

SDM4 in R: Multiple Regression (Chapter 28)

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Introduction and background

This document is intended to help describe how to undertake analyses introduced as examples in the Fourth Edition of *Stats: Data and Models* (2014) by De Veaux, Velleman, and Bock. More information about the book can be found at http://wps.aw.com/aw_deveaux_stats_series. This file as well as the associated R Markdown reproducible analysis source file used to create it can be found at <http://nhorton.people.amherst.edu/sdm4>.

This work leverages initiatives undertaken by Project MOSAIC (<http://www.mosaic-web.org>), an NSF-funded effort to improve the teaching of statistics, calculus, science and computing in the undergraduate curriculum. In particular, we utilize the `mosaic` package, which was written to simplify the use of R for introductory statistics courses. A short summary of the R needed to teach introductory statistics can be found in the `mosaic` package vignettes (<http://cran.r-project.org/web/packages/mosaic>).

Chapter 28: Multiple Regression

Section 28.1: What is multiple regression?

The table on page 818 displays the results from the multiple regression model.

```
library(mosaic); library(readr)
options(digits=3)
BodyFat <- read_csv("http://nhorton.people.amherst.edu/sdm4/data/Body_fat_complete.csv")
BodyFatmod <- lm(PctBF ~ waist + Height, data=BodyFat)
msummary(BodyFatmod)
```

```
##           Estimate Std. Error t value Pr(>|t|)
## (Intercept)  -3.1009     7.6861  -0.40    0.69
## waist         1.7731     0.0716  24.77 < 2e-16 ***
## Height       -0.6015     0.1099  -5.47  1.1e-07 ***
##
## Residual standard error: 4.46 on 247 degrees of freedom
## Multiple R-squared:  0.713, Adjusted R-squared:  0.711
## F-statistic: 307 on 2 and 247 DF, p-value: <2e-16
```

Section 28.2: Interpreting multiple regression coefficients

Figure 28.1 on page 819 displays the scatterplot of percent body fat against height.

```
xyplot(PctBF ~ Height, type=c("p", "r"), data=BodyFat)
```

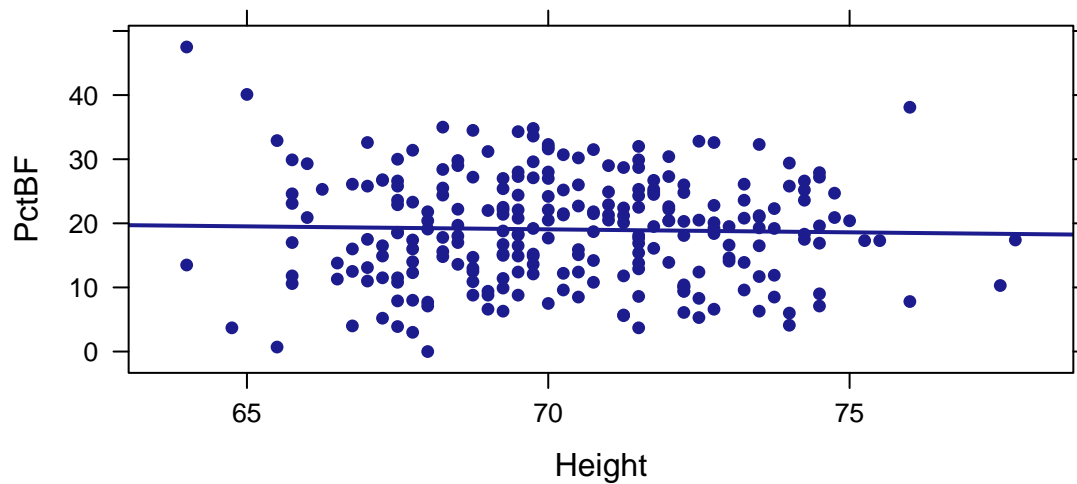


Figure 28.2 (page 820) displays the scatterplot for a subset of the data (men with waist sizes between 36 and 38 inches).

```
xyplot(PctBF ~ Height, type=c("p", "r"), data=filter(BodyFat, waist > 36, waist < 38))
```

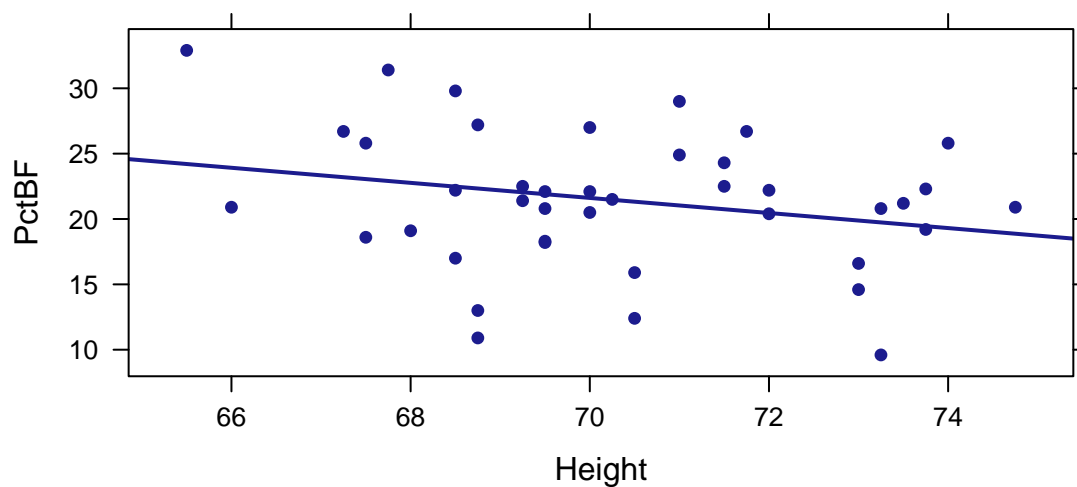
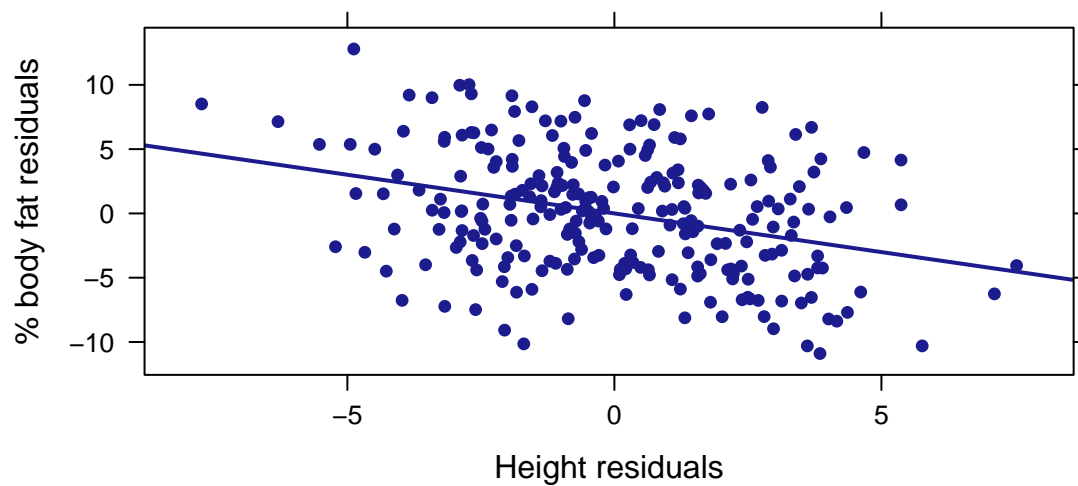


Figure 28.3 (page 820) displays the partial regression plot for weight.

```
BodyFatwaist <- lm(PctBF ~ waist, data=BodyFat)
BodyFatheight <- lm(Height ~ waist, data=BodyFat)

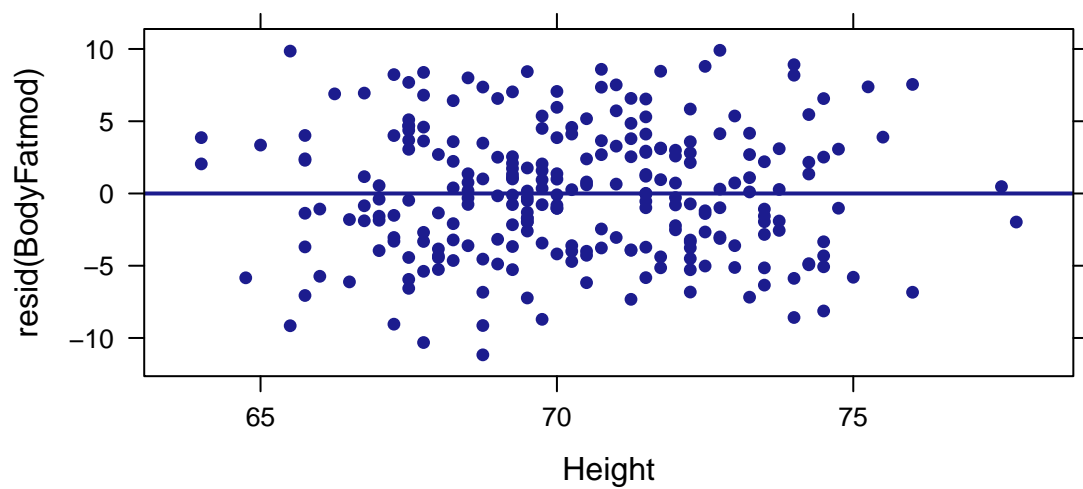
xyplot(resid(BodyFatwaist) ~ resid(BodyFatheight),
       ylab="% body fat residuals", xlab="Height residuals", type=c("p", "r"))
```



Section 28.3: The multiple regression model (assumptions and conditions)

Figure 28.4 (page 822) displays scatterplots of residuals vs. height and waist, respectively.

```
xyplot(resid(BodyFatmod) ~ Height, type=c("p", "r"), data=BodyFat)
```



```
xyplot(resid(BodyFatmod) ~ waist, type=c("p", "r"), data=BodyFat)
```

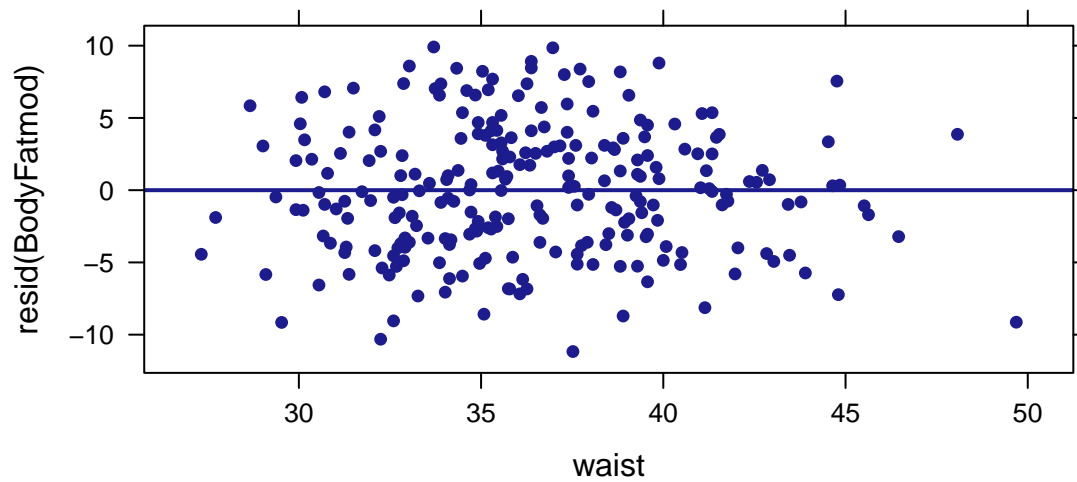
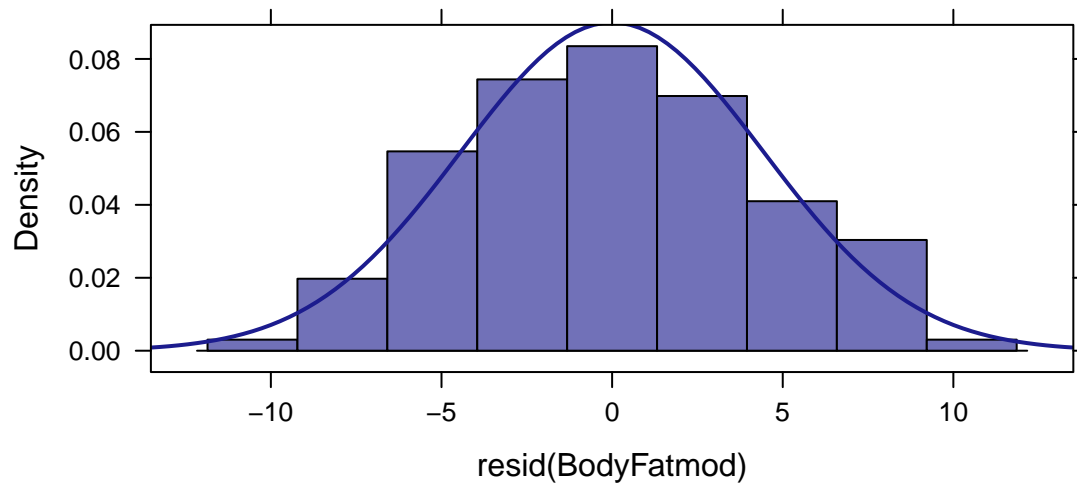
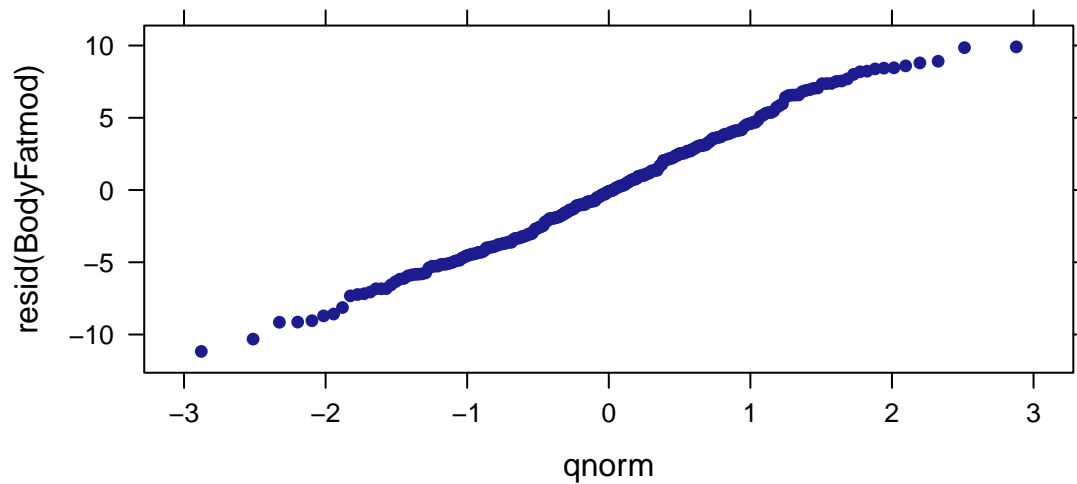


Figure 28.5 (page 823) displays histogram and qq plot of the residuals.

```
histogram(~ resid(BodyFatmod), fit="normal")
```



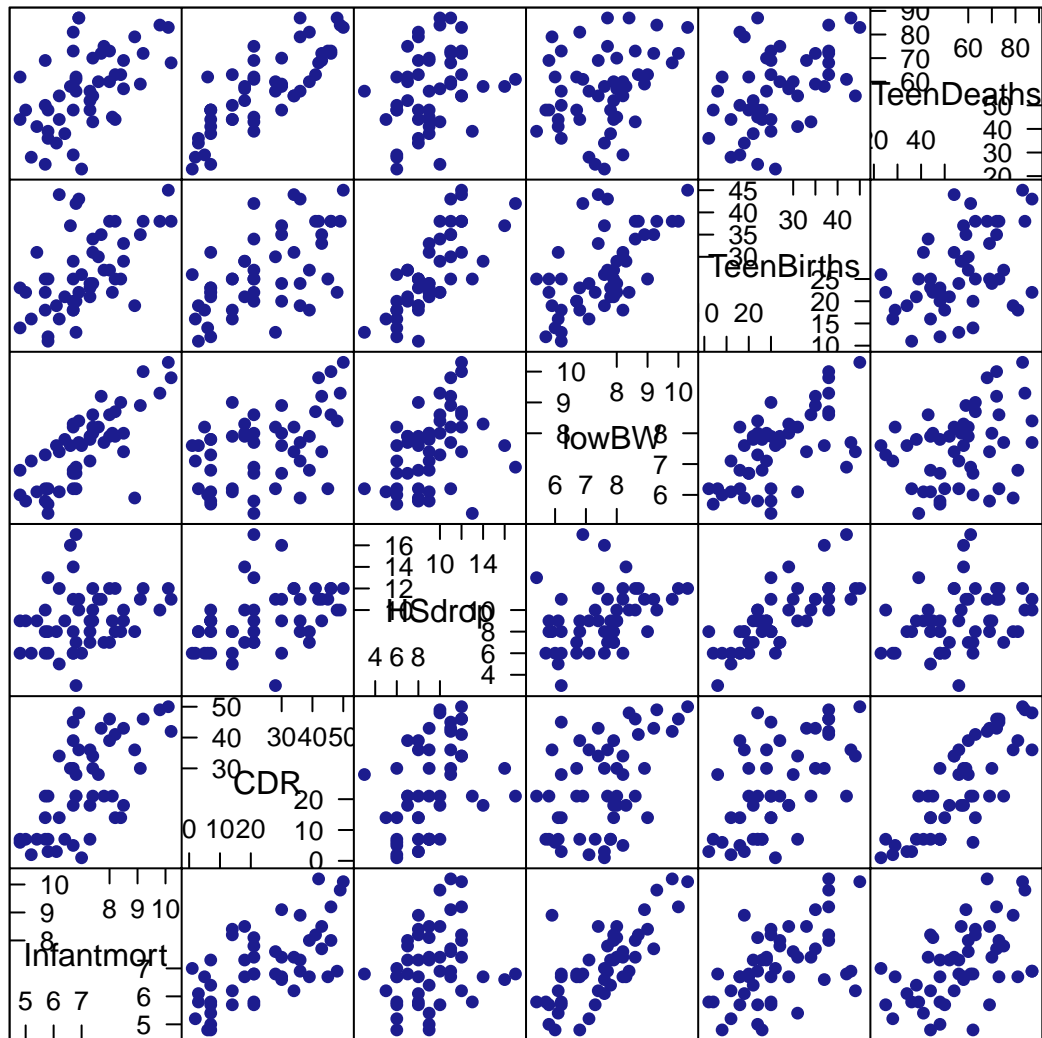
```
qqmath(~ resid(BodyFatmod))
```



Section 28.4: Multiple regression inference

Figure 28.6 (page 829) displays the scatterplot matrix infant mortality data.

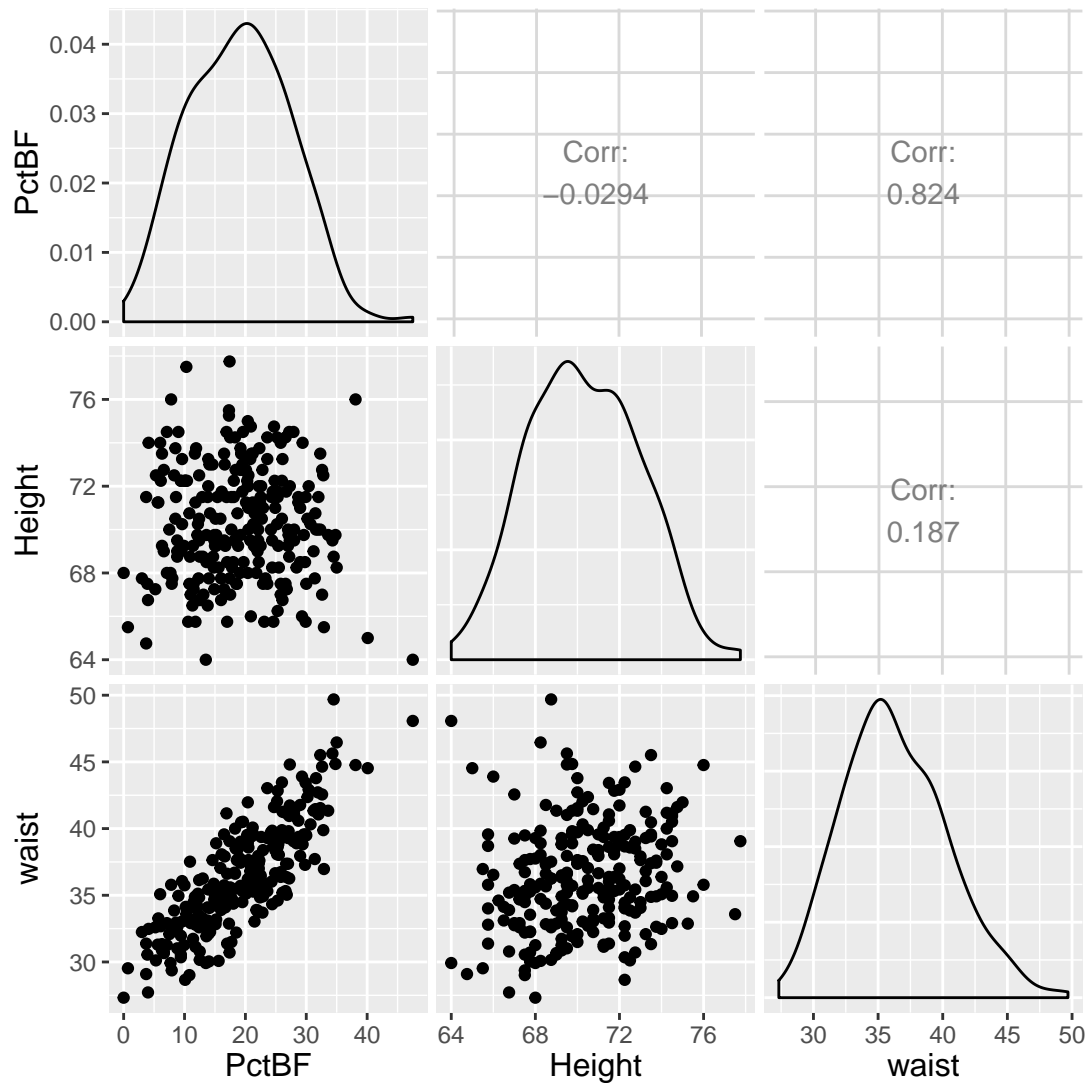
```
InfantMortality <- read_csv("http://nhorton.people.amherst.edu/sdm4/data/Infant_Mortality.csv")
splom(select(InfantMortality, -State))
```



Scatter Plot Matrix

In addition, we display a scatterplot matrix for the motivating example from the chapter (BodyFat) using the GGally package.

```
subsetBodyFat <- select(BodyFat, PctBF, Height, waist)
library(GGally)
ggpairs(subsetBodyFat)
```



Section 28.5: Comparing multiple regression models

We may want to compare which of our models provides the most parsimonious fit to these data.

```
msummary(BodyFatheight)
```

```
##               Estimate Std. Error t value Pr(>|t|)
## (Intercept)  65.8864    1.4848    44.37  <2e-16 ***
## waist        0.1216    0.0406     2.99   0.003 **
##
## Residual standard error: 2.58 on 248 degrees of freedom
## Multiple R-squared:  0.0349, Adjusted R-squared:  0.031
## F-statistic: 8.96 on 1 and 248 DF,  p-value: 0.00305
```

```
msummary(BodyFatwaist)
```

```
##               Estimate Std. Error t value Pr(>|t|)
```

```
## (Intercept) -42.7341      2.7165   -15.7   <2e-16 ***
## waist       1.7000      0.0743    22.9   <2e-16 ***
##
## Residual standard error: 4.71 on 248 degrees of freedom
## Multiple R-squared:  0.678, Adjusted R-squared:  0.677
## F-statistic: 523 on 1 and 248 DF, p-value: <2e-16
```

```
msummary(BodyFatmod)
```

```
##           Estimate Std. Error t value Pr(>|t|)
## (Intercept) -3.1009      7.6861   -0.40    0.69
## waist       1.7731      0.0716   24.77 < 2e-16 ***
## Height     -0.6015      0.1099   -5.47 1.1e-07 ***
##
## Residual standard error: 4.46 on 247 degrees of freedom
## Multiple R-squared:  0.713, Adjusted R-squared:  0.711
## F-statistic: 307 on 2 and 247 DF, p-value: <2e-16
```

The adjusted R-squared value of 0.711 is considerably higher for the model with both predictors (though the model with just waist has an adjusted R-squared value of 0.677).