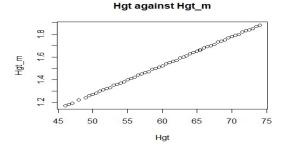
ST3131 Assignment

```
rm(list = ls())
library(car)
library(MASS)
library(LambertW)
setwd("C:/Users/user/Desktop/ST3131")
data <- read.csv("FEV.csv")</pre>
data[[5]] <- as.factor(data[[5]])</pre>
data[[6]] <- as.factor(data[[6]])</pre>
attach(data)
model1 <- lm(FEV ~ Age + Sex + Smoke + Hgt + Hgt_m, data = data)</pre>
summary(model1)
##
## Call:
## lm(formula = FEV ~ Age + Sex + Smoke + Hgt + Hgt_m, data = data)
##
## Residuals:
##
        Min
                  10
                       Median
                                    30
                                            Max
## -1.41306 -0.25696 0.00108 0.26249 1.89828
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) -4.436160  0.222961 -19.897  < 2e-16 ***
## Age
                0.065435
                                      6.904 1.21e-11 ***
                           0.009477
## Sex1
                0.160431
                           0.033255
                                      4.824 1.75e-06 ***
## Smoke1
               -0.082226
                           0.059267 -1.387
                                              0.1658
                           0.142227
                                      2.194
                                              0.0286 *
## Hgt
                0.312051
## Hgt_m
               -8.197478 5.605713 -1.462
                                              0.1441
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.4117 on 648 degrees of freedom
## Multiple R-squared: 0.7762, Adjusted R-squared: 0.7744
## F-statistic: 449.4 on 5 and 648 DF, p-value: < 2.2e-16
anova(model1)
## Analysis of Variance Table
##
## Response: FEV
              Df Sum Sq Mean Sq
##
                                   F value
                                              Pr(>F)
## Age
              1 280.893 280.893 1657.0034 < 2.2e-16 ***
               1 17.040 17.040 100.5212 < 2.2e-16 ***
## Sex
## Smoke
               1
                  1.144
                          1.144
                                    6.7503 0.009586 **
## Hgt
               1 81.478 81.478 480.6441 < 2.2e-16 ***
                                  2.1384 0.144132
## Hgt_m
               1
                   0.363
                           0.363
## Residuals 648 109.848
                           0.170
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```



From the above plot, we can see that the variables Hgt is nearly linearly dependent on Hgt_M. Since this gives rise to the possibility of multicollinearity, and from anova table of model1, I know that Hgt_m has a larger p-value than Hgt, I will remove Hgt_m since it is not as significant as Hgt.

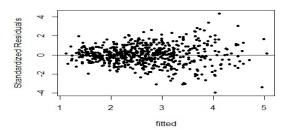
Additionally, since logically we can see that certain regressors will affect another, we will introduce certain interaction terms in the model. For now, the interaction terms that will be introduced will be (Smoke * Age), (Sex * Smoke), (Sex * Hgt), (Age * Hgt). (Smoke * Hgt) will be excluded since it makes the least sense to me. Just because someone is tall does not mean that the person is more likely to smoke.

Lastly, I will also add in quadratic terms as I want to maximise the fit for now.

```
model2 <- lm(FEV ~ Age + Sex + Smoke + Hgt + Smoke * Age + Sex * Smoke +
Age * Hgt + Sex * Hgt + I(Age ** 2) + I(Hgt ** 2), data = data)
summary(model2)
##
## Call:
## lm(formula = FEV ~ Age + Sex + Smoke + Hgt + Smoke * Age + Sex *
      Smoke + Age * Hgt + Sex * Hgt + I(Age^2) + I(Hgt^2), data = data)
##
##
## Residuals:
       Min
                 10
                      Median
##
                                   3Q
                                           Max
## -1.49590 -0.22845
                    0.01279 0.23456 1.67474
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 4.558e-01 2.314e+00
                                      0.197 0.84390
## Age
              -3.560e-01 1.416e-01 -2.514 0.01219 *
## Sex1
              -8.601e-01 3.916e-01 -2.197 0.02841 *
## Smoke1
               4.995e-01 3.328e-01
                                     1.501 0.13387
## Hgt
               1.542e-02 9.359e-02
                                      0.165 0.86920
               -2.903e-03 2.997e-03
                                     -0.969 0.33313
## I(Age^2)
               2.959e-05 9.539e-04
                                      0.031 0.97526
## I(Hgt^2)
## Age:Smoke1 -4.914e-02 2.525e-02
                                     -1.946 0.05210 .
## Sex1:Smoke1 6.187e-02 1.109e-01
                                      0.558 0.57706
                                            0.00784 **
## Age:Hgt
               7.937e-03 2.976e-03
                                      2.667
## Sex1:Hgt
                                      2.427 0.01551 *
               1.585e-02 6.530e-03
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

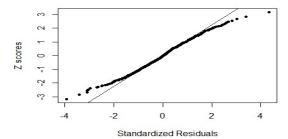
```
##
## Residual standard error: 0.3903 on 643 degrees of freedom
## Multiple R-squared: 0.8004, Adjusted R-squared: 0.7973
## F-statistic: 257.9 on 10 and 643 DF, p-value: < 2.2e-16
anova(model2)
## Analysis of Variance Table
##
## Response: FEV
             Df Sum Sq Mean Sq
                                   F value
##
                                              Pr(>F)
## Age
              1 280.893 280.893 1843.9343 < 2.2e-16 ***
## Sex
                 17.040 17.040 111.8613 < 2.2e-16 ***
                  1.144
                           1.144
                                    7.5119 0.006300 **
## Smoke
              1
              1 81.478 81.478 534.8669 < 2.2e-16 ***
## Hgt
## I(Age^2)
              1
                 4.129
                          4.129
                                   27.1043 2.597e-07 ***
## I(Hgt^2)
              1
                  5.144
                           5.144
                                   33.7680 9.774e-09 ***
## Age:Smoke
              1
                  0.520
                           0.520
                                    3.4148 0.065075 .
## Sex:Smoke
                           0.408
              1
                  0.408
                                    2.6798 0.102117
## Age:Hgt
                  1.162
                           1.162
                                    7.6268
                                           0.005915 **
              1
## Sex:Hgt
                  0.897
                           0.897
                                    5.8886 0.015513 *
               1
## Residuals 643
                 97.950
                           0.152
## ---
                  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
plot(model2$fitted.values,rstandard(model2), xlab="fitted", ylab= "Standar")
dized Residuals", main = "Model 2 SR vs Fitted", pch = 20)
abline(h = 0)
```

Model 2 SR vs Fitted



qqnorm(rstandard(model2),datax = TRUE, ylab = "Standardized Residuals", xl
ab = "Z scores", main = "Model 2 residual Plot", pch = 20)
qqline(rstandard(model2),datax = TRUE)

Model 2 residual Plot

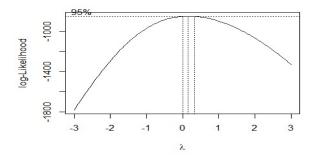


From the summary, even though Sex * Smoke still has quite a high p-value, I will just leave it in the model for now since the R**2 is somewhat strong, at 0.8. Next up, I will proceed to test the adequacy of the model, using the residual plot and the residual vs fitted plot.

From the fitted values vs residual plot, we can see that the constant variance assumption is violated and the points are ranging from close to -4 to 4, which is not very ideal.

From the residual plots, we can see that the normality assumption is also violated since we can see a trend whereby the right and left tail deviates from the straight line. Hence, I will attempt to do some transformation to make the variance more constant. For the transformation, I will do a boxcox transformation.

```
boxcox(model2, lambda = seq(-3,3, by = 0.5), optimize = TRUE, plotit = TRU
E)
## Warning: In lm.fit(x, y, offset = offset, singular.ok = singular.ok,
...):
## extra argument 'optimize' will be disregarded
```

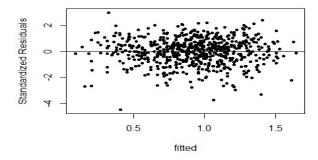


From the boxcox diagram, I will take 0 to transform my response since it is easier to interpret as compared to 0.2. As such, my response will be transformed to log(FEV).

```
model3 <- lm(log(FEV)~ Age + Sex + Smoke + Hgt + Smoke * Age + Sex * Smok
e + Age * Hgt + Sex * Hgt + I(Age ** 2) + I(Hgt ** 2), data = data)
summary(model3)
##
## Call:
## lm(formula = log(FEV) ~ Age + Sex + Smoke + Hgt + Smoke * Age +
##
       Sex * Smoke + Age * Hgt + Sex * Hgt + I(Age^2) + I(Hgt^2),
##
       data = data)
##
## Residuals:
##
        Min
                  1Q
                      Median
                                    3Q
                                           Max
## -0.64357 -0.08702 0.01360 0.09503 0.42723
##
## Coefficients:
##
                 Estimate Std. Error t value Pr(>|t|)
## (Intercept) -3.5833218 0.8615887
                                     -4.159 3.63e-05 ***
## Age
               -0.0643388
                          0.0527379
                                     -1.220
                                              0.2229
## Sex1
                                              0.4915
               -0.1003664 0.1458068
                                     -0.688
## Smoke1
               0.1251306 0.1239266 1.010
                                              0.3130
```

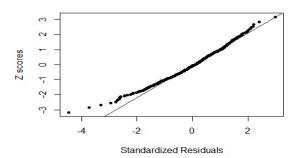
```
## Hgt
               0.1126094 0.0348499
                                      3.231
                                              0.0013 **
              -0.0010640 0.0011161 -0.953
## I(Age^2)
                                              0.3408
                                     -2.069
                                              0.0389 *
## I(Hgt^2)
              -0.0007350 0.0003552
                                     -1.380
## Age:Smoke1 -0.0129784
                          0.0094032
                                              0.1680
## Sex1:Smoke1 0.0095665
                                      0.232
                                              0.8168
                          0.0412876
## Age:Hgt
               0.0018119
                          0.0011081
                                      1.635
                                              0.1025
                                      0.906
## Sex1:Hgt
               0.0022023 0.0024315
                                              0.3654
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1453 on 643 degrees of freedom
## Multiple R-squared: 0.8127, Adjusted R-squared: 0.8097
## F-statistic: 278.9 on 10 and 643 DF, p-value: < 2.2e-16
anova(model3)
## Analysis of Variance Table
##
## Response: log(FEV)
             Df Sum Sq Mean Sq
##
                                 F value
                                            Pr(>F)
## Age
              1 43.192 43.192 2045.0700 < 2.2e-16 ***
## Sex
              1 1.568
                         1.568
                                 74.2639 < 2.2e-16 ***
                                 12.3828 0.0004639 ***
## Smoke
              1 0.262
                         0.262
              1 13.740 13.740 650.5752 < 2.2e-16 ***
## Hgt
## I(Age^2)
              1
                 0.007
                         0.007
                                  0.3501 0.5542517
              1 0.010
## I(Hgt^2)
                         0.010
                                  0.4812 0.4881399
                         0.041
## Age:Smoke
              1 0.041
                                  1.9592 0.1620779
## Sex:Smoke
                 0.011
              1
                         0.011
                                  0.5250 0.4689785
## Age:Hgt
              1 0.059
                         0.059
                                  2.7918 0.0952344 .
## Sex:Hgt
              1 0.017
                         0.017
                                  0.8204 0.3654153
## Residuals 643 13.580
                         0.021
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
plot(model3$fitted.values,rstandard(model3), xlab="fitted", ylab= "Standar
dized Residuals", main = "Model 3 SR vs Fitted", pch = 20)
abline(h = 0)
```

Model 3 SR vs Fitted



```
qqnorm(rstandard(model3),datax = TRUE, ylab = "Standardized Residuals", xl
ab = "Z scores", main = "Model 3 Residual Plot", pch = 20)
qqline(rstandard(model3),datax = TRUE)
```

Model 3 Residual Plot



```
vif(model3)
##
                        Sex
                                  Smoke
                                                        I(Age^2)
           Age
                                                Hgt
                                                                    I(Hgt^2)
    750.355261
                164.456604
                              42.568344 1221.537411 155.003704 1865.808259
##
##
     Age:Smoke
                 Sex:Smoke
                                Age:Hgt
                                            Sex:Hgt
##
     46.285015
                  2.015118 1961.201395 179.709062
```

From Model3 SR vs fitted plot, it appears that the variance is acceptable as there is no obvious non-constant variance and now there is only one point that is less than -4. However, the VIF values are not acceptable since they are in the hundreds and even thousands. As such, I will conduct unit length scaling to reduce VIF.

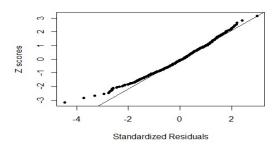
```
#scaled regressors - have smaller VIF values compared to unscaled regresso
rs
age_new <- (Age - mean(Age)) / sqrt(var(Age)*142)</pre>
hgt_new <- (Hgt - mean(Hgt)) / sqrt(var(Hgt)*142)</pre>
model4 <- lm(log(FEV) ~ age_new + Sex + Smoke + hgt_new + Smoke * age_new</pre>
+ Sex * Smoke + age_new * hgt_new + Sex * hgt_new + I(age_new ** 2) + I(h
gt new ** 2), data = data)
summary(model4)
##
## Call:
## lm(formula = log(FEV) \sim age new + Sex + Smoke + hgt new + Smoke *
       age_new + Sex * Smoke + age_new * hgt_new + Sex * hgt_new +
##
       I(age_new^2) + I(hgt_new^2), data = data)
##
## Residuals:
##
        Min
                  10
                       Median
                                     3Q
                                             Max
## -0.64357 -0.08702 0.01360 0.09503 0.42723
##
## Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                    0.910684
                               0.010160 89.635 < 2e-16 ***
                    0.890967
                               0.146186
                                           6.095 1.89e-09 ***
## age new
## Sex1
                    0.034291
                               0.013000
                                           2.638 0.00855 **
## Smoke1
                   -0.003760
                               0.038808
                                          -0.097 0.92284
## hgt new
                    2.768092
                               0.180379
                                         15.346 < 2e-16 ***
                               1.382910 -0.953 0.34077
## I(age new^2) -1.318409
```

```
## I(hgt new^2)
                  -3.394948
                              1.640610
                                        -2.069 0.03891 *
## age_new:Smoke1 -0.456841
                              0.330995
                                        -1.380 0.16800
## Sex1:Smoke1
                   0.009566
                              0.041288
                                         0.232 0.81684
## age new:hgt new 4.334717
                              2.650975
                                         1.635 0.10251
## Sex1:hgt new
                   0.149681
                              0.165259
                                         0.906 0.36542
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.1453 on 643 degrees of freedom
## Multiple R-squared: 0.8127, Adjusted R-squared: 0.8097
## F-statistic: 278.9 on 10 and 643 DF, p-value: < 2.2e-16
anova(model4)
## Analysis of Variance Table
## Response: log(FEV)
##
                    Df Sum Sq Mean Sq
                                       F value
                                                  Pr(>F)
                    1 43.192 43.192 2045.0700 < 2.2e-16 ***
## age_new
## Sex
                    1 1.568
                               1.568
                                       74.2639 < 2.2e-16 ***
## Smoke
                    1 0.262
                               0.262
                                       12.3828 0.0004639 ***
## hgt new
                    1 13.740 13.740 650.5752 < 2.2e-16 ***
## I(age new^2)
                    1 0.007
                               0.007
                                        0.3501 0.5542517
                               0.010
                    1 0.010
                                        0.4812 0.4881399
## I(hgt_new^2)
## age new:Smoke
                    1 0.041
                               0.041
                                        1.9592 0.1620779
## Sex:Smoke
                    1 0.011
                               0.011
                                        0.5250 0.4689785
## age_new:hgt_new
                    1 0.059
                               0.059
                                        2.7918 0.0952344 .
## Sex:hgt new
                    1 0.017
                               0.017
                                        0.8204 0.3654153
## Residuals
                  643 13.580
                               0.021
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
plot(model4$fitted.values,rstandard(model4), xlab="fitted", ylab= "Standar
dized Residuals", main = "Model 4 SR vs Fitted", pch = 20)
abline(h = 0)
```

Nodel 4 SR vs Fitted Sgandaudiced Besignals O.5 1.0 1.5 fitted

```
qqnorm(rstandard(model4),datax = TRUE, ylab = "Standardized Residuals", xl
ab = "Z scores", main = "Model 4 residual Plot", pch = 20)
qqline(rstandard(model4),datax = TRUE)
```

Model 4 residual Plot



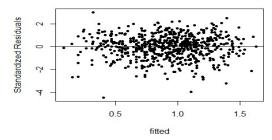
```
vif(model4)
                                                Smoke
                                                                           I(ag
##
                                 Sex
                                                               hgt_new
            age_new
e new^2)
##
          4.653080
                            1.307371
                                             4.174384
                                                              7.084445
6.160395
      I(hgt new^2)
                      age new:Smoke
                                            Sex:Smoke age new:hgt new
                                                                            Se
x:hgt_new
##
          6.207006
                            4.628144
                                             2.015118
                                                             12.849294
3.794035
```

After the scaling, it is evident that the VIF values have decreased tremendously. However, there is still one VIF value belonging to age_new * hgt_new that is too large (above 10). Hence, I will remove the regressor from the model.

```
model5 <- lm(log(FEV) ~ age_new + Sex + Smoke + hgt_new + Smoke * age_new</pre>
+ Sex * Smoke + Sex * hgt_new + I(age_new ** 2) + I(hgt_new ** 2), data =
 data)
summary(model5)
##
## Call:
## lm(formula = log(FEV) ~ age_new + Sex + Smoke + hgt_new + Smoke *
##
       age_new + Sex * Smoke + Sex * hgt_new + I(age_new^2) + I(hgt_new^
2),
##
       data = data)
##
## Residuals:
##
                  10
                       Median
                                     3Q
                                             Max
## -0.63865 -0.08616
                      0.01331 0.09575
                                         0.43123
##
## Coefficients:
##
                   Estimate Std. Error t value Pr(>|t|)
                                         91.836 < 2e-16 ***
## (Intercept)
                   0.906677
                              0.009873
                                          5.960 4.17e-09 ***
                              0.145725
## age new
                   0.868455
## Sex1
                   0.034563
                              0.013016
                                          2.655
                                                 0.00812 **
## Smoke1
                  -0.002629
                              0.038852
                                        -0.068
                                                 0.94607
## hgt new
                   2.747201
                              0.180160
                                         15.249
                                                 < 2e-16 ***
## I(age_new^2)
                   0.436501
                              0.873245
                                          0.500
                                                 0.61734
                                                 0.20244
## I(hgt new^2)
                  -1.164072
                              0.912335
                                         -1.276
## age_new:Smoke1 -0.509199
                              0.329870
                                         -1.544
                                                 0.12317
## Sex1:Smoke1
                   0.017854
                              0.041028
                                          0.435
                                                 0.66359
                                          0.967 0.33366
## Sex1:hgt_new
                   0.159978
                              0.165354
```

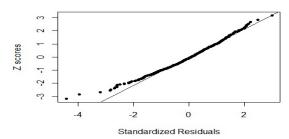
```
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.1455 on 644 degrees of freedom
## Multiple R-squared: 0.8119, Adjusted R-squared: 0.8092
## F-statistic: 308.8 on 9 and 644 DF, p-value: < 2.2e-16
anova(model5)
## Analysis of Variance Table
## Response: log(FEV)
##
                 Df Sum Sq Mean Sq
                                     F value
                                                Pr(>F)
                  1 43.192 43.192 2039.7689 < 2.2e-16 ***
## age_new
                                     74.0714 < 2.2e-16 ***
## Sex
                  1 1.568
                             1.568
## Smoke
                  1 0.262
                             0.262
                                     12.3507 0.0004717 ***
## hgt_new
                  1 13.740 13.740 648.8888 < 2.2e-16 ***
## I(age_new^2)
                  1 0.007
                             0.007
                                      0.3492 0.5547651
                             0.010
                                      0.4799 0.4887036
## I(hgt_new^2)
                  1 0.010
                  1 0.041
                             0.041
                                      1.9542 0.1626214
## age new:Smoke
## Sex:Smoke
                  1 0.011
                             0.011
                                      0.5236 0.4695545
                                      0.9360 0.3336622
## Sex:hgt_new
                  1 0.020
                             0.020
## Residuals
                             0.021
                644 13.637
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
plot(model5$fitted.values,rstandard(model5), xlab="fitted", ylab= "Standar
dized Residuals", main = "Model 5 SR vs Fitted", pch = 20)
abline(h = 0)
```

Model 5 SR vs Fitted



```
qqnorm(rstandard(model5),datax = TRUE, ylab = "Standardized Residuals", xl
ab = "Z scores", main = "Model 5 residual Plot", pch = 20)
qqline(rstandard(model5),datax = TRUE)
```

Model 5 residual Plot



```
vif(model5)
##
                                        Smoke
                                                     hgt_new I(age_new^2)
         age new
                            Sex
                      1.307158
##
        4.611807
                                     4.173058
                                                    7.048902
                                                                  2.450000
##
                                    Sex:Smoke
                                                 Sex:hgt new
    I(hgt_new^2) age_new:Smoke
##
        1.914491
                      4.584832
                                     1.984749
                                                    3.788526
```

After removing age_new * hgt_new from the model, we can see that the qqplot is still approximately a straight line and the variance of the SR vs fitted model is still acceptable. And all the VIF values are now below 10, which is a good sign. Since the model is now adequate, i.e. the SR vs fitted diagram has constant variance, residual plots more or less follows a straight line, and all VIF values are acceptable, I will conduct variable selection now using backward selection.

```
bw <- step(model5, direction = c("backward"))</pre>
## Start: AIC=-2511.21
## log(FEV) ~ age new + Sex + Smoke + hgt new + Smoke * age new +
##
       Sex * Smoke + Sex * hgt_new + I(age_new^2) + I(hgt_new^2)
##
##
                   Df Sum of Sq
                                   RSS
                                           AIC
## - Sex:Smoke
                    1 0.004010 13.641 -2513.0
## - I(age_new^2)
                    1 0.005291 13.642 -2513.0
## - Sex:hgt_new
                    1 0.019820 13.656 -2512.3
## - I(hgt new^2)
                      0.034472 13.671 -2511.6
                                13.637 -2511.2
## <none>
## - age_new:Smoke 1 0.050456 13.687 -2510.8
##
## Step: AIC=-2513.02
## log(FEV) ~ age_new + Sex + Smoke + hgt_new + I(age_new^2) + I(hgt_new^
2) +
##
       age_new:Smoke + Sex:hgt_new
##
##
                   Df Sum of Sq
                                   RSS
                                           AIC
## - I(age new^2)
                    1 0.005138 13.646 -2514.8
## - Sex:hgt_new
                    1 0.026899 13.668 -2513.7
## - I(hgt_new^2)
                    1 0.034446 13.675 -2513.4
## <none>
                                13.641 -2513.0
## - age_new:Smoke 1 0.047715 13.688 -2512.7
##
## Step: AIC=-2514.77
## log(FEV) ~ age_new + Sex + Smoke + hgt_new + I(hgt_new^2) + age_new:Smo
ke +
```

```
## Sex:hgt_new
##
##
                  Df Sum of Sq
                                  RSS
                                          AIC
## - Sex:hgt new
                   1 0.026412 13.672 -2515.5
## - I(hgt new^2)
                   1 0.030764 13.677 -2515.3
## <none>
                               13.646 -2514.8
## - age new: Smoke 1 0.042861 13.689 -2514.7
## Step: AIC=-2515.51
## log(FEV) ~ age_new + Sex + Smoke + hgt_new + I(hgt_new^2) + age_new:Smo
##
##
                  Df Sum of Sq
                                  RSS
                                          AIC
                        0.0147 13.687 -2516.8
## - I(hgt_new^2)
                   1
## - age_new:Smoke 1
                        0.0369 13.709 -2515.7
## <none>
                               13.672 -2515.5
## - Sex
                   1
                        0.1587 13.831 -2510.0
## - hgt_new
                   1
                       11.9183 25.590 -2107.5
##
## Step: AIC=-2516.8
## log(FEV) ~ age_new + Sex + Smoke + hgt_new + age_new:Smoke
                  Df Sum of Sq
                                  RSS
## - age_new:Smoke 1
                        0.0396 13.726 -2516.9
## <none>
                               13.687 -2516.8
                        0.1446 13.832 -2511.9
## - Sex
                   1
                       12.0771 25.764 -2105.1
## - hgt new
                   1
##
## Step: AIC=-2516.91
## log(FEV) ~ age_new + Sex + Smoke + hgt_new
##
##
             Df Sum of Sq
                            RSS
                                    AIC
## <none>
                         13.726 -2516.9
## - Smoke
             1
                  0.1025 13.829 -2514.1
## - Sex
             1
                  0.1317 13.858 -2512.7
## - age new 1
                 1.0323 14.759 -2471.5
## - hgt_new
            1
                 13.7401 27.467 -2065.3
summary(bw)
##
## Call:
## lm(formula = log(FEV) ~ age_new + Sex + Smoke + hgt_new, data = data)
##
## Residuals:
       Min
                 10
                      Median
                                   3Q
                                           Max
## -0.63443 -0.08644 0.01167 0.09492 0.40904
##
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
                          0.008657 104.571 < 2e-16 ***
## (Intercept) 0.905221
## age new
               0.823228
                          0.117836
                                     6.986 7.01e-12 ***
## Sex1
               0.029236 0.011716
                                     2.496
                                           0.0128 *
## Smoke1 -0.046015 0.020905 -2.201 0.0281 *
```

```
## hgt_new 2.907738 0.114082 25.488 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1454 on 649 degrees of freedom
## Multiple R-squared: 0.8106, Adjusted R-squared: 0.8095
## F-statistic: 694.6 on 4 and 649 DF, p-value: < 2.2e-16</pre>
```

From the summary, the final model that I will pick is $log(FEV) = 0.905221 + 0.823228 * age_new + 0.029236 * Sex - 0.046015 * Smoke + 2.907738 * hgt_new. We can interpret the model as follows: If age_new increases by 1 unit, with all variables being constant, FEV increases by <math>(0.069084 * 100)$ percent. If hgt_new increases by 1 unit, with all variables being constant, FEV increases by (0.0244012 * 100) percent. With this fitted model, the estimated mean FEV for Sex = 1 (ie male) is (0.029236 * 100) percent more than for Sex = 0 (ie female) With this fitted model, the estimated mean FEV for Smoke = 1 (ie current smoker) is (0.046015 * 100) percent more than for Smoke = 0 (ie current non-smoker)

```
model6 <- lm(formula = log(FEV) ~ age new + Sex + Smoke + hgt new, data =</pre>
data)
anova(model6)
## Analysis of Variance Table
##
## Response: log(FEV)
             Df Sum Sq Mean Sq F value
                                           Pr(>F)
##
## age_new
              1 43.192 43.192 2042.151 < 2.2e-16 ***
## Sex
              1 1.568 1.568
                                 74.158 < 2.2e-16 ***
## Smoke
                        0.262
                                 12.365 0.0004679 ***
              1 0.262
## hgt new
              1 13.740 13.740 649.647 < 2.2e-16 ***
## Residuals 649 13.726
                         0.021
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```