

## Solução Lista 03

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## Solução Exercício 01

```
#Importações
library(tidymodels)
library(ggplot2)
library(car)

#Carregar o banco de dados
df = as_tibble(mtcars)

#Regressão linear
lin.model = lm(mpg ~ hp, data = df)
summary(lin.model) #Detalhes do modelo de regressão linear

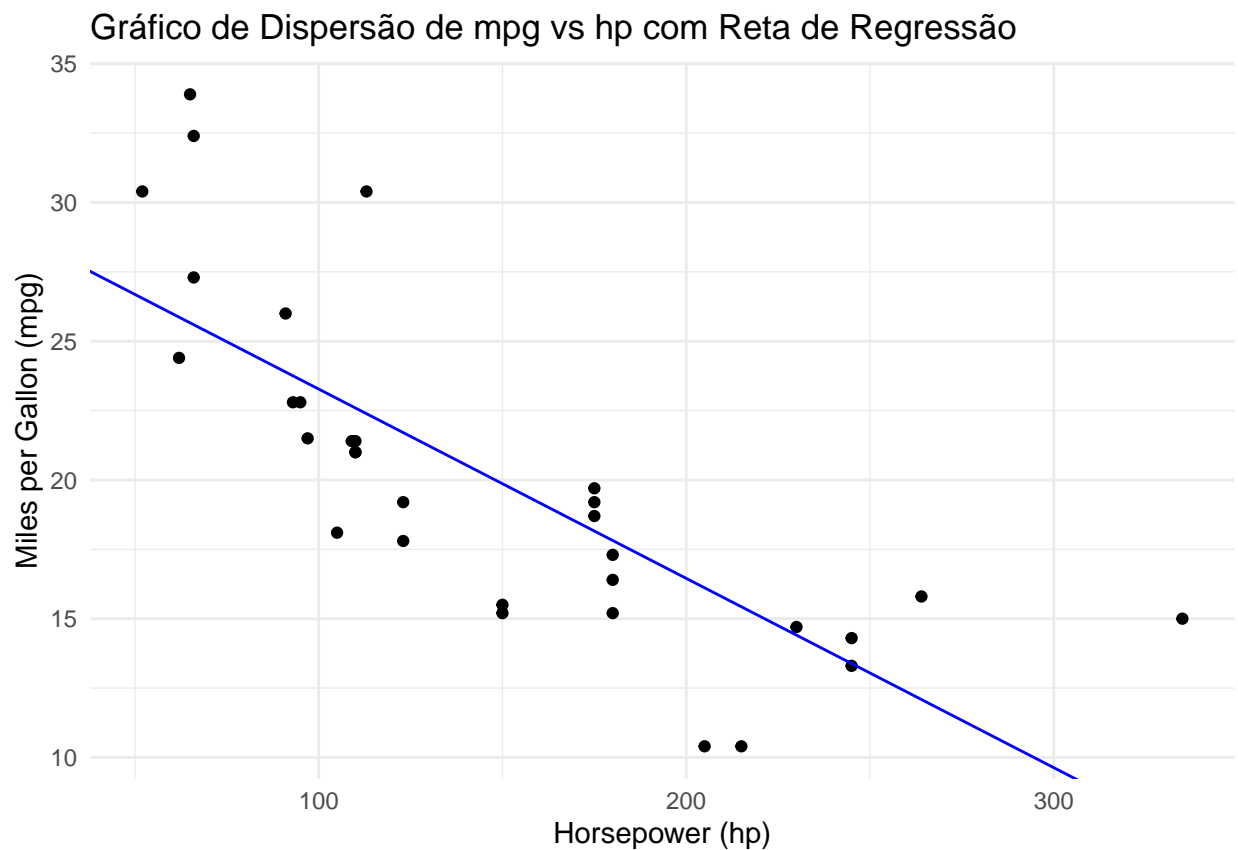
##
## Call:
## lm(formula = mpg ~ hp, data = df)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -5.7121 -2.1122 -0.8854  1.5819  8.2360
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 30.09886    1.63392  18.421  < 2e-16 ***
## hp          -0.06823    0.01012  -6.742 1.79e-07 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 3.863 on 30 degrees of freedom
## Multiple R-squared:  0.6024, Adjusted R-squared:  0.5892
## F-statistic: 45.46 on 1 and 30 DF,  p-value: 1.788e-07
```

O modelo de regressão linear usando hp como preditor para mpg mostrou-se estatisticamente significativo, com um valor-p muito baixo (1.79e-07) para o preditor hp. O coeficiente de -0.06823 indica que, para cada aumento de uma unidade em hp, o valor de mpg diminui em aproximadamente 0.06823. O  $R^2$  de

0.6024 sugere que aproximadamente 60% da variabilidade em mpg é explicada por hp, indicando um ajuste razoavelmente bom. O erro padrão dos resíduos é 3.863, e a distribuição dos resíduos parece simétrica. Em resumo, hp é um preditor importante para mpg, mas outros fatores podem ser considerados para melhorar o modelo.

```
#Gerar o gráfico de dispersão
intercept = coef(lin.model)[1] #Interceptor
slope = coef(lin.model)[2] #Inclinação

ggplot(df, aes(x = hp, y = mpg)) +
  geom_point() + # Adicionar os pontos de dispersão
  geom_abline(intercept = intercept, slope = slope, color = "blue") + # Adicionar a reta de regressão
  labs(title = "Gráfico de Dispersão de mpg vs hp com Reta de Regressão",
        x = "Horsepower (hp)",
        y = "Miles per Gallon (mpg)") +
  theme_minimal()
```



```
#Novo modelo de regressão linear
lin.model.new = lm(mpg ~ ., data = df)

#Verificar o resumo do modelo
summary(lin.model.new)
```

```
##
## Call:
```

```
## lm(formula = mpg ~ ., data = df)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -3.4506 -1.6044 -0.1196  1.2193  4.6271
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 12.30337    18.71788   0.657  0.5181
## cyl         -0.11144     1.04502  -0.107  0.9161
## disp         0.01334     0.01786   0.747  0.4635
## hp          -0.02148     0.02177  -0.987  0.3350
## drat         0.78711     1.63537   0.481  0.6353
## wt          -3.71530     1.89441  -1.961  0.0633 .
## qsec         0.82104     0.73084   1.123  0.2739
## vs           0.31776     2.10451   0.151  0.8814
## am           2.52023     2.05665   1.225  0.2340
## gear         0.65541     1.49326   0.439  0.6652
## carb        -0.19942     0.82875  -0.241  0.8122
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 2.65 on 21 degrees of freedom
## Multiple R-squared:  0.869, Adjusted R-squared:  0.8066
## F-statistic: 13.93 on 10 and 21 DF, p-value: 3.793e-07
```

```
#Calcular o fator de inflação de variância (VIF)
vif(lin.model.new)
```

```
##      cyl      disp      hp      drat      wt      qsec      vs      am
## 15.373833 21.620241  9.832037  3.374620 15.164887  7.527958  4.965873  4.648487
##      gear      carb
##  5.357452  7.908747
```

A análise do modelo de regressão linear múltipla usando todos os preditores do banco de dados mtcars para prever mpg revelou alguns insights importantes. No modelo anterior, onde apenas hp era usado como preditor, hp era altamente significativo e explicava cerca de 60% da variabilidade em mpg. No entanto, ao incluir todos os preditores no modelo múltiplo, a importância de hp diminuiu significativamente, com um valor-p de 0,335, indicando que ele não é mais estatisticamente significativo. Isso ocorre porque outros preditores, como cyl, disp e wt, estão capturando parte da variabilidade que hp explicava anteriormente, devido à colinearidade entre as variáveis.

A qualidade geral do modelo é boa, com um  $R^2$  de 0,869, indicando que 86,9% da variabilidade em mpg é explicada pelos preditores incluídos. No entanto, o  $R^2$  ajustado de 0,8066 sugere que alguns preditores podem não estar contribuindo significativamente para o modelo. A análise dos fatores de inflação de variância (VIF) mostrou que há colinearidade entre os preditores, especialmente para cyl, disp e wt, que têm VIFs altos. Isso inflaciona os erros padrão dos coeficientes e reduz a significância estatística dos preditores.

## Solução Exercício 02

```

library(tidyverse)
library(car)
library(stringr)

# Carregar os Dados
file_url <- "https://drive.google.com/uc?export=download&id=1jiWcGsl_t bqK5F0ryUTq48kcDTKWTTuk"
df_orign <- read.csv(file_url) %>% as_tibble()

# Visualizar primeiras linhas
glimpse(df_orign)

```

```

## Rows: 17,981
## Columns: 75
## $ X <int> 0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, ~
## $ Name <chr> "Cristiano Ronaldo", "L. Messi", "Neymar", "L. Suárez"
## $ Age <int> 32, 30, 25, 30, 31, 28, 26, 26, 27, 29, 31, 26, 25~
## $ Photo <chr> "https://cdn.sofifa.org/48/18/players/20801.png", ~
## $ Nationality <chr> "Portugal", "Argentina", "Brazil", "Uruguay", "Ger~
## $ Flag <chr> "https://cdn.sofifa.org/flags/38.png", "https://cd~
## $ Overall <int> 94, 93, 92, 92, 92, 91, 90, 90, 90, 90, 89, 89~
## $ Potential <int> 94, 93, 94, 92, 92, 91, 92, 91, 90, 90, 90, 92, 92~
## $ Club <chr> "Real Madrid CF", "FC Barcelona", "Paris Saint-Ger~
## $ Club.Logo <chr> "https://cdn.sofifa.org/24/18/teams/243.png", "htt~
## $ Value <chr> "€95.5M", "€105M", "€123M", "€97M", "€61M", "€92M"~
## $ Wage <chr> "€565K", "€565K", "€280K", "€510K", "€230K", "€355~
## $ Special <int> 2228, 2154, 2100, 2291, 1493, 2143, 1458, 2096, 21~
## $ Acceleration <chr> "89", "92", "94", "88", "58", "79", "57", "93", "6~
## $ Aggression <chr> "63", "48", "56", "78", "29", "80", "38", "54", "6~
## $ Agility <chr> "89", "90", "96", "86", "52", "78", "60", "93", "7~
## $ Balance <chr> "63", "95", "82", "60", "35", "80", "43", "91", "6~
## $ Ball.control <chr> "93", "95", "95", "91", "48", "89", "42", "92", "8~
## $ Composure <chr> "95", "96", "92", "83", "70", "87", "64", "87", "8~
## $ Crossing <chr> "85", "77", "75", "77", "15", "62", "17", "80", "8~
## $ Curve <chr> "81", "89", "81", "86", "14", "77", "21", "82", "8~
## $ Dribbling <chr> "91", "97", "96", "86", "30", "85", "18", "93", "7~
## $ Finishing <chr> "94", "95", "89", "94", "13", "91", "13", "83", "7~
## $ Free.kick.accuracy <chr> "76", "90", "84", "84", "11", "84", "19", "79", "8~
## $ GK.diving <chr> "7", "6", "9", "27", "91", "15", "90", "11", "10", ~
## $ GK.handling <chr> "11", "11", "9", "25", "90", "6", "85", "12", "11"~
## $ GK.kicking <chr> "15", "15", "15", "31", "95", "12", "87", "6", "13~
## $ GK.positioning <chr> "14", "14", "15", "33", "91", "8", "86", "8", "7", ~
## $ GK.reflexes <chr> "11", "8", "11", "37", "89", "10", "90", "8", "10"~
## $ Heading.accuracy <chr> "88", "71", "62", "77", "25", "85", "21", "57", "5~
## $ Interceptions <chr> "29", "22", "36", "41", "30", "39", "30", "41", "8~
## $ Jumping <chr> "95", "68", "61", "69", "78", "84", "67", "59", "3~
## $ Long.passing <chr> "77", "87", "75", "64", "59", "65", "51", "81", "9~
## $ Long.shots <chr> "92", "88", "77", "86", "16", "83", "12", "82", "9~
## $ Marking <chr> "22", "13", "21", "30", "10", "25", "13", "25", "6~
## $ Penalties <chr> "85", "74", "81", "85", "47", "81", "40", "86", "7~
## $ Positioning <chr> "95", "93", "90", "92", "12", "91", "12", "85", "7~
## $ Reactions <chr> "96", "95", "88", "93", "85", "91", "88", "85", "8~
## $ Short.passing <chr> "83", "88", "81", "83", "55", "83", "50", "86", "9~
## $ Shot.power <chr> "94", "85", "80", "87", "25", "88", "31", "79", "8~

```

```
## $ Sliding.tackle <chr> "23", "26", "33", "38", "11", "19", "13", "22", "6~
## $ Sprint.speed <chr> "91", "87", "90", "77", "61", "83", "58", "87", "5~
## $ Stamina <chr> "92", "73", "78", "89", "44", "79", "40", "79", "7~
## $ Standing.tackle <chr> "31", "28", "24", "45", "10", "42", "21", "27", "8~
## $ Strength <chr> "80", "59", "53", "80", "83", "84", "64", "65", "7~
## $ Vision <chr> "85", "90", "80", "84", "70", "78", "68", "86", "8~
## $ Volleys <chr> "88", "85", "83", "88", "11", "87", "13", "79", "8~
## $ CAM <dbl> 89, 92, 88, 87, NA, 84, NA, 88, 83, 81, 70, 86, NA~
## $ CB <dbl> 53, 45, 46, 58, NA, 57, NA, 47, 72, 46, 87, 57, NA~
## $ CDM <dbl> 62, 59, 59, 65, NA, 62, NA, 61, 82, 52, 83, 70, NA~
## $ CF <dbl> 91, 92, 88, 88, NA, 87, NA, 87, 81, 84, 70, 85, NA~
## $ CM <dbl> 82, 84, 79, 80, NA, 78, NA, 81, 87, 71, 74, 84, NA~
## $ ID <int> 20801, 158023, 190871, 176580, 167495, 188545, 193~
## $ LAM <dbl> 89, 92, 88, 87, NA, 84, NA, 88, 83, 81, 70, 86, NA~
## $ LB <dbl> 61, 57, 59, 64, NA, 58, NA, 59, 76, 51, 84, 66, NA~
## $ LCB <dbl> 53, 45, 46, 58, NA, 57, NA, 47, 72, 46, 87, 57, NA~
## $ LCM <dbl> 82, 84, 79, 80, NA, 78, NA, 81, 87, 71, 74, 84, NA~
## $ LDM <dbl> 62, 59, 59, 65, NA, 62, NA, 61, 82, 52, 83, 70, NA~
## $ LF <dbl> 91, 92, 88, 88, NA, 87, NA, 87, 81, 84, 70, 85, NA~
## $ LM <dbl> 89, 90, 87, 85, NA, 82, NA, 87, 81, 79, 71, 85, NA~
## $ LS <dbl> 92, 88, 84, 88, NA, 88, NA, 82, 77, 87, 72, 81, NA~
## $ LW <dbl> 91, 91, 89, 87, NA, 84, NA, 88, 80, 82, 69, 85, NA~
## $ LWB <dbl> 66, 62, 64, 68, NA, 61, NA, 64, 78, 55, 81, 71, NA~
## $ Preferred.Positions <chr> "ST LW ", "RW ", "LW ", "ST ", "GK ", "ST ", "GK "~
## $ RAM <dbl> 89, 92, 88, 87, NA, 84, NA, 88, 83, 81, 70, 86, NA~
## $ RB <dbl> 61, 57, 59, 64, NA, 58, NA, 59, 76, 51, 84, 66, NA~
## $ RCB <dbl> 53, 45, 46, 58, NA, 57, NA, 47, 72, 46, 87, 57, NA~
## $ RCM <dbl> 82, 84, 79, 80, NA, 78, NA, 81, 87, 71, 74, 84, NA~
## $ RDM <dbl> 62, 59, 59, 65, NA, 62, NA, 61, 82, 52, 83, 70, NA~
## $ RF <dbl> 91, 92, 88, 88, NA, 87, NA, 87, 81, 84, 70, 85, NA~
## $ RM <dbl> 89, 90, 87, 85, NA, 82, NA, 87, 81, 79, 71, 85, NA~
## $ RS <dbl> 92, 88, 84, 88, NA, 88, NA, 82, 77, 87, 72, 81, NA~
## $ RW <dbl> 91, 91, 89, 87, NA, 84, NA, 88, 80, 82, 69, 85, NA~
## $ RWB <dbl> 66, 62, 64, 68, NA, 61, NA, 64, 78, 55, 81, 71, NA~
## $ ST <dbl> 92, 88, 84, 88, NA, 88, NA, 82, 77, 87, 72, 81, NA~
```

```
# Seleção e Limpeza dos Dados
```

```
df <- df_orign %>%
```

```
  select(Age, Overall, Potential, Wage, Special,
         Acceleration, Aggression, Agility, Balance, Ball.control,
         Composure, Crossing, Curve, Dribbling, Finishing, Positioning,
         Stamina, Interceptions, Strength, Vision, Volleys, Jumping, Penalties,
         Shot.power, Sprint.speed, Heading.accuracy, Long.passing, Short.passing) %>%
```

```
# Extrair apenas números da coluna Wage
```

```
mutate(Wage = as.integer(str_extract(Wage, "[0-9]+"))) %>%
```

```
# Converter colunas de texto para número
```

```
mutate_if(is.character, as.integer) %>%
```

```
# Remover entradas com NA
```

```
na.omit()
```

```
glimpse(df)
```

```
## Rows: 17,401
## Columns: 28
## $ Age <int> 32, 30, 25, 30, 31, 28, 26, 26, 27, 29, 31, 26, 25, 2~
## $ Overall <int> 94, 93, 92, 92, 92, 91, 90, 90, 90, 90, 90, 89, 89, 8~
## $ Potential <int> 94, 93, 94, 92, 92, 91, 92, 91, 90, 90, 90, 92, 92, 8~
## $ Wage <int> 565, 565, 280, 510, 230, 355, 215, 295, 340, 275, 310~
## $ Special <int> 2228, 2154, 2100, 2291, 1493, 2143, 1458, 2096, 2165,~
## $ Acceleration <int> 89, 92, 94, 88, 58, 79, 57, 93, 60, 78, 75, 76, 46, 8~
## $ Aggression <int> 63, 48, 56, 78, 29, 80, 38, 54, 60, 50, 84, 68, 23, 8~
## $ Agility <int> 89, 90, 96, 86, 52, 78, 60, 93, 71, 75, 79, 80, 61, 9~
## $ Balance <int> 63, 95, 82, 60, 35, 80, 43, 91, 69, 69, 60, 75, 45, 8~
## $ Ball.control <int> 93, 95, 95, 91, 48, 89, 42, 92, 89, 85, 84, 87, 23, 8~
## $ Composure <int> 95, 96, 92, 83, 70, 87, 64, 87, 85, 86, 80, 84, 52, 8~
## $ Crossing <int> 85, 77, 75, 77, 15, 62, 17, 80, 85, 68, 66, 90, 14, 8~
## $ Curve <int> 81, 89, 81, 86, 14, 77, 21, 82, 85, 74, 73, 83, 19, 7~
## $ Dribbling <int> 91, 97, 96, 86, 30, 85, 18, 93, 79, 84, 61, 85, 13, 9~
## $ Finishing <int> 94, 95, 89, 94, 13, 91, 13, 83, 76, 91, 60, 83, 14, 8~
## $ Positioning <int> 95, 93, 90, 92, 12, 91, 12, 85, 79, 92, 52, 84, 13, 8~
## $ Stamina <int> 92, 73, 78, 89, 44, 79, 40, 79, 77, 72, 84, 87, 38, 8~
## $ Interceptions <int> 29, 22, 36, 41, 30, 39, 30, 41, 85, 20, 88, 56, 15, 4~
## $ Strength <int> 80, 59, 53, 80, 83, 84, 64, 65, 74, 85, 81, 73, 70, 7~
## $ Vision <int> 85, 90, 80, 84, 70, 78, 68, 86, 88, 70, 63, 90, 44, 8~
## $ Volleys <int> 88, 85, 83, 88, 11, 87, 13, 79, 82, 88, 66, 82, 12, 8~
## $ Jumping <int> 95, 68, 61, 69, 78, 84, 67, 59, 32, 79, 93, 65, 68, 8~
## $ Penalties <int> 85, 74, 81, 85, 47, 81, 40, 86, 73, 70, 68, 77, 27, 7~
## $ Shot.power <int> 94, 85, 80, 87, 25, 88, 31, 79, 87, 88, 79, 85, 36, 8~
## $ Sprint.speed <int> 91, 87, 90, 77, 61, 83, 58, 87, 52, 80, 77, 75, 52, 8~
## $ Heading.accuracy <int> 88, 71, 62, 77, 25, 85, 21, 57, 54, 86, 91, 53, 13, 7~
## $ Long.passing <int> 77, 87, 75, 64, 59, 65, 51, 81, 93, 59, 72, 84, 31, 7~
## $ Short.passing <int> 83, 88, 81, 83, 55, 83, 50, 86, 90, 75, 78, 90, 32, 8~
```

```
# Criar Modelo de Regressão Linear
model <- lm(Overall ~ ., data = df)
summary(model)
```

```
##
## Call:
## lm(formula = Overall ~ ., data = df)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -12.8183  -1.2656   0.1601   1.4196   8.1059
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  -1.730e+01  3.202e-01 -54.016 < 2e-16 ***
## Age           6.674e-01  5.481e-03 121.768 < 2e-16 ***
## Potential     6.423e-01  4.353e-03 147.540 < 2e-16 ***
## Wage         2.311e-02  8.615e-04  26.822 < 2e-16 ***
## Special      2.950e-02  4.823e-04  61.155 < 2e-16 ***
## Acceleration -9.554e-04  3.085e-03  -0.310  0.7568
## Aggression   -3.784e-02  1.806e-03 -20.959 < 2e-16 ***
## Agility      -1.910e-02  2.368e-03  -8.065 7.77e-16 ***
## Balance      -5.443e-02  2.144e-03 -25.383 < 2e-16 ***
```

```
## Ball.control      3.138e-02  3.832e-03   8.188 2.85e-16 ***
## Composure        4.108e-02  2.396e-03  17.141 < 2e-16 ***
## Crossing         -2.725e-02  2.236e-03 -12.188 < 2e-16 ***
## Curve            -4.148e-02  2.195e-03 -18.897 < 2e-16 ***
## Dribbling        -4.094e-02  3.206e-03 -12.768 < 2e-16 ***
## Finishing        -1.222e-02  2.504e-03  -4.881 1.06e-06 ***
## Positioning      -3.697e-02  2.475e-03 -14.936 < 2e-16 ***
## Stamina          -8.615e-03  1.974e-03  -4.365 1.28e-05 ***
## Interceptions    -8.232e-02  2.101e-03 -39.182 < 2e-16 ***
## Strength         3.148e-03  2.072e-03   1.519 0.1288
## Vision           -2.873e-02  2.327e-03 -12.346 < 2e-16 ***
## Volleys          -2.534e-02  2.338e-03 -10.836 < 2e-16 ***
## Jumping          -2.068e-02  1.771e-03 -11.674 < 2e-16 ***
## Penalties        -4.729e-02  2.169e-03 -21.797 < 2e-16 ***
## Shot.power       -3.712e-02  2.204e-03 -16.843 < 2e-16 ***
## Sprint.speed     -6.745e-03  2.888e-03  -2.335 0.0195 *
## Heading.accuracy -4.445e-03  1.950e-03  -2.280 0.0226 *
## Long.passing     -5.715e-02  2.860e-03 -19.987 < 2e-16 ***
## Short.passing     9.438e-03  3.702e-03   2.549 0.0108 *
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 2.111 on 17373 degrees of freedom
## Multiple R-squared:  0.9091, Adjusted R-squared:  0.9089
## F-statistic: 6433 on 27 and 17373 DF, p-value: < 2.2e-16
```

#### # Análise de Colinearidade (VIF)

```
vif_values <- vif(model)
print(vif_values)
```

```
##           Age      Potential      Wage      Special
##      2.509186      2.745870      1.554025      67.805324
## Acceleration Aggression      Agility      Balance
##      8.330612      3.911186      4.820937      3.595871
## Ball.control  Composure      Crossing      Curve
##      16.392557      3.774959      6.693749      6.436049
## Dribbling     Finishing      Positioning      Stamina
##      14.632799      9.319317      9.092076      3.902737
## Interceptions Strength      Vision      Volleys
##      7.394824      2.675883      4.393156      6.733236
## Jumping       Penalties      Shot.power      Sprint.speed
##      1.738479      4.629194      5.769647      7.027140
## Heading.accuracy Long.passing      Short.passing
##      4.545899      7.753732      12.053466
```

#### # Removendo Variáveis com Alta Colinearidade

```
df_reduced <- df %>%
  select(-Potential, -Short.passing) # Exemplo de remoção

model_reduced <- lm(Overall ~ ., data = df_reduced)
summary(model_reduced)
```

```
##
```

```
## Call:
## lm(formula = Overall ~ ., data = df_reduced)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -30.3608  -2.1028   0.0212   2.0653  12.5871
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   17.0580752  0.3303574   51.635 < 2e-16 ***
## Age           0.1928030  0.0066542   28.974 < 2e-16 ***
## Wage          0.0672892  0.0012130   55.474 < 2e-16 ***
## Special       0.0656489  0.0006225  105.467 < 2e-16 ***
## Acceleration -0.0276101  0.0046250  -5.970 2.42e-09 ***
## Aggression    -0.0810838  0.0026753 -30.309 < 2e-16 ***
## Agility       -0.0512702  0.0035393 -14.486 < 2e-16 ***
## Balance       -0.1022399  0.0031797 -32.154 < 2e-16 ***
## Ball.control  0.0961452  0.0054181  17.745 < 2e-16 ***
## Composure     0.1270856  0.0034871  36.444 < 2e-16 ***
## Crossing      -0.0872292  0.0033011 -26.425 < 2e-16 ***
## Curve         -0.0902044  0.0032542 -27.719 < 2e-16 ***
## Dribbling     -0.0721986  0.0048037 -15.030 < 2e-16 ***
## Finishing     -0.0394204  0.0037490 -10.515 < 2e-16 ***
## Positioning   -0.0891764  0.0036765 -24.255 < 2e-16 ***
## Stamina       -0.0702638  0.0028956 -24.266 < 2e-16 ***
## Interceptions -0.1746208  0.0030120 -57.976 < 2e-16 ***
## Strength      -0.0136529  0.0031046  -4.398 1.10e-05 ***
## Vision        -0.0522858  0.0034834 -15.010 < 2e-16 ***
## Volleys       -0.0652117  0.0034878 -18.697 < 2e-16 ***
## Jumping       -0.0440471  0.0026454 -16.650 < 2e-16 ***
## Penalties     -0.0867901  0.0032327 -26.847 < 2e-16 ***
## Shot.power    -0.0865521  0.0032702 -26.467 < 2e-16 ***
## Sprint.speed  -0.0220336  0.0043324  -5.086 3.70e-07 ***
## Heading.accuracy -0.0079990  0.0029002  -2.758 0.00582 **
## Long.passing  -0.1205038  0.0035895 -33.572 < 2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 3.169 on 17375 degrees of freedom
## Multiple R-squared:  0.7949, Adjusted R-squared:  0.7946
## F-statistic: 2694 on 25 and 17375 DF, p-value: < 2.2e-16
```

```
vif(model_reduced)
```

```
##           Age           Wage           Special           Acceleration
##      1.640322      1.366349      50.080254           8.301361
##      Aggression      Agility           Balance      Ball.control
##      3.808282      4.776944      3.506193           14.531173
##      Composure      Crossing           Curve           Dribbling
##      3.544956      6.472335      6.273429           14.568017
##      Finishing      Positioning      Stamina      Interceptions
##      9.265839      8.896207      3.725004           6.739991
##      Strength      Vision           Volleys           Jumping
##      2.663833      4.364564      6.643032           1.720227
```



```
##      Penalties      Shot.power      Sprint.speed      Heading.accuracy
##      4.558097      5.635464      7.011517      4.461762
##      Long.passing
##      5.418254
```

## Solução Exercício 03

```
# Carregar bibliotecas
library(leaps)
library(dplyr)
library(broom)

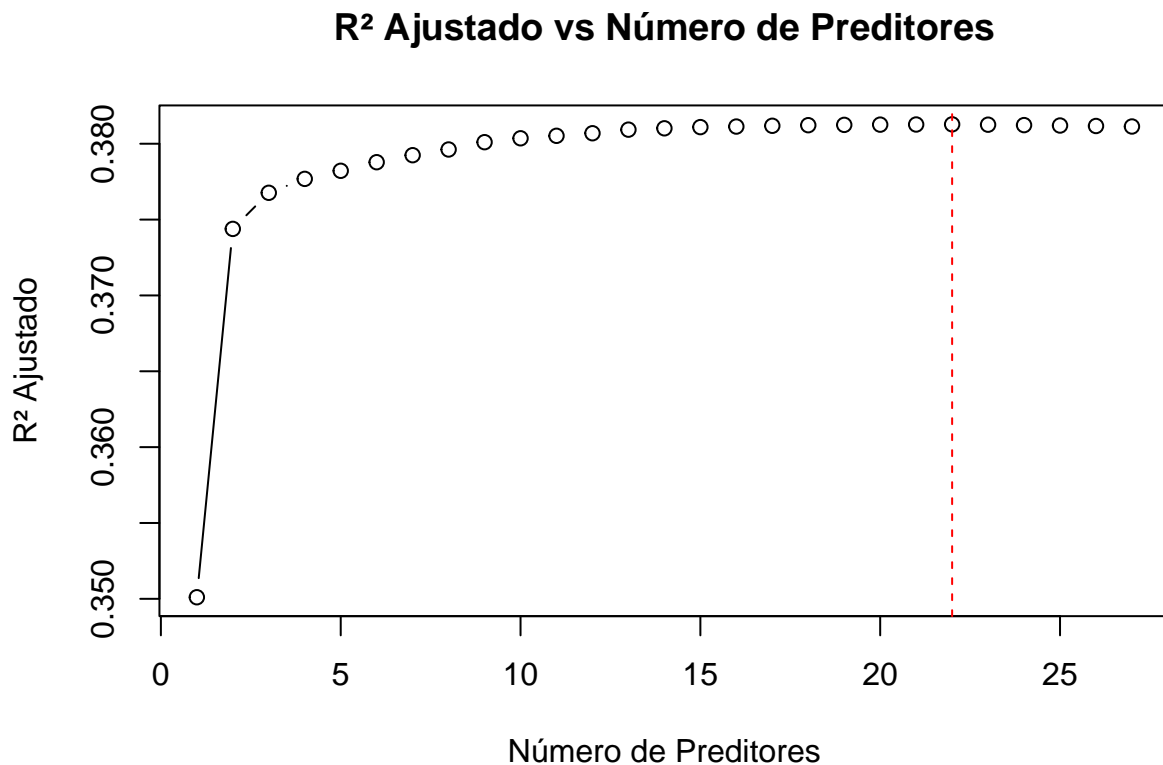
# Executar o Best Subset Selection
regfit.full <- regsubsets(Wage ~ ., data = df, method = "exhaustive", nvmax = nrow(df) - 1)

# Visualizar os resultados
tidy(regfit.full) %>% View()

# Extrair o resumo e encontrar o melhor modelo
regfit.summary <- tidy(regfit.full)
best_model_index <- which.max(regfit.summary$adj.r.squared)
best_model_index

## [1] 22

# Criar o gráfico do R² ajustado
plot(regfit.summary$adj.r.squared, type = "b", xlab = "Número de Preditores", ylab = "R² Ajustado", main = "R² Ajustado vs Número de Preditores")
abline(v = best_model_index, col = "red", lty = 2)
```



## Solução Exercício 04

```
library(leaps)

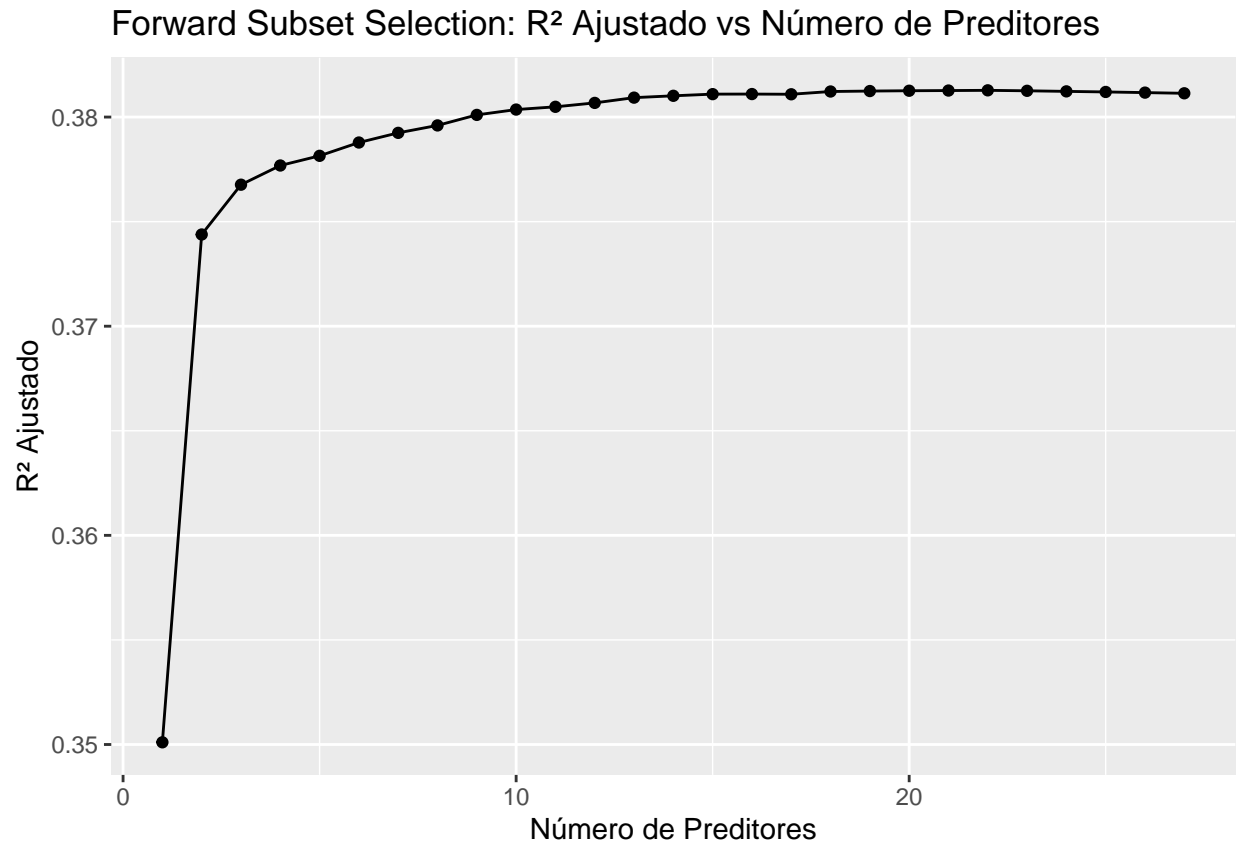
regfit.forward <- regsubsets(Wage ~ ., df, method = "forward", nvmax = ncol(df)-1)
regfit.summary <- tidy(regfit.forward)

# Encontrar o melhor modelo com maior R2 ajustado
best_model <- which.max(regfit.summary$adj.r.squared)
print(paste("Melhor modelo encontrado com", best_model, "preditores."))

## [1] "Melhor modelo encontrado com 22 preditores."

# Gráfico do R2 ajustado
plot.df <- tibble(Predictores = 1:nrow(regfit.summary), R2_Ajustado = regfit.summary$adj.r.squared)

ggplot(plot.df, aes(x = Predictores, y = R2_Ajustado)) +
  geom_line() +
  geom_point() +
  labs(title = "Forward Subset Selection: R2 Ajustado vs Número de Preditores",
       x = "Número de Preditores",
       y = "R2 Ajustado")
```



## Solução Exercício 5

```
library(rsample)

cv.split <- vfold_cv(df, v = 10)

# Criar matriz para armazenar os resultados
results <- matrix(0, nrow = length(cv.split$splits), ncol = ncol(df) - 1)

for (i in 1:length(cv.split$splits)) {
  s <- cv.split$splits[[i]]
  train <- analysis(s)
  test <- assessment(s)

  rss.fit <- regsubsets(Wage ~ ., train, method = "forward", nvmax = ncol(df)-1)
  rss.td <- tidy(rss.fit)

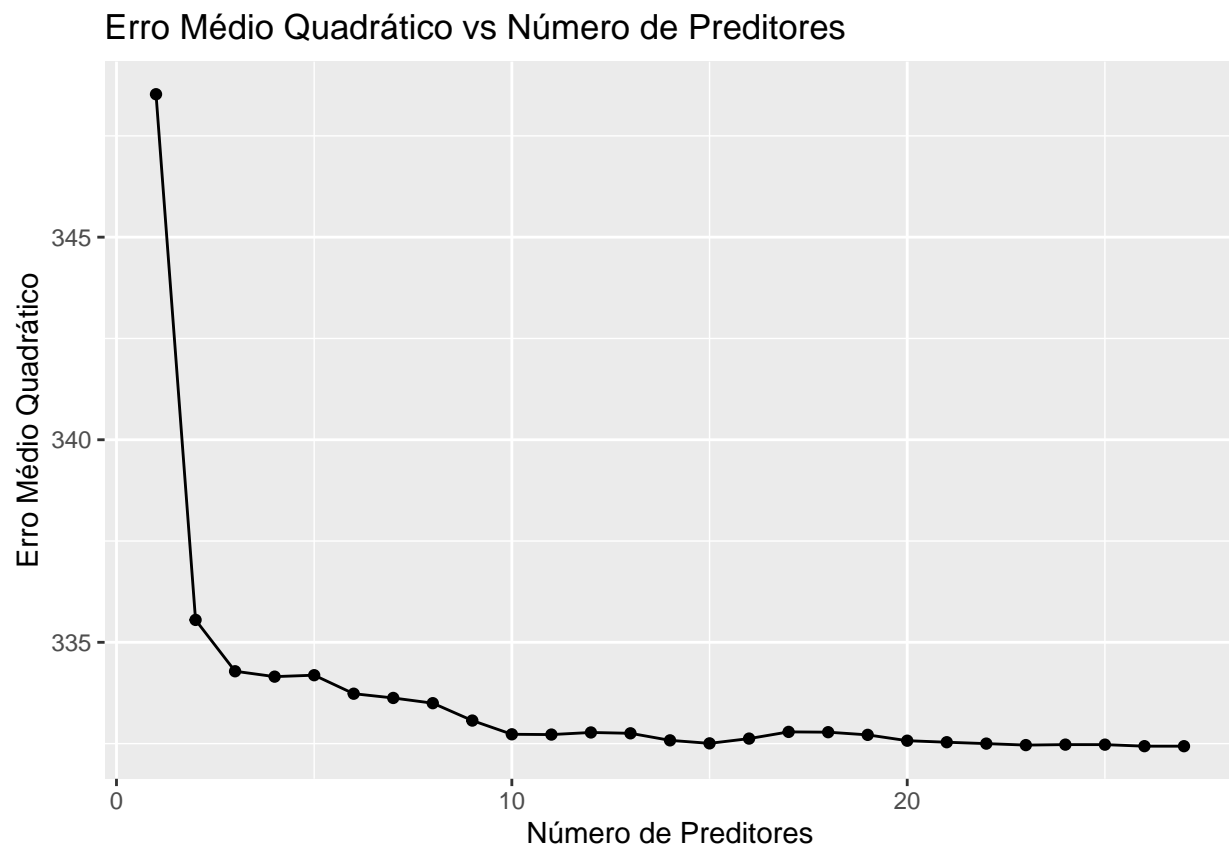
  for (j in 1:nrow(rss.td)) {
    coefs <- coef(rss.fit, id = j)
    v.names <- names(coefs)
    test.mat <- model.matrix(Wage ~ ., data = test)
    pred <- test.mat[, v.names] %*% coefs
    MSS <- mean((test$Wage - pred)^2)
  }
}
```

```

    results[i, j] = MSS
  }
}

# Criar dataframe com resultados médios
ggplot(tibble(Preditores = 1:ncol(results), MSS = colMeans(results)), aes(x = Preditores, y = MSS)) +
  geom_line() +
  geom_point() +
  labs(title = "Erro Médio Quadrático vs Número de Preditores",
        x = "Número de Preditores",
        y = "Erro Médio Quadrático")

```



```

# Melhor modelo baseado no menor erro médio quadrático
best_model_cv <- which.min(colMeans(results))
print(paste("Melhor modelo encontrado com", best_model_cv, "preditores baseado na validação cruzada."))

```

```
## [1] "Melhor modelo encontrado com 27 preditores baseado na validação cruzada."
```