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# Linear Regression: A Revisit

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```
library(RNHANES)
library(tidyverse)
library(summarytools)
library(leaps)
```

#### Data

In this example, we assess the association between high density lipoprotein (HDL) cholesterol and body mass index, blood pressure, and other demographic factors (age, gender, race) using the NHANES data (https://wwwn.cdc.gov/nchs/nhanes/ContinuousNhanes/Default.aspx?BeginYear=2001). The data can be downloaded using functions in the package RNHANES.

```
dat <- nhanes_load_data(file_name = "l13_B", year = "2001-2002")

dat = dat %>%
    left_join(nhanes_load_data("BMX_B", "2001-2002"), by="SEQN") %>%
    left_join(nhanes_load_data("BPX_B", "2001-2002"), by="SEQN") %>%
    left_join(nhanes_load_data("DEMO_B", "2001-2002"), by="SEQN")

dat = dat %>%
    select(SEQN, RIAGENDR, RIDRETH1, RIDAGEYR, BMXBMI, BPXSY1, LBDHDL) %>%
    mutate(RIAGENDR = as_factor(RIAGENDR), RIDRETH1 = as_factor(RIDRETH1))

colnames(dat) <- c("ID", "gender", "race", "age", "bmi", "sbp", "hdl")

dat <- na.omit(dat)</pre>
```

Summary statistics of the predictors and the response:

#### **Data Frame Summary**

dat

**Dimensions:**  $6434 \times 6$ 

Duplicates: 0

No	Variable	Stats / Values	Freqs (% of Valid)	Graph	Valid	Missing
1	gender [factor]	1. 1 2. 2	3108 (48.3%) 3326 (51.7%)	IIIIIIIII IIIIIIIII	6434 (100%)	0 (0%)
2	race [factor]	1. 1 2. 2 3. 3 4. 4 5. 5	1593 (24.8%) 262 ( 4.1%) 2910 (45.2%) 1448 (22.5%) 221 ( 3.4%)	IIII IIII	6434 (100%)	0 (0%)

No	Variable	Stats / Values	Freqs (% of Valid)	Graph	Valid	Missing
3	age	Mean (sd) : 35.3	79 distinct values	:	6434	0
	[numeric]	(22.1)		. :	(100%)	(0%)
		$\min < \max < \max$ :		::		
		5 < 29 < 85		::::::		
		IQR (CV) : 36 (0.6)		::::::::		
4	$_{ m bmi}$	Mean $(sd)$ : 26 $(6.5)$	2266 distinct	.:	6434	0
	[numeric]	$\min < \max < \max$ values	::	(100%)	(0%)	
		13.4 < 25.3 < 64.2		:::		
		IQR (CV) : 8.2 (0.2)		.:::		
				:::::.		
5	$\operatorname{sbp}$	Mean $(sd)$ : 119.5	73 distinct values	:	6434	0
	[numeric]	(20.1)		:	(100%)	(0%)
		$\min < \max < \max$ :		::.		
		74 < 116 < 228		:::		
		IQR (CV) : 22 (0.2)		::::.		
6	hdl	Mean (sd): 51.6	102 distinct	:.	6434	0
	[numeric]	(14.5)	values	::	(100%)	(0%)
		$\min < \max < \max$ :		::		
		19 < 49 < 160		:::		
		IQR (CV) : 17 (0.3)		::::.		

### Multiple linear regression: a small experiment

bmi

-0.6649902

```
coef(fit3)["r2"]
```

r2

-0.6649902

### Prediction interval vs. confidence interval

```
newdata <- dat[1,]
predict(fit1, newdata, interval = "confidence")

fit    lwr    upr

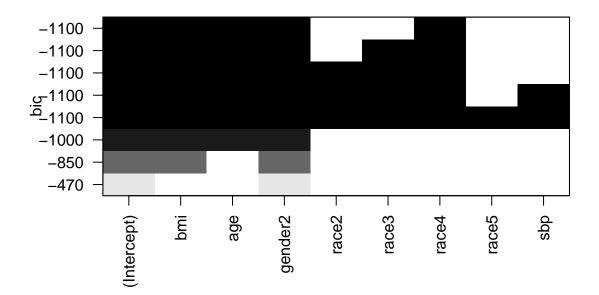
1 44.48379 43.83743 45.13016

predict(fit1, newdata, interval = "predict") # much wider!

fit    lwr    upr

1 44.48379 18.50864 70.45895</pre>
```

### Best subset model selection



# summary(regsubsetsObj)