### 460\_ModelSelection\_Week2

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```
library(stringr)
library(dplyr)
##
## Attaching package: 'dplyr'
## The following objects are masked from 'package:stats':
##
##
       filter, lag
## The following objects are masked from 'package:base':
##
##
       intersect, setdiff, setequal, union
library(ggplot2)
library(lubridate)
## Warning: package 'lubridate' was built under R version 4.0.3
## Attaching package: 'lubridate'
## The following objects are masked from 'package:base':
##
       date, intersect, setdiff, union
##
library(car)
## Warning: package 'car' was built under R version 4.0.3
## Loading required package: carData
## Warning: package 'carData' was built under R version 4.0.3
## Attaching package: 'car'
## The following object is masked from 'package:dplyr':
##
##
       recode
```

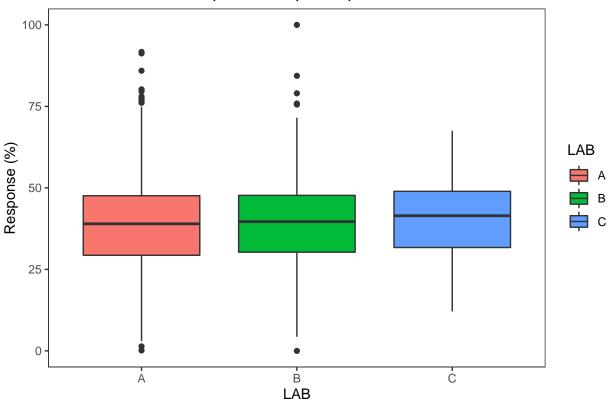
```
data <- read.csv("../data/Data.csv", stringsAsFactors=FALSE)
data$LAB <- as.factor(data$LAB) # convert LAB to be a factor
data[is.na(data)] <- 0 # replace NAs with zero

data_model <- data
data_model$X <- NULL # drop identifier column
data_model$LAB <- NULL # drop non-numeric LAB column</pre>
```

Data\_remove <- data\_model[which(colMeans(data\_model) > 0.02,)] # Remove O majority columns, because they

data\_model <- data\_model[1:nrow(data\_model),477:ncol(data\_model)]</pre>

#### Boxplot of Response per LAB



# The Response distribution of three Labs are very similar

```
# A linear regression model of the relationship between remain group variables and Response was establi
# The difference in units between variables is not considered here (normalization)
model <- lm(Response~.,data = Data_remove)
summary(model)</pre>
```

```
##
## Call:
  lm(formula = Response ~ ., data = Data_remove)
## Residuals:
##
                                 3Q
       Min
                1Q
                    Median
                                         Max
   -33.120
            -4.460
                      0.365
                              4.636
                                     43.062
##
## Coefficients: (8 not defined because of singularities)
##
                  Estimate Std. Error t value Pr(>|t|)
  (Intercept)
                3.598e+01
                            1.009e+01
                                         3.564 0.000368 ***
## Group1_2
               -1.064e+01
                            2.519e+01
                                        -0.422 0.672745
## Group1_6
               -6.154e+01
                            1.953e+01
                                        -3.151 0.001634 **
## Group1_7
                3.929e+00
                            1.463e+00
                                         2.686 0.007254 **
## Group1_9
                -1.786e+01
                            9.417e+00
                                        -1.896 0.057988
## Group1_11
                6.759e+00
                            1.014e+00
                                         6.669 2.81e-11 ***
## Group1_13
                7.464e+00
                            2.544e+01
                                         0.293 0.769237
## Group1 17
                            9.504e-01
                                         0.552 0.580981
                5.246e-01
               -1.840e+00
## Group1_19
                            1.847e+00
                                        -0.997 0.318962
## Group1_20
                8.469e-01
                            3.378e-01
                                         2.507 0.012204 *
## Group1_22
               -4.789e-02
                            3.762e-01
                                        -0.127 0.898721
## Group1_25
                -2.523e-01
                            2.806e-01
                                        -0.899 0.368532
## Group1 26
                                         1.007 0.314031
                1.159e-01
                            1.151e-01
## Group1_29
                3.553e-02
                            1.187e-01
                                         0.299 0.764669
## Group1_30
                5.799e-01
                            6.107e-01
                                         0.949 0.342405
## Group13_1
                -2.053e-01
                            1.039e-01
                                        -1.975 0.048319 *
## Group2_1
                8.124e+01
                            5.718e+01
                                         1.421 0.155431
## Group2_2
                -2.205e-01
                            2.730e+00
                                        -0.081 0.935620
## Group2_3
               -7.700e+01
                            1.174e+02
                                        -0.656 0.511966
## Group2_4
                                        -2.105 0.035346 *
               -4.034e+01
                            1.917e+01
## Group2_5
               -2.952e-01
                            5.798e+00
                                        -0.051 0.959394
## Group2_6
                3.610e+00
                            1.813e+01
                                         0.199 0.842162
## Group2_8
                2.178e+00
                            6.993e+00
                                         0.311 0.755474
## Group2_9
                            2.589e+00
                1.947e+00
                                         0.752 0.451997
## Group2_10
                -6.755e+01
                            1.059e+02
                                        -0.638 0.523553
## Group2_11
                -3.697e-01
                            7.948e-01
                                        -0.465 0.641833
## Group2 12
                -4.054e+01
                            7.201e+01
                                        -0.563 0.573451
## Group2_13
                8.303e-01
                            7.965e+00
                                         0.104 0.916977
## Group2_14
               -2.485e+01
                            1.058e+01
                                        -2.348 0.018923 *
## Group2_15
                1.328e+02
                            1.554e+02
                                         0.855 0.392617
## Group2 18
                2.837e+02
                            1.413e+02
                                         2.007 0.044747
## Group2_19
                -8.536e+00
                            9.729e+00
                                        -0.877 0.380346
## Group2_20
                1.159e+00
                            1.476e+00
                                         0.785 0.432586
## Group2_21
                3.359e-01
                            4.117e-01
                                         0.816 0.414601
## Group2_22
                1.835e+00
                            1.145e+00
                                         1.602 0.109283
## Group2_23
                7.675e-01
                            2.175e+00
                                         0.353 0.724150
## Group2_25
                -3.314e+00
                            1.120e+01
                                        -0.296 0.767324
## Group2_26
                -4.736e+00
                            7.225e+00
                                        -0.656 0.512152
## Group2_27
                -1.243e+00
                            1.347e+00
                                        -0.923 0.356248
## Group2_28
                -1.052e+00
                            1.604e+00
                                        -0.656 0.512109
## Group2_29
                            8.072e-01
                7.126e-01
                                         0.883 0.377395
## Group2_30
                6.243e-01
                            8.344e-01
                                         0.748 0.454344
## Group2_32
                            9.355e-01
                                        -0.391 0.695948
               -3.656e-01
## Group2_33
                5.555e+00 6.428e+00
                                         0.864 0.387485
```

```
## Group2_34
                 5.487e-01
                            6.316e+00
                                         0.087 0.930770
## Group2_35
                 1.740e+01
                                         0.654 0.513005
                            2.659e+01
## Group2_36
                -1.799e+01
                            2.616e+01
                                        -0.687 0.491798
## Group2_37
                 1.379e-01
                            4.531e+00
                                         0.030 0.975717
## Group2_38
                -2.018e+01
                            2.628e+01
                                        -0.768 0.442490
## Group2 39
                -4.322e-02
                            1.913e-01
                                        -0.226 0.821276
## Group2_40
                 4.640e-02
                            1.468e-01
                                         0.316 0.752039
## Group2_41
                 7.505e-02
                            1.975e-01
                                         0.380 0.703979
## Group2_43
                 1.808e+02
                            1.347e+02
                                         1.342 0.179598
## Group2_44
                -6.383e+00
                            9.552e+00
                                        -0.668 0.504015
## Group2_45
                -7.486e+00
                            6.892e+00
                                        -1.086 0.277465
## Group3_5
                -2.505e+00
                            1.364e+00
                                        -1.837 0.066225
## Group3_8
                            2.892e+00
                 3.299e+00
                                         1.141 0.253956
                                         0.238 0.811922
## Group3_9
                 2.090e+01
                            8.783e+01
## Group3_10
                -1.753e+00
                            1.501e+00
                                        -1.168 0.242777
## Group3_11
                 3.623e+02
                            1.103e+02
                                         3.284 0.001031 **
                                        -2.272 0.023146 *
## Group3_12
                            3.870e+00
                -8.792e+00
## Group3 15
                -1.130e+02
                            8.804e+01
                                        -1.284 0.199354
                -2.073e+00
## Group3_24
                            1.123e+00
                                        -1.846 0.064995
## Group11_6
                -2.011e+00
                            5.324e-01
                                        -3.776 0.000161 ***
## Group6_6
                 1.660e+00
                            2.523e-01
                                         6.580 5.08e-11 ***
## Group8_9
                -2.986e+01
                            1.589e+01
                                        -1.880 0.060185
## Group8_10
                            2.120e+00
                                         1.949 0.051288
                 4.133e+00
## Group8 20
                -1.091e-01
                            4.040e-01
                                        -0.270 0.787145
## Group9_4
                 1.103e-01
                            1.161e-01
                                         0.950 0.342138
## Group9_8
                 2.070e+00
                            2.321e+00
                                         0.892 0.372515
## Group9_9
                            4.195e-03
                 1.205e-03
                                         0.287 0.773879
## Group9_10
                -1.317e-03
                            1.730e-03
                                        -0.761 0.446428
## Group9_12
                 2.091e+00
                            2.059e+00
                                         1.016 0.309824
## Group9_16
                 1.155e-02
                            1.805e-02
                                         0.640 0.522313
## Group9_17
                                            NA
                                                      NA
## Group9_21
                        NA
                                    NA
                                                      NA
                                            NA
## Group9_24
                -5.024e+03
                            1.533e+03
                                        -3.276 0.001057 **
## Group9_25
                 1.183e+01
                            3.618e+00
                                         3.270 0.001080 **
## Group9_26
                -1.558e+00
                            4.794e-01
                                        -3.250 0.001161 **
## Group9_28
                 1.671e+03
                            5.184e+02
                                         3.223 0.001277
## Group9 30
                        NA
                                    NA
                                            NA
                                                      NA
## Group9_32
                                                      NA
                        NA
                                    NA
                                            NA
## Group9_33
                        NA
                                    NA
                                            NA
                                                      NA
## Group9_35
                -7.160e-01
                            6.096e-01
                                        -1.175 0.240206
## Group9 36
                -2.129e-04
                            7.050e-04
                                        -0.302 0.762665
## Group9_37
                            6.779e-04
                 3.734e-04
                                         0.551 0.581793
## Group9_39
                -6.487e-01
                            7.479e-01
                                        -0.867 0.385835
## Group9_43
                 6.569e-04
                            5.213e-03
                                         0.126 0.899717
## Group9_46
                -5.523e-01
                            2.055e+01
                                        -0.027 0.978563
## Group9_48
                -1.798e+00
                            5.348e+00
                                        -0.336 0.736692
                1.734e+00
## Group9_49
                            2.087e+01
                                         0.083 0.933763
## Group9_52
                 2.957e+00
                            3.610e+00
                                         0.819 0.412827
## Group9_53
                 1.292e-03
                            3.097e-03
                                         0.417 0.676618
## Group9_54
                -7.478e-04
                            8.225e-04
                                        -0.909 0.363299
## Group9_56
                            3.980e+00
                                         0.005 0.996194
                 1.899e-02
## Group9_58
                -1.229e+00
                            3.468e+00
                                        -0.355 0.722963
## Group9_60
                 4.130e-04
                            1.043e-02
                                         0.040 0.968416
## Group9 61
                -5.392e-01
                            1.138e+00
                                        -0.474 0.635593
```

```
## Group9_64
                 2.042e-01
                            2.777e-01
                                         0.736 0.462021
## Group9_65
               -1.828e-01
                            2.473e-01
                                        -0.739 0.459932
                                         1.519 0.128710
## Group9_66
                 3.304e+00
                            2.174e+00
## Group9_69
                            2.302e+01
                -9.534e+00
                                        -0.414 0.678821
## Group9_70
                 3.104e-03
                            8.107e-03
                                         0.383 0.701848
## Group9 71
                        NA
                                    NA
                                            ΝA
                                                      NA
## Group9 77
                 1.422e-01
                            6.120e-01
                                         0.232 0.816277
## Group9_78
                -3.782e-02
                            1.746e-01
                                        -0.217 0.828512
## Group10_1
                -2.194e+02
                            1.468e+03
                                        -0.149 0.881263
## Group10_3
                 3.458e+01
                            5.057e+01
                                         0.684 0.494082
## Group10_4
               -2.512e+02
                            7.588e+02
                                        -0.331 0.740666
## Group10_5
                 8.838e+02
                            1.842e+03
                                         0.480 0.631410
## Group10_6
                 5.943e+02
                            4.077e+03
                                         0.146 0.884108
                                        -0.758 0.448590
## Group10_7
                -8.418e+02
                            1.111e+03
## Group10_11
               -5.880e+01
                            2.689e+02
                                        -0.219 0.826897
## Group10_12
               -1.030e+01
                            1.243e+01
                                        -0.829 0.407108
## Group10_13
                 1.014e+02
                            4.184e+02
                                         0.242 0.808497
## Group10 14
                        NA
                                    NA
                                            NA
                                                      NA
## Group10_16
                                                      NA
                        ΝA
                                    NA
                                            NA
## Group13_3
                 1.478e+01
                            1.582e+02
                                         0.093 0.925581
## Group13_4
               -2.075e-02
                            1.310e-02
                                        -1.583 0.113375
## Group13_5
                 1.338e+01
                            5.299e+00
                                         2.526 0.011572 *
## Group13_6
                            5.714e-01
                                        -3.506 0.000458 ***
               -2.003e+00
## Group13 7
                 1.469e-01
                            1.894e-01
                                         0.776 0.437944
## Group13 8
               -4.288e-01
                            6.861e-01
                                        -0.625 0.531933
## Group13_9
                -1.968e+00
                            8.664e-01
                                        -2.271 0.023151 *
## Group13_10
               -1.152e-01
                            7.561e-01
                                        -0.152 0.878903
## Group13_11
               -2.289e+00
                            2.828e+00
                                        -0.809 0.418345
## Group13_12
               -1.560e+00
                            3.197e+00
                                        -0.488 0.625670
                            2.960e+00
## Group13_13
                                        -0.914 0.360639
               -2.706e+00
## Group13_14
               -2.586e-03
                            1.670e-02
                                        -0.155 0.876973
## Group13_15
                 3.690e-02
                            1.146e-01
                                         0.322 0.747512
## Group13_16
               -5.341e-01
                            7.142e-01
                                        -0.748 0.454585
## Group13_17
                 1.259e+00
                            1.351e+00
                                         0.932 0.351401
## Group13 18
               -5.054e-01
                            1.484e+00
                                        -0.341 0.733431
## Group13_19
               -7.215e-01
                            9.872e-01
                                        -0.731 0.464892
## Group13 20
                 1.831e+00
                            6.596e-01
                                         2.776 0.005528 **
## Group13_21
                                        -2.982 0.002871 **
               -4.138e+00
                            1.387e+00
## Group13_22
                 3.715e+00
                            1.963e+00
                                         1.893 0.058436
## Group13_23
                 1.623e-01
                            2.677e+00
                                         0.061 0.951651
## Group13 24
               -1.499e+00
                            1.758e+00
                                        -0.853 0.393968
## Group13 25
                 7.787e-01
                            1.084e+00
                                         0.719 0.472466
## Group13_26
               -2.281e-01
                            1.237e+00
                                        -0.184 0.853718
## Group13_27
               -6.532e-01
                            2.005e+00
                                        -0.326 0.744615
## Group13_28
                 6.618e-01
                            1.172e+00
                                         0.565 0.572269
## Group13_29
                 1.678e-02
                            2.995e-01
                                         0.056 0.955315
## Group13_30
               -5.296e-01
                            4.398e-01
                                        -1.204 0.228624
## Group13_31
                 7.838e-01
                            5.174e-01
                                         1.515 0.129875
## Group13_32
               -4.571e-01
                            3.975e-01
                                        -1.150 0.250206
## Group13_33
               -3.118e-02
                            1.661e-01
                                        -0.188 0.851076
## Group13_34
                 1.010e-01
                                         3.648 0.000266 ***
                            2.768e-02
## Group13_36
                 3.180e+00
                            2.261e+00
                                         1.406 0.159675
## Group13_37
               -8.836e-01
                            1.113e+00
                                        -0.794 0.427219
## Group13 38
               -7.847e-01 7.828e-01
                                        -1.002 0.316153
```

```
## Group13_40 -5.060e-03 3.295e-01 -0.015 0.987746
## Group13 41 -2.131e-01 2.386e-01 -0.893 0.371836
              1.657e-01 2.924e-01
## Group13_42
                                     0.567 0.570884
## Group13_43 -4.023e-01 2.627e-01 -1.531 0.125795
## Group13 44
              4.542e-01 3.763e-01
                                     1.207 0.227453
## Group13 45 -7.396e-01 3.399e-01 -2.176 0.029609 *
              1.695e+00 6.044e-01
## Group13 46
                                      2.805 0.005045 **
## Group13 47 -2.114e+00 8.265e-01 -2.558 0.010540 *
## Group13_48
             4.299e-01 3.042e-01 1.413 0.157698
## Group13_49
              3.449e-01 1.244e-01
                                      2.773 0.005569 **
## Group13_50 -5.573e+00 2.761e+00 -2.019 0.043572 *
## Group13_51 -9.564e-03 1.626e-02 -0.588 0.556514
## Group13_52
              6.155e-05 3.222e-05
                                     1.911 0.056107 .
## Group13_53 -1.714e-02 9.258e-02 -0.185 0.853123
## Group13_55 -7.766e-02 7.866e-02 -0.987 0.323555
## Group13_56
              1.806e-01 8.258e-02
                                      2.187 0.028769 *
## Group13 59 -4.867e-03 2.592e-03 -1.878 0.060455 .
## Group13 61 -8.634e-03 6.268e-03 -1.377 0.168418
## Group13 62
               3.055e+02 2.402e+02
                                      1.272 0.203423
## Group13_63 -2.960e+02 2.317e+02 -1.277 0.201496
## Group13_64
              1.915e-02 2.959e-01
                                      0.065 0.948396
## Group13_65 -1.331e-02 4.948e-02 -0.269 0.787870
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 7.454 on 6193 degrees of freedom
## Multiple R-squared: 0.6621, Adjusted R-squared: 0.653
## F-statistic: 73.09 on 166 and 6193 DF, p-value: < 2.2e-16
# Multiple R-squared: 0.6621, Adjusted R-squared: 0.653
# The model can only explain 65% of the data
# Too many variables cannot be processed with functions such as step()
# Here, we choose the statistically significant variables(p value<0.05) in the first model to continue
# A preliminary conclusion can only be reached by manual treatment
model_2 <- lm(Response~Group1_9+Group1_11+Group1_20+Group1_22+Group2_4+
               Group2_9+Group2_14+Group2_22+Group3_8+Group3_10+Group3_12+
               Group11_6+Group6_6+Group9_24+Group9_25+Group9_26+Group9_28+
               Group13 6+Group13 11+Group13 13+Group13 20+Group13 21+
               Group13_22+Group13_34+Group13_46+Group13_47+Group13_49+
               Group13_50+Group13_52+Group13_56,data = Data_remove)
summary(model_2)
##
## Call:
## lm(formula = Response ~ Group1_9 + Group1_11 + Group1_20 + Group1_22 +
      Group2 4 + Group2 9 + Group2 14 + Group2 22 + Group3 8 +
##
      Group3_10 + Group3_12 + Group11_6 + Group6_6 + Group9_24 +
##
##
      Group9_25 + Group9_26 + Group9_28 + Group13_6 + Group13_11 +
##
      Group13_13 + Group13_20 + Group13_21 + Group13_22 + Group13_34 +
##
      Group13_46 + Group13_47 + Group13_49 + Group13_50 + Group13_52 +
##
      Group13_56, data = Data_remove)
```

1.653 0.098291 .

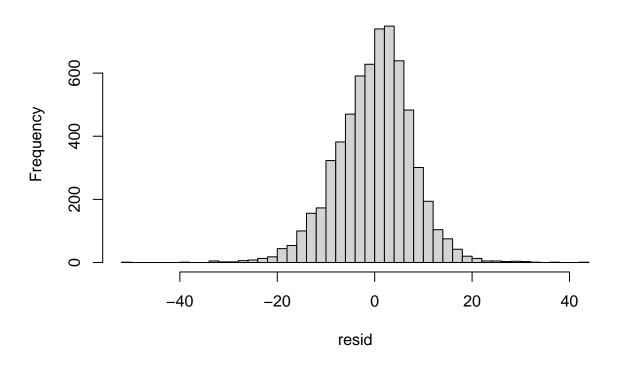
## Group13 39

7.276e-01 4.400e-01

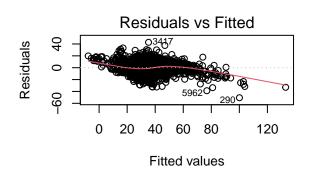
```
##
## Residuals:
      Min
                1Q Median
                                       Max
  -51.025
                     0.555
##
           -4.616
                             4.847
                                    42.651
##
## Coefficients:
                 Estimate Std. Error t value Pr(>|t|)
## (Intercept) 1.428e+01
                           2.851e+00
                                       5.007 5.68e-07 ***
## Group1_9
                1.015e+01
                           4.230e+00
                                       2.400 0.016438 *
## Group1_11
                3.688e+00
                           5.786e-01
                                       6.373 1.98e-10 ***
## Group1_20
                2.132e-02
                           8.999e-02
                                       0.237 0.812719
## Group1_22
               -2.642e-01
                           1.267e-01
                                      -2.086 0.036992 *
## Group2_4
                           3.490e+00
                                      -0.321 0.748068
               -1.121e+00
                           2.565e-01
## Group2_9
                1.888e+00
                                       7.361 2.06e-13 ***
## Group2_14
                2.267e+00
                           6.879e-01
                                       3.295 0.000990 ***
## Group2_22
                8.881e-01
                           2.199e-01
                                       4.038 5.45e-05 ***
## Group3_8
                           1.755e+00
                                       3.793 0.000150 ***
                6.658e+00
## Group3 10
               -4.271e+00
                          1.385e+00
                                      -3.084 0.002053 **
               -4.037e+00
## Group3_12
                          1.443e+00
                                      -2.797 0.005174 **
## Group11_6
               -1.120e+00 4.863e-01
                                     -2.303 0.021295 *
## Group6_6
               2.304e+00 1.973e-01 11.674 < 2e-16 ***
## Group9_24
                                     -4.018 5.94e-05 ***
               -5.145e+03 1.281e+03
## Group9_25
                           3.021e+00
                                       4.004 6.31e-05 ***
                1.210e+01
## Group9 26
               -1.599e+00 3.996e-01
                                     -4.001 6.38e-05 ***
## Group9_28
                1.747e+03 4.307e+02
                                       4.056 5.05e-05 ***
## Group13_6
               -1.488e+00
                           3.173e-01
                                     -4.690 2.79e-06 ***
## Group13_11
                                      -2.273 0.023076 *
              -1.518e-01
                           6.677e-02
## Group13_13
              -9.538e-01
                          1.608e-01
                                     -5.932 3.15e-09 ***
## Group13_20
               1.716e-01
                           1.061e-01
                                      1.618 0.105722
## Group13_21
                           2.941e-01
                                      -0.931 0.351632
              -2.739e-01
## Group13_22
               1.519e-01
                           2.088e-01
                                       0.728 0.466933
## Group13_34
                5.063e-02
                           9.862e-03
                                       5.134 2.92e-07 ***
## Group13_46
                6.176e-01
                           3.204e-01
                                       1.928 0.053937 .
## Group13_47
               -1.257e+00
                           3.547e-01
                                      -3.543 0.000398 ***
## Group13 49
                           4.870e-02
                                       5.497 4.00e-08 ***
                2.677e-01
              -6.110e+00
## Group13_50
                          7.752e-01
                                      -7.881 3.80e-15 ***
## Group13 52
                3.718e-05
                           2.293e-05
                                       1.621 0.105014
## Group13_56
                                       3.019 0.002545 **
                2.088e-01
                          6.918e-02
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 7.64 on 6329 degrees of freedom
## Multiple R-squared: 0.6373, Adjusted R-squared: 0.6355
## F-statistic: 370.6 on 30 and 6329 DF, p-value: < 2.2e-16
# We need to reduce the number of variables as much as possible, and select the variables that have an
model_3 <- lm(Response~Group1_11+Group2_9+Group2_14+
                Group2_22+Group3_8+Group3_10+Group3_12+Group6_6+
                Group9_24+Group9_25+Group9_26+Group9_28+Group13_6+
                Group13_11+Group13_13+Group13_34+Group13_47+Group13_49+
                Group13_50+Group13_56,data = Data_remove)
# 20 variables
summary(model_3)
```

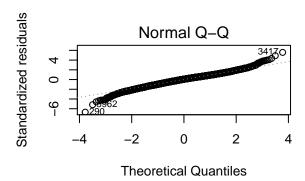
```
##
## Call:
## lm(formula = Response ~ Group1 11 + Group2 9 + Group2 14 + Group2 22 +
##
       Group3_8 + Group3_10 + Group3_12 + Group6_6 + Group9_24 +
##
       Group9_25 + Group9_26 + Group9_28 + Group13_6 + Group13_11 +
       Group13 13 + Group13 34 + Group13 47 + Group13 49 + Group13 50 +
##
       Group13 56, data = Data remove)
##
##
## Residuals:
##
      Min
                1Q Median
                                3Q
                                       Max
   -50.582
           -4.595
                    0.586
                             4.836
                                   42.748
##
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
##
                          2.756e+00
                                      4.614 4.03e-06 ***
## (Intercept) 1.272e+01
## Group1_11
               5.037e+00
                          6.786e-02
                                     74.215 < 2e-16 ***
## Group2_9
                1.830e+00
                          1.745e-01
                                     10.490 < 2e-16 ***
## Group2 14
               2.042e+00
                          5.379e-01
                                      3.797 0.000148 ***
## Group2_22
               9.045e-01
                          1.114e-01
                                      8.119 5.60e-16 ***
## Group3 8
               7.471e+00
                          1.738e+00
                                      4.298 1.75e-05 ***
## Group3_10
              -5.133e+00 1.345e+00 -3.815 0.000138 ***
## Group3 12
              -4.226e+00 1.442e+00 -2.931 0.003388 **
## Group6_6
               2.343e+00 1.880e-01 12.465 < 2e-16 ***
## Group9 24
               -5.452e+03 1.281e+03 -4.258 2.10e-05 ***
## Group9 25
               1.283e+01 3.021e+00 4.247 2.20e-05 ***
## Group9 26
              -1.695e+00 3.996e-01 -4.241 2.25e-05 ***
## Group9_28
               1.842e+03 4.307e+02
                                      4.276 1.93e-05 ***
## Group13_6
               -1.778e+00 2.870e-01 -6.194 6.23e-10 ***
## Group13_11
              -2.001e-01 6.310e-02 -3.171 0.001529 **
## Group13_13
              -9.329e-01
                          1.591e-01 -5.862 4.80e-09 ***
## Group13_34
               5.601e-02
                          7.999e-03
                                      7.002 2.79e-12 ***
## Group13_47
              -3.164e-01
                          8.420e-02
                                     -3.757 0.000173 ***
## Group13_49
               1.310e-01
                          3.043e-02
                                      4.304 1.70e-05 ***
                                     -8.251 < 2e-16 ***
## Group13_50
              -3.802e+00 4.607e-01
## Group13 56
               2.307e-01 6.901e-02
                                      3.343 0.000833 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 7.658 on 6339 degrees of freedom
## Multiple R-squared: 0.635, Adjusted R-squared: 0.6338
## F-statistic: 551.3 on 20 and 6339 DF, p-value: < 2.2e-16
vif(model_3)
      Group1_11
                   Group2_9
                                Group2_14
                                             Group2_22
                                                           Group3_8
                                                                       Group3_10
## 1.165492e+00 3.932537e+00 2.788751e+00 3.081065e+00 1.379437e+02 3.604530e+01
##
      Group3_12
                    Group6_6
                                Group9_24
                                             Group9_25
                                                          Group9_26
                                                                       Group9_28
## 9.668301e+01 1.440010e+00 1.230999e+06 3.459065e+06 1.109405e+06 9.057347e+04
                               Group13_13
                                            Group13_34
      Group13_6
                 Group13_11
                                                         Group13_47
                                                                      Group13_49
## 1.286216e+01 2.135932e+01 2.086930e+00 1.616362e+01 1.380179e+01 3.964368e+01
     Group13_50
                 Group13_56
## 5.094612e+01 1.818830e+00
```

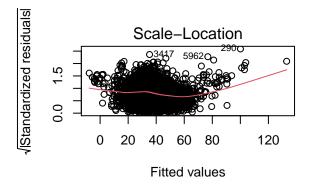
## Histogram of resid

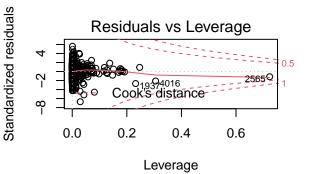


par(mfrow=c(2,2))
plot(model\_3)









# # step function stp\_model2 <- step(model\_2)</pre>

```
## Start: AIC=25895.48
  Response ~ Group1_9 + Group1_11 + Group1_20 + Group1_22 + Group2_4 +
##
       Group2_9 + Group2_14 + Group2_22 + Group3_8 + Group3_10 +
##
       Group3_12 + Group11_6 + Group6_6 + Group9_24 + Group9_25 +
##
       Group9 26 + Group9 28 + Group13 6 + Group13 11 + Group13 13 +
##
       Group13_20 + Group13_21 + Group13_22 + Group13_34 + Group13_46 +
##
       Group13_47 + Group13_49 + Group13_50 + Group13_52 + Group13_56
##
##
                Df Sum of Sq
                                RSS
                                       AIC
## - Group1_20
                         3.3 369409 25894
## - Group2_4
                 1
                         6.0 369412 25894
## - Group13_22
                 1
                        30.9 369437 25894
## - Group13_21
                        50.6 369457 25894
## <none>
                              369406 25896
## - Group13_20
                       152.8 369559 25896
                 1
## - Group13_52
                 1
                       153.4 369559 25896
## - Group13_46
                1
                       216.9 369623 25897
## - Group1 22
                 1
                       254.1 369660 25898
## - Group13_11
                       301.5 369707 25899
                 1
## - Group11_6
                       309.6 369716 25899
## - Group1_9
                       336.1 369742 25899
                 1
## - Group3_12
                 1
                       456.6 369862 25901
## - Group13_56 1
                       532.0 369938 25903
```

```
## - Group3 10
                       555.1 369961 25903
                       633.7 370040 25904
## - Group2 14
## - Group13 47
                       732.7 370139 25906
## - Group3_8
                       839.8 370246 25908
                 1
## - Group9_26
                 1
                       934.3 370340 25910
## - Group9 25
                       935.5 370341 25910
                 1
## - Group9 24
                       942.3 370348 25910
## - Group2 22
                 1
                       951.8 370358 25910
## - Group9_28
                 1
                       960.3 370366 25910
## - Group13_6
                 1
                      1283.7 370690 25916
## - Group13_34
                      1538.7 370945 25920
## - Group13_49
                 1
                      1764.0 371170 25924
## - Group13_13
                 1
                      2053.8 371460 25929
## - Group1_11
                      2370.8 371777 25934
## - Group2_9
                 1
                      3162.5 372568 25948
## - Group13_50
                      3625.2 373031 25956
## - Group6_6
                      7954.6 377360 26029
##
## Step: AIC=25893.53
## Response ~ Group1_9 + Group1_11 + Group1_22 + Group2_4 + Group2_9 +
##
       Group2_14 + Group2_22 + Group3_8 + Group3_10 + Group3_12 +
##
       Group11_6 + Group6_6 + Group9_24 + Group9_25 + Group9_26 +
       Group9_28 + Group13_6 + Group13_11 + Group13_13 + Group13_20 +
##
##
       Group13 21 + Group13 22 + Group13 34 + Group13 46 + Group13 47 +
##
       Group13_49 + Group13_50 + Group13_52 + Group13_56
##
##
                Df Sum of Sq
                                 RSS
                                       AIC
                         4.3 369413 25892
## - Group2_4
## - Group13_22
                1
                         29.3 369438 25892
## - Group13_21 1
                        48.7 369458 25892
## <none>
                              369409 25894
## - Group13_20
                 1
                       150.2 369559 25894
                       156.2 369565 25894
## - Group13_52
## - Group13_46
                       215.4 369625 25895
                 1
## - Group1 22
                 1
                       271.2 369680 25896
## - Group13_11 1
                       298.3 369707 25897
## - Group1 9
                       341.9 369751 25897
## - Group11_6
                 1
                       359.2 369768 25898
## - Group3 12
                       460.5 369870 25900
## - Group13_56
                       532.3 369941 25901
                 1
## - Group3 10
                       563.3 369972 25901
                       632.3 370041 25902
## - Group2 14
                 1
                       730.6 370140 25904
## - Group13 47
                 1
                       847.7 370257 25906
## - Group3_8
## - Group9_26
                       933.0 370342 25908
## - Group9_25
                 1
                       934.3 370343 25908
## - Group9_24
                 1
                       941.1 370350 25908
## - Group9_28
                       959.0 370368 25908
## - Group2_22
                      1013.9 370423 25909
## - Group13_6
                      1287.2 370696 25914
                      1535.5 370945 25918
## - Group13_34
                 1
## - Group13_49
                      1761.3 371170 25922
## - Group13_13
                 1
                      2050.8 371460 25927
                      2646.5 372056 25937
## - Group1 11
```

```
## - Group2 9
                      3249.9 372659 25947
## - Group13 50 1
                      3621.9 373031 25954
## - Group6 6
                      7957.4 377367 26027
##
## Step: AIC=25891.61
## Response ~ Group1 9 + Group1 11 + Group1 22 + Group2 9 + Group2 14 +
       Group2 22 + Group3 8 + Group3 10 + Group3 12 + Group11 6 +
##
       Group6_6 + Group9_24 + Group9_25 + Group9_26 + Group9_28 +
##
       Group13_6 + Group13_11 + Group13_13 + Group13_20 + Group13_21 +
##
       Group13_22 + Group13_34 + Group13_46 + Group13_47 + Group13_49 +
##
       Group13_50 + Group13_52 + Group13_56
##
##
                Df Sum of Sq
                                RSS
                                       AIC
                        32.8 369446 25890
## - Group13_22
## - Group13_21 1
                        53.5 369467 25891
## <none>
                             369413 25892
                       159.4 369573 25892
## - Group13_20
                1
## - Group13 52
                1
                       160.1 369574 25892
## - Group13_46 1
                       215.1 369629 25893
## - Group1 22
                 1
                       268.2 369682 25894
## - Group13_11 1
                       296.6 369710 25895
## - Group1 9
                       346.6 369760 25896
## - Group11_6
                       361.8 369775 25896
                 1
## - Group3 12
                       457.2 369871 25898
                 1
## - Group13 56
                1
                       531.5 369945 25899
## - Group3 10
                 1
                       560.6 369974 25899
## - Group13_47
                       733.2 370147 25902
                 1
                       844.8 370258 25904
## - Group3_8
                 1
## - Group9_26
                 1
                       940.8 370354 25906
## - Group9_25
                 1
                       941.9 370355 25906
## - Group9_24
                 1
                       948.7 370362 25906
## - Group9_28
                 1
                       967.1 370381 25906
## - Group2_14
                      1110.2 370524 25909
## - Group13_6
                      1289.8 370703 25912
                 1
## - Group13 34
                 1
                      1533.7 370947 25916
## - Group13 49
                      1795.5 371209 25920
                1
## - Group13 13
                1
                      2046.8 371460 25925
## - Group1_11
                 1
                      2642.2 372056 25935
## - Group2 22
                 1
                      2849.3 372263 25939
## - Group13_50
                      3703.1 373117 25953
                 1
## - Group2 9
                      5515.8 374929 25984
## - Group6 6
                 1
                      8632.6 378046 26037
## Step: AIC=25890.17
  Response ~ Group1_9 + Group1_11 + Group1_22 + Group2_9 + Group2_14 +
       Group2_22 + Group3_8 + Group3_10 + Group3_12 + Group11_6 +
##
##
       Group6_6 + Group9_24 + Group9_25 + Group9_26 + Group9_28 +
##
       Group13_6 + Group13_11 + Group13_13 + Group13_20 + Group13_21 +
##
       Group13_34 + Group13_46 + Group13_47 + Group13_49 + Group13_50 +
##
       Group13_52 + Group13_56
##
                Df Sum of Sq
                                RSS
                                       ATC
## - Group13_21 1
                        74.8 369521 25890
                             369446 25890
## <none>
```

```
## - Group13 52
                       188.9 369635 25891
                1
## - Group13_20
                       209.8 369656 25892
                1
## - Group13 46
                       220.3 369667 25892
## - Group1_22
                       257.0 369703 25893
                 1
## - Group13_11
                 1
                       333.1 369779 25894
## - Group1 9
                 1
                       349.9 369796 25894
## - Group11 6
                       367.4 369814 25895
## - Group3 12
                 1
                       458.4 369905 25896
## - Group13_56
                 1
                       526.1 369972 25897
## - Group3_10
                       563.8 370010 25898
## - Group13_47
                 1
                       712.5 370159 25900
## - Group3_8
                 1
                       851.4 370298 25903
## - Group9_26
                 1
                       936.5 370383 25904
                       937.5 370384 25904
## - Group9_25
## - Group9_24
                       944.1 370390 25904
                 1
## - Group9_28
                 1
                       962.6 370409 25905
                      1116.8 370563 25907
## - Group2_14
                 1
## - Group13 6
                      1399.1 370845 25912
## - Group13_49
                      1950.5 371397 25922
                 1
## - Group13 13
                 1
                      2159.2 371605 25925
## - Group13_34
                 1
                      2227.4 371674 25926
## - Group1_11
                      2631.1 372077 25933
## - Group2_22
                      2830.9 372277 25937
                 1
## - Group13 50
                 1
                      4604.6 374051 25967
## - Group2_9
                      5565.7 375012 25983
## - Group6_6
                      8602.2 378049 26035
##
## Step: AIC=25889.46
   Response ~ Group1_9 + Group1_11 + Group1_22 + Group2_9 + Group2_14 +
##
       Group2_22 + Group3_8 + Group3_10 + Group3_12 + Group11_6 +
##
       Group6_6 + Group9_24 + Group9_25 + Group9_26 + Group9_28 +
##
       Group13_6 + Group13_11 + Group13_13 + Group13_20 + Group13_34 +
##
       Group13_46 + Group13_47 + Group13_49 + Group13_50 + Group13_52 +
##
       Group13_56
##
                Df Sum of Sq
##
                                 RSS
                                       AIC
## <none>
                              369521 25890
## - Group13_52 1
                       184.6 369706 25891
## - Group13_46 1
                       215.1 369736 25891
                       266.3 369787 25892
## - Group1_22
                 1
## - Group1 9
                 1
                       322.4 369843 25893
## - Group11 6
                       361.7 369883 25894
                 1
## - Group13 11
                 1
                       381.5 369903 25894
## - Group3_12
                 1
                       455.5 369977 25895
## - Group13_56
                       514.5 370036 25896
## - Group3_10
                 1
                       563.5 370085 25897
## - Group13_47
                 1
                       678.6 370200 25899
                       852.5 370374 25902
## - Group3_8
## - Group9_26
                       943.4 370465 25904
                 1
## - Group9_25
                 1
                       944.7 370466 25904
## - Group9_24
                       951.4 370472 25904
                 1
## - Group9_28
                       969.6 370491 25904
## - Group2 14
                 1
                      1099.8 370621 25906
## - Group13_20 1
                      1104.8 370626 25906
```

```
## - Group13 6
                      1531.3 371052 25914
                 1
## - Group13_49
                      2094.1 371615 25923
                1
## - Group13 34
                1
                      2178.6 371700 25925
## - Group13_13
                      2183.1 371704 25925
                 1
## - Group1_11
                 1
                      2745.8 372267 25935
## - Group2 22
                      2876.2 372397 25937
                 1
## - Group13_50
                 1
                      4916.8 374438 25972
## - Group2_9
                 1
                      5647.1 375168 25984
## - Group6_6
                      8669.7 378191 26035
summary(stp_model2)
##
## Call:
  lm(formula = Response ~ Group1_9 + Group1_11 + Group1_22 + Group2_9 +
       Group2_14 + Group2_22 + Group3_8 + Group3_10 + Group3_12 +
##
       Group11_6 + Group6_6 + Group9_24 + Group9_25 + Group9_26 +
##
##
       Group9_28 + Group13_6 + Group13_11 + Group13_13 + Group13_20 +
       Group13_34 + Group13_46 + Group13_47 + Group13_49 + Group13_50 +
##
##
       Group13_52 + Group13_56, data = Data_remove)
##
## Residuals:
##
                                3Q
       Min
                1Q Median
                                       Max
##
  -50.704 -4.622
                     0.556
                             4.847
                                    42.633
##
## Coefficients:
##
                 Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                1.378e+01
                           2.769e+00
                                       4.979 6.56e-07 ***
                9.548e+00
                           4.062e+00
                                        2.351 0.018777 *
## Group1_9
## Group1_11
                3.775e+00
                           5.503e-01
                                       6.860 7.54e-12 ***
                                      -2.136 0.032697 *
## Group1_22
               -2.656e-01
                           1.243e-01
## Group2_9
                1.868e+00
                           1.899e-01
                                       9.838 < 2e-16 ***
## Group2_14
                2.365e+00
                           5.447e-01
                                       4.342 1.44e-05 ***
                                       7.021 2.43e-12 ***
## Group2_22
                8.151e-01
                           1.161e-01
                                       3.822 0.000133 ***
## Group3_8
                6.694e+00
                           1.751e+00
## Group3 10
               -4.291e+00
                           1.381e+00
                                      -3.108 0.001894 **
                          1.440e+00
                                      -2.794 0.005221 **
## Group3_12
               -4.023e+00
## Group11_6
               -1.157e+00
                           4.646e-01
                                      -2.490 0.012812 *
## Group6_6
                2.314e+00
                           1.899e-01
                                      12.190 < 2e-16 ***
## Group9_24
               -5.163e+03 1.279e+03 -4.038 5.45e-05 ***
## Group9_25
                1.214e+01
                           3.017e+00
                                       4.024 5.80e-05 ***
## Group9_26
               -1.604e+00
                           3.990e-01
                                      -4.021 5.86e-05 ***
## Group9_28
                1.753e+03
                           4.300e+02
                                       4.076 4.63e-05 ***
                           3.069e-01
                                      -5.123 3.10e-07 ***
## Group13_6
               -1.572e+00
## Group13_11
               -1.668e-01
                           6.521e-02
                                      -2.557 0.010578 *
## Group13_13
               -9.727e-01
                           1.590e-01
                                       -6.117 1.01e-09 ***
## Group13_20
                4.418e-02
                           1.015e-02
                                       4.351 1.37e-05 ***
                                       6.110 1.05e-09 ***
## Group13_34
                5.111e-02
                           8.364e-03
                           3.199e-01
## Group13_46
                6.143e-01
                                       1.920 0.054872 .
               -1.200e+00
## Group13_47
                           3.519e-01
                                      -3.410 0.000653 ***
                2.599e-01
                           4.339e-02
                                       5.991 2.20e-09 ***
## Group13_49
## Group13_50
               -5.945e+00
                           6.477e-01
                                      -9.180 < 2e-16 ***
## Group13_52
                4.012e-05
                           2.255e-05
                                        1.779 0.075344 .
```

2.969 0.002995 \*\*

## Group13 56

2.052e-01 6.911e-02

```
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 7.639 on 6333 degrees of freedom
## Multiple R-squared: 0.6371, Adjusted R-squared: 0.6357
## F-statistic: 427.7 on 26 and 6333 DF, p-value: < 2.2e-16
# According to the results of step (), we choose statistically significant variables to form a linear r
model_4 <- lm(Response~Group1_9+Group1_11+Group1_22+</pre>
                Group2_9+Group2_14+Group2_22+Group3_8+Group3_10+Group3_12+
                Group11_6+Group6_6+Group9_24+Group9_25+Group9_26+Group9_28+
                Group13_6+Group13_11+Group13_13+Group13_20+Group13_34+
                Group13 46+Group13 47+Group13 49+
                Group13_50+Group13_52+Group13_56,data = Data_remove)
# Backward selection
drop1(model_4,test='F')
## Single term deletions
##
## Model:
## Response ~ Group1_9 + Group1_11 + Group1_22 + Group2_9 + Group2_14 +
##
       Group2_22 + Group3_8 + Group3_10 + Group3_12 + Group11_6 +
##
       Group6_6 + Group9_24 + Group9_25 + Group9_26 + Group9_28 +
       Group13 6 + Group13 11 + Group13 13 + Group13 20 + Group13 34 +
##
##
       Group13_46 + Group13_47 + Group13_49 + Group13_50 + Group13_52 +
##
       Group13_56
              Df Sum of Sq
##
                              RSS
                                    AIC F value
                                                    Pr(>F)
## <none>
                           369521 25890
                     322.4 369843 25893
                                          5.5250 0.0187768 *
## Group1_9
               1
## Group1_11
               1
                    2745.8 372267 25935
                                        47.0585 7.544e-12 ***
                     266.3 369787 25892
                                         4.5636 0.0326971 *
## Group1_22
               1
                    5647.1 375168 25984 96.7815 < 2.2e-16 ***
## Group2_9
               1
## Group2_14
                    1099.8 370621 25906 18.8496 1.436e-05 ***
               1
## Group2_22
                    2876.2 372397 25937 49.2934 2.434e-12 ***
               1
                     852.5 370374 25902 14.6111 0.0001334 ***
## Group3_8
               1
## Group3_10
               1
                     563.5 370085 25897
                                          9.6578 0.0018938 **
                     455.5 369977 25895
                                          7.8066 0.0052211 **
## Group3_12
               1
## Group11_6
              1
                     361.7 369883 25894
                                          6.1984 0.0128119 *
## Group6_6
               1
                    8669.7 378191 26035 148.5854 < 2.2e-16 ***
                     951.4 370472 25904 16.3053 5.455e-05 ***
## Group9_24
              1
## Group9_25
              1
                     944.7 370466 25904 16.1899 5.797e-05 ***
## Group9_26
                     943.4 370465 25904 16.1690 5.861e-05 ***
              1
                     969.6 370491 25904 16.6176 4.628e-05 ***
## Group9_28
               1
                    1531.3 371052 25914 26.2435 3.099e-07 ***
## Group13_6
               1
## Group13_11
                     381.5 369903 25894
                                          6.5388 0.0105779 *
                    2183.1 371704 25925 37.4152 1.012e-09 ***
## Group13_13
              1
## Group13_20
                    1104.8 370626 25906
                                         18.9343 1.374e-05 ***
              1
                    2178.6 371700 25925
## Group13_34 1
                                        37.3372 1.053e-09 ***
                     215.1 369736 25891
                                          3.6873 0.0548723 .
## Group13_46 1
## Group13_47 1
                     678.6 370200 25899
                                        11.6308 0.0006527 ***
                    2094.1 371615 25923
                                         35.8899 2.203e-09 ***
## Group13_49 1
## Group13_50 1
                    4916.8 374438 25972 84.2662 < 2.2e-16 ***
## Group13_52 1
                     184.6 369706 25891
                                          3.1636 0.0753438 .
                                          8.8175 0.0029947 **
## Group13_56 1
                     514.5 370036 25896
```

```
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
# remove 13_46, 13_52
model_4_1 <- lm(Response~Group1_9+Group1_11+Group1_22+
               Group2 9+Group2 14+Group2 22+Group3 8+Group3 10+Group3 12+
               Group11_6+Group6_6+Group9_24+Group9_25+Group9_26+Group9_28+
               Group13_6+Group13_11+Group13_13+Group13_20+Group13_34+
               Group13_47+Group13_49+Group13_50+Group13_56
                ,data =Data_remove)
# 24 variables
drop1(model_4_1,test='F')
## Single term deletions
##
## Model:
## Response ~ Group1_9 + Group1_11 + Group1_22 + Group2_9 + Group2_14 +
##
      Group2_22 + Group3_8 + Group3_10 + Group3_12 + Group11_6 +
##
      Group6_6 + Group9_24 + Group9_25 + Group9_26 + Group9_28 +
##
      Group13_6 + Group13_11 + Group13_13 + Group13_20 + Group13_34 +
##
      Group13_47 + Group13_49 + Group13_50 + Group13_56
##
                             RSS
                                   AIC F value
             Df Sum of Sq
                          369917 25892
## <none>
                    388.3 370306 25897
                                         6.6506 0.0099346 **
## Group1_9
              1
                   2587.3 372505 25935 44.3086 3.040e-11 ***
## Group1_11
              1
## Group1_22
              1
                    249.3 370167 25895
                                        4.2700 0.0388323 *
                   5743.4 375661 25988 98.3579 < 2.2e-16 ***
## Group2_9
              1
## Group2_14
                   1081.8 370999 25909 18.5265 1.701e-05 ***
              1
## Group2_22
              1
                   2777.9 372695 25938 47.5734 5.812e-12 ***
## Group3_8
              1
                    873.6 370791 25905 14.9614 0.0001108 ***
## Group3_10
              1
                    588.8 370506 25900 10.0826 0.0015039 **
## Group3 12
                    471.6 370389 25898
                                        8.0764 0.0044989 **
              1
## Group11 6
              1
                    364.1 370281 25897
                                         6.2350 0.0125499 *
                   8724.6 378642 26039 149.4130 < 2.2e-16 ***
## Group6_6
              1
## Group9 24
                   972.0 370889 25907 16.6461 4.560e-05 ***
                    965.2 370883 25907 16.5298 4.847e-05 ***
## Group9_25
              1
## Group9_26
                    960.4 370878 25907 16.4477 5.061e-05 ***
              1
                    977.9 370895 25907 16.7465 4.325e-05 ***
## Group9_28
              1
## Group13_6
                   1370.5 371288 25914 23.4706 1.299e-06 ***
              1
                    328.7 370246 25896
                                        5.6290 0.0176952 *
## Group13_11 1
## Group13_13 1
                   2164.5 372082 25927 37.0683 1.207e-09 ***
## Group13_20 1
                    949.8 370867 25907 16.2663 5.568e-05 ***
## Group13_34 1
                   2099.8 372017 25926 35.9601 2.125e-09 ***
                   1573.0 371490 25917
                                        26.9386 2.166e-07 ***
## Group13_47 1
## Group13_49 1
                   1926.1 371843 25923 32.9861 9.713e-09 ***
## Group13_50 1
                   4865.6 374783 25973 83.3263 < 2.2e-16 ***
## Group13_56 1
                    586.3 370504 25900 10.0401 0.0015390 **
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
vif(model_4_1)
```

Group2\_9

Group2\_14

Group2\_22

Group1\_22

##

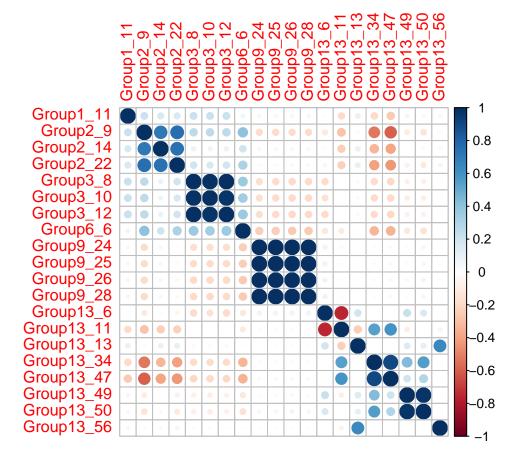
Group1\_9

Group1\_11

```
## 7.602562e+01 7.619006e+01 1.114888e+00 4.677825e+00 2.867005e+00 3.346865e+00
##
                   Group3 10
                                Group3 12
                                             Group11 6
                                                           Group6 6
                                                                       Group9 24
       Group3 8
## 1.406773e+02 3.810679e+01 9.690060e+01 1.166870e+00 1.473624e+00 1.232454e+06
                                Group9_28
                                             Group13_6
      Group9_25
                   Group9_26
                                                         Group13_11
                                                                      Group13 13
## 3.463310e+06 1.110844e+06 9.068891e+04 1.455987e+01 2.276685e+01 2.094296e+00
## Group13 20
                  Group13 34
                               Group13 47
                                            Group13 49
                                                         Group13 50
                                                                      Group13_56
## 1.864251e+01 1.706010e+01 2.362963e+01 5.148840e+01 7.715562e+01 1.823752e+00
# 1_9,1_22,11_6,13_11 can be removed
# The result of backward selection is similar to that of manual selection
# The current linear model can only provide reference
## PCA
# Next, data frame composed of the variables in the previous linear regression model is used to contin
Data_PCA <- select(Data_remove,Group1_11,Group2_9,Group2_14,</pre>
                Group2_22,Group3_8,Group3_10,Group3_12,Group6_6,
                Group9_24,Group9_25,Group9_26,Group9_28,Group13_6,
                Group13 11, Group13 13, Group13 34, Group13 47, Group13 49,
                Group13_50,Group13_56,Response)
# The Response variable is removed before PCA
PCA <- princomp(Data_PCA[,-21],cor = TRUE)
summary(PCA)
## Importance of components:
                                       Comp.2
                                                 Comp.3
                             Comp.1
                                                           Comp.4
## Standard deviation
                          2.2416598 1.9567282 1.6133648 1.4866511 1.27266518
## Proportion of Variance 0.2512519 0.1914393 0.1301473 0.1105066 0.08098383
## Cumulative Proportion 0.2512519 0.4426912 0.5728385 0.6833451 0.76432889
##
                                         Comp.7
                                                    Comp.8
                              Comp.6
                                                               Comp.9
                          1.23691906 0.95656108 0.86927865 0.78198331 0.57035850
## Standard deviation
## Proportion of Variance 0.07649844 0.04575045 0.03778227 0.03057489 0.01626544
## Cumulative Proportion 0.84082733 0.88657779 0.92436005 0.95493495 0.97120039
                             Comp.11
                                         Comp.12
                                                     Comp.13
                                                                 Comp.14
## Standard deviation
                          0.49240675 0.443214128 0.256405212 0.164394139
## Proportion of Variance 0.01212322 0.009821938 0.003287182 0.001351272
## Cumulative Proportion 0.98332361 0.993145548 0.996432730 0.997784001
                                           Comp.16
                                                        Comp.17
                              Comp.15
## Standard deviation
                          0.144374779 0.1040051323 0.0824600888 0.0668232698
## Proportion of Variance 0.001042204 0.0005408534 0.0003399833 0.0002232675
## Cumulative Proportion 0.998826205 0.9993670586 0.9997070419 0.9999303094
##
                               Comp.19
                                            Comp.20
## Standard deviation
                          3.733152e-02 4.120714e-04
## Proportion of Variance 6.968213e-05 8.490142e-09
## Cumulative Proportion 1.000000e+00 1.000000e+00
# Standard deviation: Standard deviation
# Proportion of Variance: Contribution rate of each principal component
# Cumulative Proportion: Cumulative contribution rate of principal components
# Generally, the principal components with cumulative contribution rate over 85% are selected
# So we choose the first seven principal components
```

```
## Warning: package 'corrplot' was built under R version 4.0.3
## corrplot 0.84 loaded

# Correlation matrix
correlation <- cor(Data_PCA[,-21])
corrplot(correlation,)</pre>
```



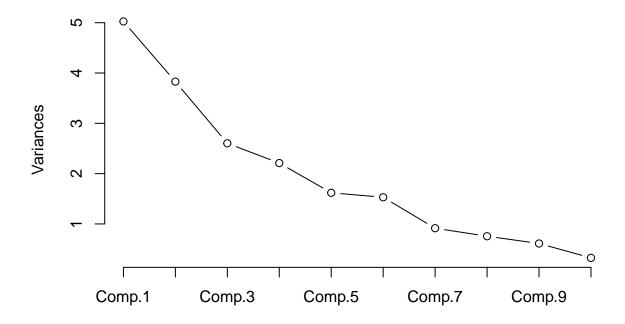
# From this figure, we can see that the variables of Group 2, Group 3 and Group 9 are highly correlated # The correlation between variables in different groups is not obvious

```
# Output load matrix
# The linear relationship between principal components and original variables can be obtained
loadings(PCA)
```

```
##
## Loadings:
##
             Comp.1 Comp.2 Comp.3 Comp.4 Comp.5 Comp.6 Comp.7 Comp.8 Comp.9
## Group1_11
              0.129
                                   0.185
                                                        0.870
                                                                      0.412
## Group2_9
              0.299 0.211 0.151
                                         -0.317
## Group2_14
              0.171 0.252 0.187
                                         -0.406 -0.115
                                                               0.306
```

```
-0.356 -0.140 -0.127 0.261
## Group2 22
              0.227 0.244 0.147
## Group3_8
              0.291
                            -0.374 0.274 0.123
              0.288
## Group3 10
                            -0.370 0.268 0.144
                                                                0.102
## Group3_12
              0.291
                            -0.372 0.273 0.122
## Group6_6
               0.261
                                                        -0.317 -0.557 0.709
## Group9 24 -0.285 0.362 -0.150 0.109
## Group9 25 -0.287
                     0.362 - 0.148
## Group9_26 -0.290 0.361 -0.145
## Group9 28 -0.290 0.360 -0.144
## Group13_6
                             0.326  0.197  0.380  0.311  -0.249  0.377  0.255
## Group13_11 -0.105 -0.219 -0.372 -0.143 -0.359 -0.279
                                    0.233 0.277 -0.536
## Group13_13
                             0.237
                                                                0.238 0.251
## Group13_34 -0.246 -0.309 -0.107
                                    0.218 -0.169 -0.107
## Group13_47 -0.252 -0.297 -0.157
                                                 -0.148 -0.143 0.371 0.339
## Group13_49
                     -0.156 0.193 0.510 -0.209 0.148
                                                               -0.279 -0.158
## Group13_50 -0.107 -0.197 0.156 0.499 -0.244 0.124
                                                               -0.235 -0.124
## Group13_56
                             0.136 0.120 0.252 -0.655
                                                               -0.114
##
              Comp.10 Comp.11 Comp.12 Comp.13 Comp.14 Comp.15 Comp.16 Comp.17
## Group1 11
## Group2 9
                       0.100 -0.827
               0.168
## Group2_14
                      -0.722
                               0.255
## Group2_22
                       0.675
                               0.406
                                                       0.228
## Group3_8
                                              -0.105
## Group3 10
                                               0.302 - 0.733
## Group3 12
                                              -0.190
                                                       0.512
## Group6 6
## Group9_24
                                                              -0.200
                                                                       0.680
## Group9_25
                                                                       0.210
## Group9_26
                                                               0.107 -0.469
## Group9_28
                                                               0.156 - 0.433
## Group13_6
              0.149
                                       0.105
                                               0.494
                                                       0.226
## Group13_11
                                       0.189
                                               0.665
                                                       0.275
## Group13_13 -0.702
                              -0.159
## Group13_34
                              -0.162
                                      -0.701
                                                               0.284
## Group13 47
                                       0.558
                                              -0.410 -0.114 -0.133
## Group13_49
                                       0.342
                                                               0.585
                                                                       0.183
## Group13 50
                                      -0.125
                                                              -0.683 -0.211
## Group13_56 0.661
                               0.118
##
              Comp.18 Comp.19 Comp.20
## Group1_11
## Group2 9
## Group2 14
## Group2 22
## Group3_8
              -0.776
## Group3_10
              0.170
## Group3_12
               0.607
## Group6_6
## Group9_24
                       0.185
                             -0.457
## Group9_25
                      -0.332
                               0.766
## Group9_26
                      -0.575
                              -0.434
## Group9_28
                       0.723
                               0.124
## Group13_6
## Group13 11
## Group13 13
```

```
## Group13_34
## Group13_47
## Group13_49
## Group13_50
##
  Group13_56
##
##
                   Comp.1 Comp.2 Comp.3 Comp.4 Comp.5 Comp.6 Comp.7 Comp.8 Comp.9
                                           1.00
                                                   1.00
                                                                         1.00
                                                                                 1.00
## SS loadings
                     1.00
                            1.00
                                    1.00
                                                          1.00
                                                                  1.00
## Proportion Var
                     0.05
                            0.05
                                    0.05
                                           0.05
                                                   0.05
                                                          0.05
                                                                  0.05
                                                                         0.05
                                                                                 0.05
## Cumulative Var
                     0.05
                            0.10
                                    0.15
                                           0.20
                                                   0.25
                                                          0.30
                                                                  0.35
                                                                         0.40
                                                                                 0.45
##
                   Comp.10 Comp.11 Comp.12 Comp.13 Comp.14 Comp.15 Comp.16 Comp.17
                                                1.00
## SS loadings
                      1.00
                               1.00
                                       1.00
                                                        1.00
                                                                 1.00
                                                                         1.00
                                                                                  1.00
## Proportion Var
                      0.05
                               0.05
                                       0.05
                                               0.05
                                                        0.05
                                                                 0.05
                                                                         0.05
                                                                                  0.05
## Cumulative Var
                      0.50
                               0.55
                                       0.60
                                               0.65
                                                        0.70
                                                                 0.75
                                                                         0.80
                                                                                  0.85
##
                   Comp.18 Comp.19 Comp.20
## SS loadings
                      1.00
                               1.00
                                       1.00
## Proportion Var
                      0.05
                               0.05
                                       0.05
## Cumulative Var
                      0.90
                               0.95
                                       1.00
# Scree plot
screeplot(PCA,type = 'lines',main = '')
```



Ridge Regression, LASSO, Logistic regression can also be used for regression modeling.