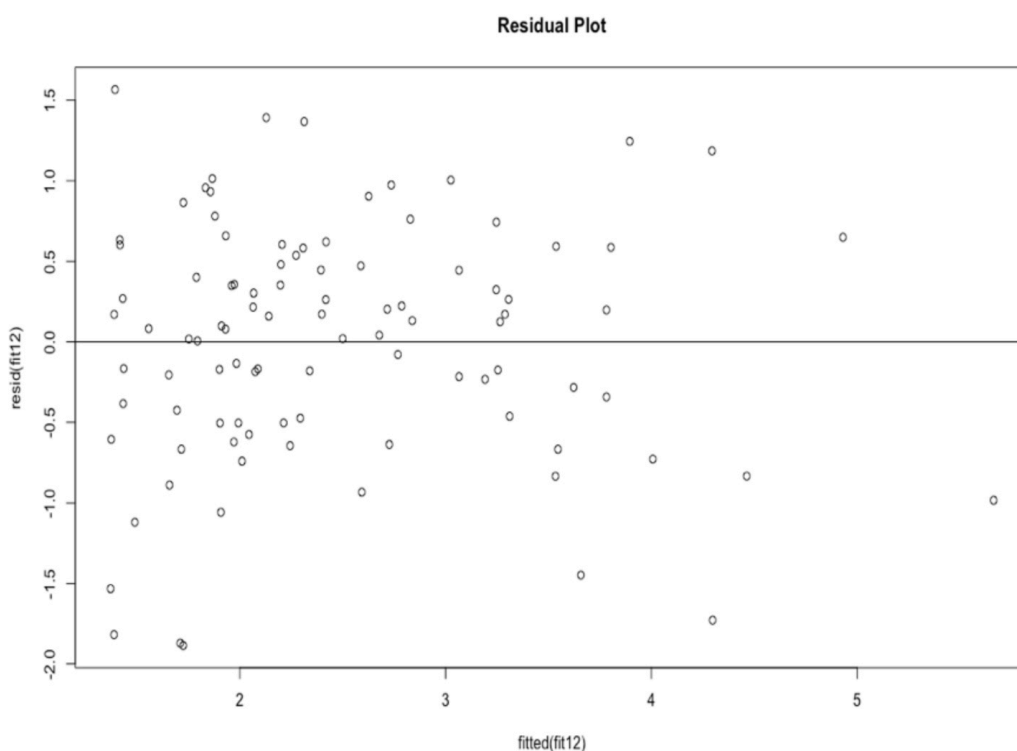
So, the mathematics question:

$$\ln(\text{PSA}) = -0.65013 + 0.06488 * \text{cancervol} + 0.09136 * \text{benpros} + 0.6842(\text{vesinv} = 1) + 0.33376 * \text{gleason}$$

• Analyse our model

- Now, plot the residual graph for the linear model we build:

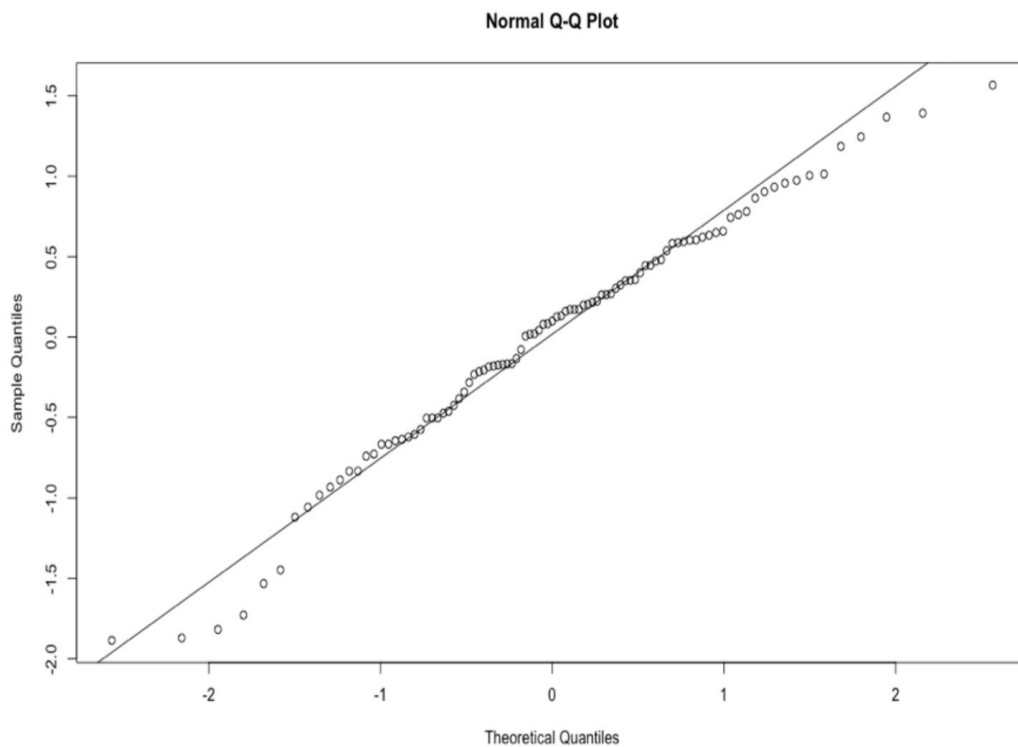
```
1 | plot(fitted(fit12), resid(fit12), main="Residual Plot")
2 | abline(h=0)
```



Resident points are scattered around zero and there is no obvious pattern of these points.

- Now, plot the Normal Q-Q plot for the linear model we build:

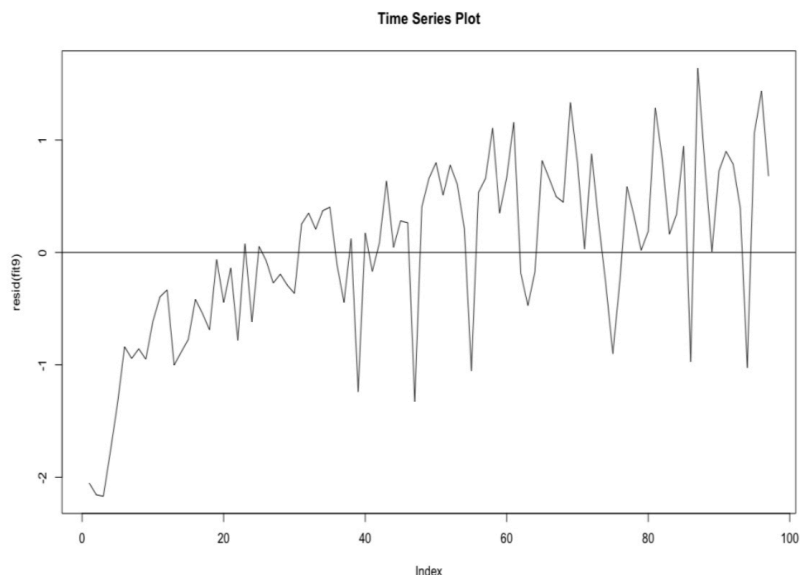
```
1 | qqnorm(resid(fit12))
2 | qqline(resid(fit12))
```

From above plot, It's good if residuals are lined well on the straight dashed line. In other words, residual points are approximately around the straight line which means the errors are normally distributed.

◦ Then, we take a look at time series plot:

```
1 | plot(resid(fit9), type="l", main="Time Series Plot")
2 | abline(h=0)
```



From that series plot, we could not see there is obvious pattern between time interval and residual points. That shows our model is good because errors are independent.

- **Final step, comparing our model with AIC generated models**

◦ Backward AIC:

```
1 | fit13.backward <- stepAIC(y ~ cancervol + weight + age + benpro + factor(vesinv) + capspen + gleason, data=d
  | ata), scope = list(lower = ~-1), direction = "backward")
```

Step: AIC=-48.21
y ~ concervol + benpros + factor(vesinv) + gleason

	Df	Sum of Sq	RSS	AIC
<none>			53.229	-48.211
- gleason	1	4.2389	57.468	-42.778
- factor(vesinv)	1	4.8466	58.075	-41.758
- benpros	1	7.1115	60.340	-38.047
- concervol	1	14.7580	67.987	-26.473

- Forward AIC:

```
1 | fit13.forward <- step(lm(y ~ 1, data=data), scope = list(upper = ~concervol + weight + age + benpros + factor(vesinv) + capspen + gleason), direction = "forward")
```

Step: AIC=-48.21
y ~ concervol + gleason + benpros + factor(vesinv)

	Df	Sum of Sq	RSS	AIC
<none>			53.229	-48.211
+ capspen	1	0.39230	52.837	-46.928
+ weight	1	0.33060	52.898	-46.815
+ age	1	0.02497	53.204	-46.256

- Both AIC:

```
1 | fit13.forward <- step(lm(y ~ concervol + weight + age + benpros + factor(vesinv) + capspen + gleason, data=data), scope = list(upper = ~concervol + weight + age + benpros + factor(vesinv) + capspen + gleason), direction = "both")
```

Step: AIC=-48.21
y ~ concervol + benpros + factor(vesinv) + gleason

	Df	Sum of Sq	RSS	AIC
<none>			53.229	-48.211
+ capspen	1	0.3923	52.837	-46.928
+ weight	1	0.3306	52.898	-46.815
+ age	1	0.0250	53.204	-46.256
- gleason	1	4.2389	57.468	-42.778
- factor(vesinv)	1	4.8466	58.075	-41.758
- benpros	1	7.1115	60.340	-38.047
- concervol	1	14.7580	67.987	-26.473

- Result of above three different stepwise model selection methods agree with our model.

- Predicting:

- concervol:

```
1 | concervol <- mean(data$concervol)
2 | concervol
```

[1] 6.998682

- benpros:

```
1 | benpros <- mean(data$benpros)
2 | benpros
```

[1] 2.534725

- vesinv:

```
1 | vesinv.t <- table(factor(data$vesinv))
2 | vesinv <- names(which.max(vesinv.t))
3 | vesinv
```

[1] "0"

- *gleason*

```
1 | gleason <- mean(data$gleason)
2 | gleason
```

[1] 6.876289

- *Predicting the response by current predictor and arguments*

```
1 | arguments <- data.frame(cancervol: cancervol, benpros: benpros, vesinv: vesinv, gleason: gleason)
2 | PSA_log_response <- predict(fit12, arguments)
3 | exp(PSA_log_response)
```

¹
10.2835

So the predicted PSA level is 10.2835.