Critical Thinking Group 4 - HW3

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Overview

Dataset

Crime - Training data Crime - Evaluation Data

Data Exploration

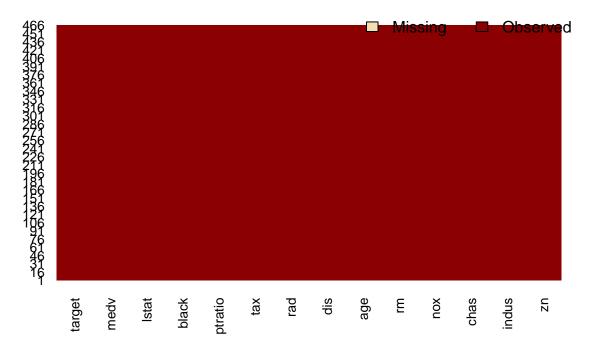
There are 466 observations, and 14 variables in the given training dataset. The below is a glimpse of the data.

```
## Observations: 466
## Variables: 14
## $ zn
            <dbl> 0, 0, 0, 30, 0, 0, 0, 0, 0, 80, 22, 0, 0, 22, 0, 0, 10...
## $ indus
            <dbl> 19.58, 19.58, 18.10, 4.93, 2.46, 8.56, 18.10, 18.10, 5...
## $ chas
            ## $ nox
            <dbl> 0.605, 0.871, 0.740, 0.428, 0.488, 0.520, 0.693, 0.693...
## $ rm
            <dbl> 7.929, 5.403, 6.485, 6.393, 7.155, 6.781, 5.453, 4.519...
## $ age
            <dbl> 96.2, 100.0, 100.0, 7.8, 92.2, 71.3, 100.0, 100.0, 38....
## $ dis
            <dbl> 2.0459, 1.3216, 1.9784, 7.0355, 2.7006, 2.8561, 1.4896...
## $ rad
            <int> 5, 5, 24, 6, 3, 5, 24, 24, 5, 1, 7, 5, 24, 7, 3, 3, 5,...
## $ tax
            <int> 403, 403, 666, 300, 193, 384, 666, 666, 224, 315, 330,...
## $ ptratio <dbl> 14.7, 14.7, 20.2, 16.6, 17.8, 20.9, 20.2, 20.2, 20.2, ...
            <dbl> 369.30, 396.90, 386.73, 374.71, 394.12, 395.58, 396.90...
## $ black
            <dbl> 3.70, 26.82, 18.85, 5.19, 4.82, 7.67, 30.59, 36.98, 5....
## $ 1stat
## $ medv
            <dbl> 50.0, 13.4, 15.4, 23.7, 37.9, 26.5, 5.0, 7.0, 22.2, 20...
## $ target <int> 1, 1, 1, 0, 0, 0, 1, 1, 0, 0, 0, 0, 1, 1, 0, 0, 0, 1, ...
```

A visual take on the missing values might be helpful:

the Amelia package has a special plotting function missmap() that will plot your dataset and highlight missing





values:

There are no missing values in the dataset.

```
## [1] 466
```

```
##
##
       0 12.5 17.5
                        18
                               20
                                     21
                                           22
                                                 25
                                                       28
                                                              30
                                                                    33
                                                                                             45
                                                                                35
                               21
                                            9
                                                  8
                                                        3
                                                               6
                                                                     3
                                                                                 3
                                                                                              6
##
    339
            10
                         1
                                      4
   52.5
                               75
                                     80 82.5
##
            55
                  60
                        70
                                                 85
                                                       90
                                                             95
                                                                  100
##
             3
                         3
                                3
                                     13
```

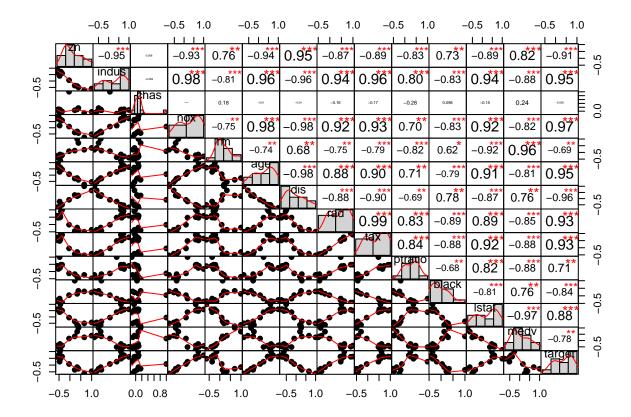
Out of 466 values 339 are zeros. So we would like to treat zn as binary, land size over $25{,}000$ sq.ft as 1 and below $25{,}000$ sq.ft as 0

Lets check the summary of the given dataset, as well as check for any NA values in the data set.

```
indus
##
                                              chas
                                                                 nox
          zn
    Min.
            :0.0000
                      Min.
                              : 0.460
                                        Min.
                                                :0.00000
                                                           Min.
                                                                   :0.3890
    1st Qu.:0.0000
                      1st Qu.: 5.145
                                        1st Qu.:0.00000
                                                            1st Qu.:0.4480
```

```
Median :0.0000
                     Median : 9.690
                                       Median :0.00000
                                                          Median :0.5380
##
           :0.2725
                            :11.105
    Mean
                     Mean
                                       Mean
                                              :0.07082
                                                          Mean
                                                                  :0.5543
    3rd Qu.:1.0000
                      3rd Qu.:18.100
                                       3rd Qu.:0.00000
                                                          3rd Qu.:0.6240
           :1.0000
##
    Max.
                     Max.
                             :27.740
                                       Max.
                                               :1.00000
                                                          Max.
                                                                  :0.8710
##
          rm
                          age
                                           dis
                                                             rad
##
           :3.863
    Min.
                            : 2.90
                                      Min.
                                              : 1.130
                                                        Min.
                                                               : 1.00
                    Min.
##
    1st Qu.:5.887
                    1st Qu.: 43.88
                                      1st Qu.: 2.101
                                                        1st Qu.: 4.00
   Median :6.210
                    Median : 77.15
                                      Median : 3.191
                                                        Median: 5.00
##
           :6.291
                                                        Mean : 9.53
##
    Mean
                    Mean : 68.37
                                      Mean : 3.796
##
    3rd Qu.:6.630
                     3rd Qu.: 94.10
                                      3rd Qu.: 5.215
                                                        3rd Qu.:24.00
##
    Max.
           :8.780
                    Max.
                            :100.00
                                      Max.
                                              :12.127
                                                        Max.
                                                                :24.00
##
         tax
                        ptratio
                                        black
                                                          lstat
                                                             : 1.730
##
    Min.
           :187.0
                    Min.
                            :12.6
                                            : 0.32
                                    Min.
                                                      Min.
##
    1st Qu.:281.0
                                                      1st Qu.: 7.043
                     1st Qu.:16.9
                                    1st Qu.:375.61
##
    Median :334.5
                    Median:18.9
                                    Median :391.34
                                                      Median :11.350
##
    Mean
           :409.5
                    Mean
                            :18.4
                                    Mean
                                            :357.12
                                                      Mean
                                                             :12.631
##
    3rd Qu.:666.0
                    3rd Qu.:20.2
                                    3rd Qu.:396.24
                                                      3rd Qu.:16.930
##
    Max.
           :711.0
                    Max.
                            :22.0
                                    Max.
                                            :396.90
                                                      Max.
                                                              :37.970
##
         medv
                         target
##
    Min.
           : 5.00
                    Min.
                            :0.0000
##
    1st Qu.:17.02
                    1st Qu.:0.0000
##
    Median :21.20
                    Median :0.0000
    Mean
           :22.59
                            :0.4914
##
                    Mean
    3rd Qu.:25.00
                    3rd Qu.:1.0000
##
           :50.00
##
    Max.
                    Max.
                            :1.0000
```

There appears to be no missing values. Lets plot the correlation between the variables.



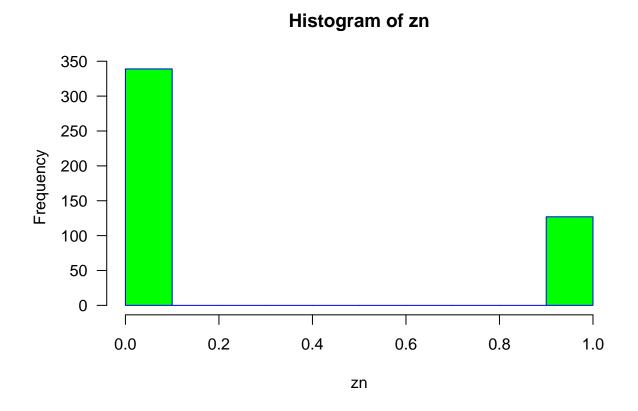
From the above correlation matrix , the target variable seems to have correlation with

- zn proportion of residential land zoned for large lots
- indus proportion of non-retail business acres per suburb
- nox nitrogen oxides concentration
- age proportion of owner-occupied units built prior to 1940
- dis weighted mean of distances to five Boston employment centers
- rad index of accessibility to radial highways
- tax full-value property-tax rate per \$10,000
- lstat lower status of the population

Data Preparation

Lets look at each of the predictor variable's data:

zn - proportion of residential land zoned for large lots



	0	1
0	0.37	0.63
1	0.88	0.12

From the above, it appears like majority of the neighborhoods have no residential land zoned for large lots. When we looked at the average response rates for the zn data, we have identified following categories:

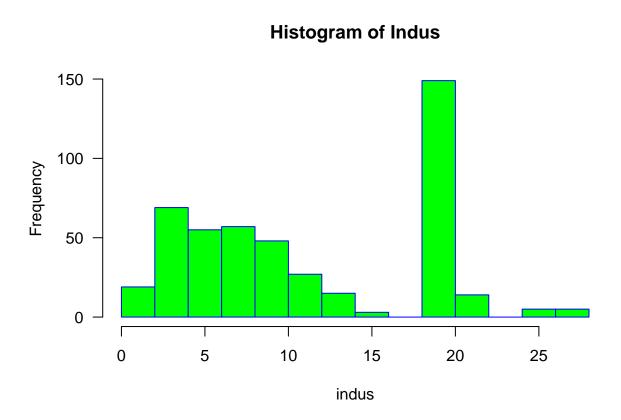
Target	
0, 1	zn
0.37,0.63	0
0.38, 0.62	20
0.78, 0.22	22
1.0,0.00	others.

So, we left with these 4 categories. So, by definition, we need to make 3 dummy variables.

indus	chas	nox	rm	age	dis	rad	tax	ptratio	black	lstat	medv	target	zn1	zn2	zn3
19.58	0	0.605	7.929	96.2	2.0459	5	403	14.7	369.30	3.70	50.0	1	1	0	0
19.58	1	0.871	5.403	100.0	1.3216	5	403	14.7	396.90	26.82	13.4	1	1	0	0
18.10	0	0.740	6.485	100.0	1.9784	24	666	20.2	386.73	18.85	15.4	1	1	0	0
4.93	0	0.428	6.393	7.8	7.0355	6	300	16.6	374.71	5.19	23.7	0	0	0	0
2.46	0	0.488	7.155	92.2	2.7006	3	193	17.8	394.12	4.82	37.9	0	1	0	0
8.56	0	0.520	6.781	71.3	2.8561	5	384	20.9	395.58	7.67	26.5	0	1	0	0
18.10	0	0.693	5.453	100.0	1.4896	24	666	20.2	396.90	30.59	5.0	1	1	0	0
18.10	0	0.693	4.519	100.0	1.6582	24	666	20.2	88.27	36.98	7.0	1	1	0	0
5.19	0	0.515	6.316	38.1	6.4584	5	224	20.2	389.71	5.68	22.2	0	1	0	0
3.64	0	0.392	5.876	19.1	9.2203	1	315	16.4	395.18	9.25	20.9	0	0	0	0
5.86	0	0.431	6.438	8.9	7.3967	7	330	19.1	377.07	3.59	24.8	0	0	0	0
12.83	0	0.437	6.286	45.0	4.5026	5	398	18.7	383.23	8.94	21.4	0	1	0	0
18.10	0	0.532	7.061	77.0	3.4106	24	666	20.2	395.28	7.01	25.0	1	1	0	0
5.86	0	0.431	8.259	8.4	8.9067	7	330	19.1	396.90	3.54	42.8	1	0	0	0
2.46	0	0.488	6.153	68.8	3.2797	3	193	17.8	387.11	13.15	29.6	0	1	0	0

Similarly, let's proceed with others

indus - proportion of non-retail business acres per suburb



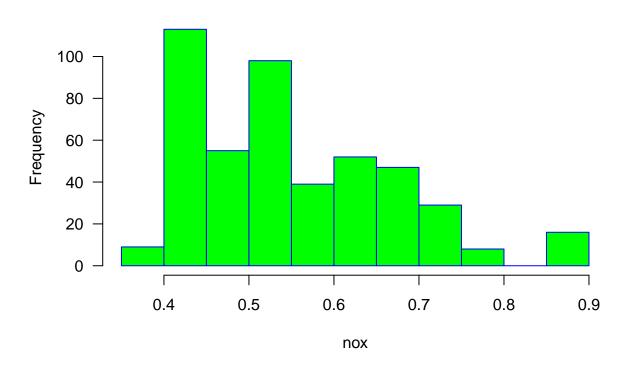
Indus	Target
2.95	1.00
3.24	1.00
3.33	1.00
3.37	1.00
3.41	1.00
3.44	1.00
3.64	1.00
3.75	1.00
3.78	1.00
4	1.00
4.05	1.00
4.15	1.00
4.39	1.00
4.49	1.00
4.86	1.00
4.93	1.00
4.95	1.00
5.13	1.00
5.19	1.00
5.32	1.00
5.64	1.00
5.96	1.00 1.00
6.06	1.00
6.07 6.09	1.00
10.01	1.00
10.81	1.00
11.93	1.00
12.83	1.00
13.89	1.00
13.92	1.00
15.04	1.00
6.41	1.00
6.91	1.00
7.07	1.00
7.87	1.00
25.65	1.00
27.74	1.00
7.38	0.67
0.60	0.71
9.69	0.71
10.59	0.70
5.86	0.78
6.96	0.80
8.56	0.91
9.9	0.18
21.89	0.07

Indus	Target				
18.1	0.00				
19.58	0.00				
8.14	0.00				
3.97	0.00				
6.2	0.00				

The distribution above appears some what weired, and we could not find a meaningful categorization here.

nox - nitrogen oxides concentration





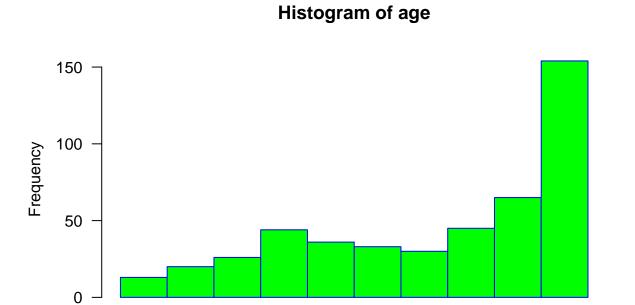
nox	Target
0.389	1.00
0.392	1.00
0.394	1.00
0.398	1.00
0.4	1.00
0.401	1.00
0.403	1.00
0.404	1.00
0.405	1.00

-	
nox	Target
0.409	1.00
0.41	1.00
0.411	1.00
0.413	1.00
0.415	1.00
0.4161	1.00
0.422	1.00
0.426	1.00
0.428	1.00
0.429	1.00
0.433	1.00
0.437	1.00
0.4379	1.00
0.439	1.00
0.442	1.00
0.4429	1.00
0.445	1.00
0.447	1.00
0.448	1.00
0.449	1.00
0.453	1.00
0.458	1.00
0.46	1.00
0.469	1.00
0.472	1.00
0.484	1.00
0.488	1.00
0.499	1.00
0.51	1.00
0.515	1.00
0.518	1.00
0.524	1.00
0.547	1.00
0.55	1.00
0.573	1.00
0.581	1.00
0.609	1.00
0.52	0.91
0.493	0.67
0.585	0.71
0.431	0.78
0.489	0.79
0.464	0.88
0.544	0.18
0.624	0.07
0.538	0.05
0.000	0.00

nox	Target
	<u> </u>
0.504	0.00
0.507	0.00
0.532	0.00
0.575	0.00
0.58	0.00
0.583	0.00
0.584	0.00
0.597	0.00
0.605	0.00
0.614	0.00
0.631	0.00
0.647	0.00
0.655	0.00
0.659	0.00
0.668	0.00
0.671	0.00
0.679	0.00
0.693	0.00
0.7	0.00
0.713	0.00
0.718	0.00
0.74	0.00
0.77	0.00
0.871	0.00

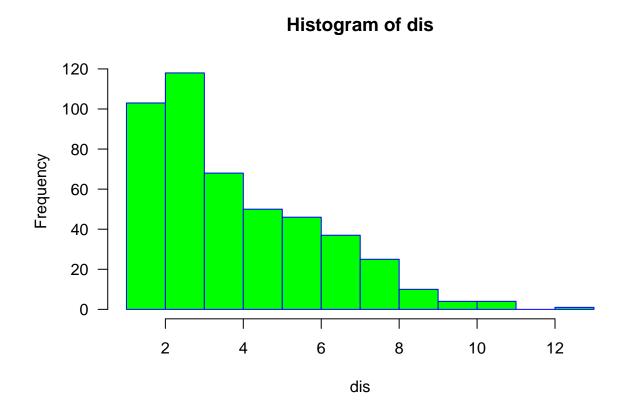
There is no meaningful categorization can be concluded from the above. Let's proceed with other variables.

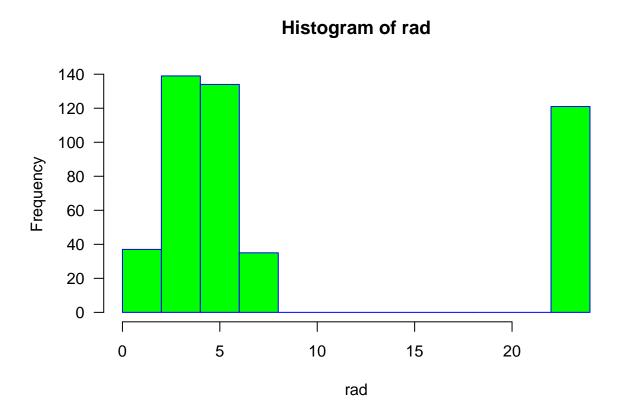
age - proportion of owner-occupied units built prior to 1940

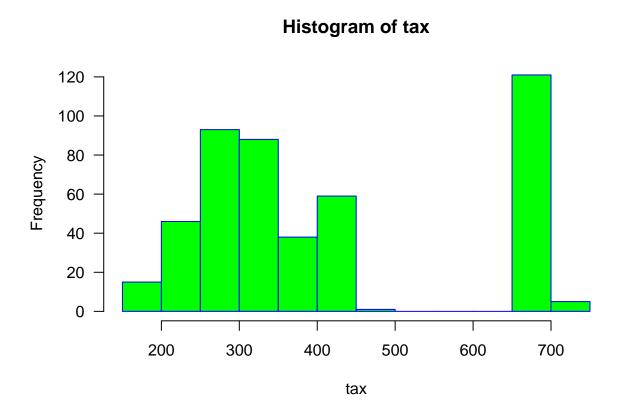


Looks like the buildings with age > 100 are mentioned as 100 in the above. We could not derive a specific categorization here, so, we leave the variable as is.

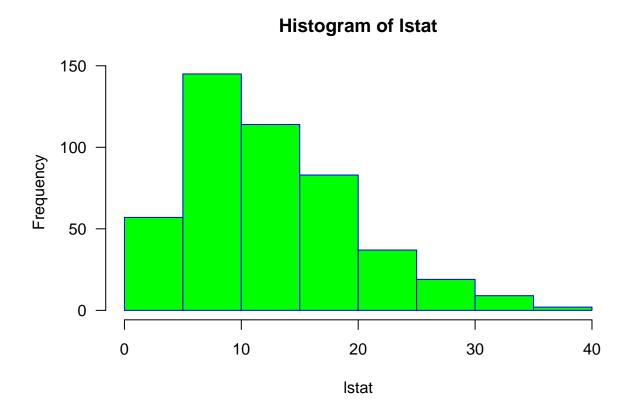
age







lstat - lower status of the population



Let's remove the predictors with low correlation with the target:

Also, let's split our dataset into training (80%) and test (20%).

Here's the glimpse of our training and test datasets for model building & validation:

Training dataset

```
## Observations: 372
## Variables: 9
## $ zn
            <dbl> 1, 0, 1, 0, 0, 0, 0, 0, 0, 0, 1, 1, 1, 0, 1, 0, 0...
## $ indus
            <dbl> 4.93, 18.10, 1.91, 18.10, 3.41, 10.59, 18.10, 18.10, 18...
## $ nox
            <dbl> 0.4280, 0.6590, 0.4130, 0.6310, 0.4890, 0.4890, 0.6790,...
## $ age
            <dbl> 52.9, 100.0, 21.9, 96.8, 73.9, 100.0, 78.7, 96.7, 91.2,...
## $ dis
            <dbl> 7.0355, 1.1781, 10.5857, 1.3567, 3.0921, 3.8750, 1.8629...
            <int> 6, 24, 4, 24, 2, 4, 24, 24, 24, 24, 24, 5, 7, 1, 24, 7,...
## $ rad
## $ tax
            <int> 300, 666, 334, 666, 270, 277, 666, 666, 666, 666, 666, ...
## $ 1stat <dbl> 11.22, 23.34, 8.05, 3.73, 8.20, 23.09, 14.52, 18.03, 30...
## $ target <int> 0, 1, 0, 1, 0, 1, 1, 1, 1, 1, 0, 1, 0, 1, 0, 1, 1, 0...
```

Test dataset

```
## Observations: 94
## Variables: 9
```

Build Models

- 1. family=binomial in the glm() function.
 - 1. Let us start with all the parameters

```
##
## Call:
## glm(formula = target ~ ., family = binomial, data = crime.train)
##
## Deviance Residuals:
##
       Min
                   1Q
                         Median
                                       3Q
                                                Max
## -1.89310 -0.23779 -0.03025
                                  0.00524
                                            3.15738
##
## Coefficients:
##
                 Estimate Std. Error z value Pr(>|z|)
## (Intercept) -24.650114
                            4.301943 -5.730 1.00e-08 ***
## zn
                -1.596727
                            0.722574
                                      -2.210 0.02712 *
                            0.049607
                                     -0.892 0.37244
## indus
                -0.044245
## nox
                38.150412
                            7.275200
                                       5.244 1.57e-07 ***
                            0.011858
## age
                0.023712
                                       2.000 0.04553 *
                0.521969
                            0.208206
                                       2.507 0.01218 *
## dis
                 0.621969
                                       4.030 5.58e-05 ***
## rad
                           0.154336
## tax
                -0.007724
                            0.002952 -2.617 0.00888 **
                 0.032453
                           0.042102
                                       0.771 0.44081
## 1stat
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
##
       Null deviance: 515.31 on 371 degrees of freedom
## Residual deviance: 171.67 on 363 degrees of freedom
## AIC: 189.67
## Number of Fisher Scoring iterations: 8
  2. without any parameter
##
## Call:
## glm(formula = target ~ 1, family = binomial, data = crime.train)
##
```

```
## Deviance Residuals:
   Min 1Q Median
                             3Q
                                    Max
## -1.150 -1.150 1.205
                                  1.205
##
## Coefficients:
##
              Estimate Std. Error z value Pr(>|z|)
## (Intercept) -0.06454
                       0.10375 -0.622
##
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 515.31 on 371 degrees of freedom
## Residual deviance: 515.31 on 371 degrees of freedom
## AIC: 517.31
##
## Number of Fisher Scoring iterations: 3
2. Backward elimination method
## Start: AIC=189.67
## target ~ zn + indus + nox + age + dis + rad + tax + lstat
          Df Deviance
                        AIC
## - lstat 1 172.26 188.26
## - indus 1 172.48 188.48
               171.67 189.67
## <none>
## - age
             175.91 191.91
           1
## - zn
           1 176.87 192.87
## - dis
           1 178.18 194.18
## - tax
           1
             179.30 195.30
## - rad
         1 215.24 231.24
## - nox
           1 218.57 234.57
##
## Step: AIC=188.26
## target ~ zn + indus + nox + age + dis + rad + tax
##
##
          Df Deviance
                       AIC
## - indus 1 172.87 186.87
              172.26 188.26
## <none>
## - zn
           1 177.93 191.93
## - age
             178.70 192.70
           1
## - tax
           1
             179.36 193.36
## - dis
           1 179.77 193.77
             215.27 229.27
## - rad
           1
## - nox
             218.99 232.99
           1
##
## Step: AIC=186.87
## target ~ zn + nox + age + dis + rad + tax
##
##
         Df Deviance
                       AIC
## <none>
              172.87 186.87
## - zn
              178.65 190.65
          1
## - age
         1
              179.21 191.21
## - dis 1
             180.28 192.28
```

```
## - tax
         1 185.07 197.07
## - rad
         1 223.14 235.14
## - nox 1 224.39 236.39
## target ~ zn + nox + age + dis + rad + tax
##
## Call:
## glm(formula = target ~ zn + nox + age + dis + rad + tax, family = binomial,
##
     data = crime.train)
##
## Deviance Residuals:
     Min
          1Q Median
                              3Q
                                     Max
## -1.7915 -0.2403 -0.0312 0.0064
                                  3.1727
## Coefficients:
              Estimate Std. Error z value Pr(>|z|)
##
## zn
## nox
            35.334168 6.340627
                                 5.573 2.51e-08 ***
              0.026761
                       0.010938
                                 2.447 0.01442 *
## age
                                2.662 0.00776 **
## dis
              0.539202 0.202527
              ## rad
## tax
            -0.008090
                      0.002605 -3.106 0.00190 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
     Null deviance: 515.31 on 371 degrees of freedom
## Residual deviance: 172.87 on 365 degrees of freedom
## AIC: 186.87
##
## Number of Fisher Scoring iterations: 8
3. Forward elimination method
## Start: AIC=517.31
## target ~ 1
##
##
         Df Deviance
                    AIC
         1 236.88 240.88
## + nox
## + rad
          1 321.57 325.57
## + age
          1 335.73 339.73
## + dis
          1 338.08 342.08
## + tax
          1
            349.81 353.81
## + indus 1 358.85 362.85
## + 1stat 1 412.07 416.07
## + zn
          1 423.25 427.25
## <none>
             515.31 517.31
##
## Step: AIC=240.88
## target ~ nox
```

```
##
##
     Df Deviance
                      AIC
## + rad 1 197.59 203.59
## + tax 1 233.34 239.34
          1 234.37 240.37
## + dis
## + indus 1 234.42 240.42
## <none>
             236.88 240.88
           1 234.94 240.94
## + zn
## + age
          1 235.53 241.53
## + 1stat 1 236.49 242.49
##
## Step: AIC=203.59
## target ~ nox + rad
##
##
          Df Deviance
                      AIC
## + tax
         1 186.30 194.30
## + indus 1 192.83 200.83
## + age
         1 194.55 202.55
## + zn
           1 195.42 203.42
          1 195.50 203.50
## + dis
## <none>
             197.59 203.59
## + 1stat 1 197.00 205.00
##
## Step: AIC=194.3
## target ~ nox + rad + tax
##
          Df Deviance
                      AIC
## + age
          1 182.21 192.21
## + 1stat 1 183.12 193.12
## + zn
          1 183.88 193.88
              186.30 194.30
## <none>
## + dis 1 184.63 194.63
## + indus 1 185.61 195.61
##
## Step: AIC=192.21
## target ~ nox + rad + tax + age
##
##
         Df Deviance
                      AIC
         1 178.65 190.65
## + dis
## <none>
             182.21 192.21
## + zn 1 180.28 192.28
## + 1stat 1 180.81 192.81
## + indus 1
             181.58 193.58
##
## Step: AIC=190.65
## target ~ nox + rad + tax + age + dis
##
##
          Df Deviance
                        AIC
## + zn
         1 172.87 186.87
              178.65 190.65
## <none>
## + lstat 1 177.87 191.87
## + indus 1 177.93 191.93
##
## Step: AIC=186.87
```

```
## target ~ nox + rad + tax + age + dis + zn
##
##
           Df Deviance
                          AIC
## <none>
                172.87 186.87
## + indus
           1
                172.26 188.26
                172.48 188.48
## + lstat
           1
## target ~ nox + rad + tax + age + dis + zn
##
## Call:
  glm(formula = target ~ nox + rad + tax + age + dis + zn, family = binomial,
       data = crime.train)
##
## Deviance Residuals:
##
      Min
                 10
                      Median
                                   30
                                           Max
## -1.7915 -0.2403 -0.0312
                               0.0064
                                        3.1727
##
## Coefficients:
                 Estimate Std. Error z value Pr(>|z|)
## (Intercept) -23.439535
                            4.003643
                                     -5.855 4.78e-09 ***
                35.334168
                            6.340627
                                       5.573 2.51e-08 ***
## nox
                                       4.474 7.67e-06 ***
                 0.638774
## rad
                            0.142772
## tax
                -0.008090
                            0.002605
                                      -3.106 0.00190 **
## age
                 0.026761
                            0.010938
                                       2.447
                                              0.01442 *
## dis
                 0.539202
                            0.202527
                                       2.662
                                              0.00776 **
## zn
                -1.608938
                            0.691476
                                     -2.327 0.01997 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##
       Null deviance: 515.31 on 371 degrees of freedom
## Residual deviance: 172.87 on 365 degrees of freedom
## AIC: 186.87
## Number of Fisher Scoring iterations: 8
```

From the above two models we can see that zn,& age are not statistically significant. As for the statistically significant variables, rad & nox have a strong positive association of crime rate while tax has a negative coefficient, suggests as all other variables being equal as tax increases crime rate decreases.

4. Manual model1

We would drop out Zn and age from the above models.

```
##
## Call:
## glm(formula = target ~ nox + rad + tax + dis, family = binomial(link = "logit"),
## data = crime.train)
##
## Deviance Residuals:
```

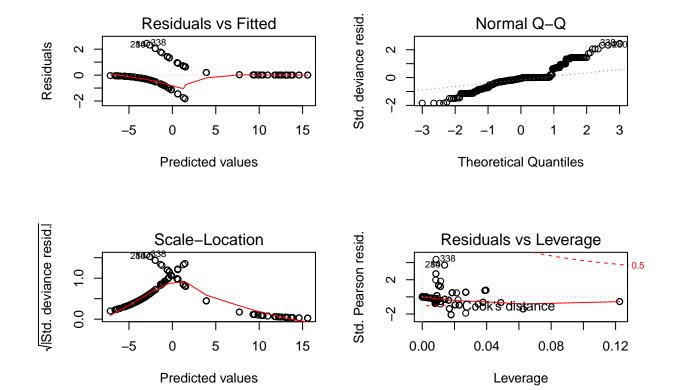
```
Median
                   1Q
                                        3Q
                                                 Max
                                   0.00749
## -1.85375
                       -0.06564
                                             2.51549
            -0.31225
##
##
  Coefficients:
##
                 Estimate Std. Error z value Pr(>|z|)
                                       -5.900 3.62e-09 ***
  (Intercept) -21.553260
                             3.652807
##
## nox
                37.708340
                             6.100531
                                        6.181 6.36e-10 ***
## rad
                 0.562072
                             0.127164
                                        4.420 9.87e-06 ***
## tax
                -0.007533
                             0.002504
                                       -3.009
                                               0.00262 **
## dis
                 0.209893
                             0.161309
                                        1.301 0.19319
                   0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
  Signif. codes:
##
##
   (Dispersion parameter for binomial family taken to be 1)
##
##
       Null deviance: 515.31
                               on 371
                                       degrees of freedom
## Residual deviance: 184.63
                              on 367
                                      degrees of freedom
  AIC: 194.63
## Number of Fisher Scoring iterations: 8
```

5. Manual model2

We would drop out distance from the above model since the p value is not significant. Now the new model:

```
##
## Call:
  glm(formula = target ~ nox + rad + tax, family = binomial(link = "logit"),
##
       data = crime.train)
##
##
  Deviance Residuals:
##
        Min
                         Median
                                        3Q
                   10
                                                 Max
   -1.82233
            -0.32010
                       -0.05947
                                  0.00843
                                             2.44822
##
## Coefficients:
##
                 Estimate Std. Error z value Pr(>|z|)
  (Intercept) -18.250944
                            2.447132
                                      -7.458 8.78e-14 ***
                33.039818
                            4.740219
                                       6.970 3.17e-12 ***
## nox
                 0.562869
                            0.127143
                                       4.427 9.55e-06 ***
## rad
## tax
                -0.007685
                            0.002517
                                      -3.053 0.00227 **
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
   (Dispersion parameter for binomial family taken to be 1)
##
##
##
       Null deviance: 515.31
                              on 371
                                      degrees of freedom
## Residual deviance: 186.30
                              on 368 degrees of freedom
## AIC: 194.3
##
## Number of Fisher Scoring iterations: 8
```

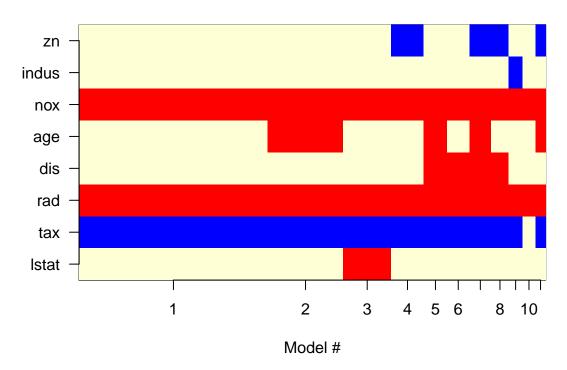
A unit increase in index of accessibility to radial highways increses the log odds by 0.56. Also unit increase in nitrogen oxides concentration increases the logodds by 33.03, while increase in tax rate reduces the log odds by 0.008.



```
##
## Call:
## bic.glm.formula(f = target ~ ., data = crime.train, glm.family = "binomial")
##
##
     11 models were selected
    Best 5 models (cumulative posterior probability = 0.7886 ):
##
##
##
                                             model 1
                                                          model 2
                                                                       model 3
              p! = 0
                       ΕV
                                   SD
              100
                      -18.686077
                                   3.363944
                                             -1.825e+01
                                                          -1.719e+01
                                                                       -1.852e+01
## Intercept
                       -0.213286
                17.6
                                  0.552244
##
                                  0.010959
##
   indus
                 3.0
                       -0.001208
## nox
               100.0
                       32.355467
                                   5.944384
                                              3.304e+01
                                                           2.846e+01
                                                                        3.223e+01
## age
               28.0
                        0.006195
                                  0.011454
                                                           2.014e-02
                18.2
                        0.066785
                                  0.169874
## dis
               100.0
                        0.575495
                                  0.134854
                                              5.629e-01
                                                           5.779e-01
                                                                        6.267e-01
##
  rad
               97.2
                       -0.007705
                                             -7.685e-03
                                                          -8.246e-03
                                                                       -9.002e-03
  tax
                                   0.002884
                10.2
                        0.006850
                                  0.023552
                                                                        6.687e-02
##
  lstat
##
## nVar
                                                3
                                                             4
                                                                          4
                                             -1.992e+03
                                                          -1.990e+03
                                                                       -1.989e+03
## BIC
                                              0.404
                                                           0.162
                                                                        0.102
## post prob
##
               model 4
                           model 5
## Intercept
              -1.685e+01
                           -2.194e+01
## zn
               -9.018e-01
## indus
```

```
3.046e+01
                           3.431e+01
## nox
## age
                           2.557e-02
## dis
                           3.211e-01
               5.813e-01
                           5.807e-01
## rad
## tax
              -7.649e-03 -8.103e-03
## lstat
##
                             5
## nVar
                 4
## BIC
              -1.988e+03
                          -1.988e+03
               0.070
                           0.050
## post prob
    [1] 0.40425531 0.16198414 0.10243906 0.07023898 0.04963288 0.04814844
   [7] 0.04649195 0.03761172 0.02959246 0.02755342 0.02205163
##
   [1] "nox,rad,tax"
                                  "nox,age,rad,tax"
                                  "zn,nox,rad,tax"
##
    [3] "nox,rad,tax,lstat"
   [5] "nox,age,dis,rad,tax"
                                 "nox,dis,rad,tax"
##
   [7] "zn,nox,age,dis,rad,tax" "zn,nox,dis,rad,tax"
  [9] "indus, nox, rad, tax"
                                  "nox,rad"
## [11] "zn,nox,age,rad,tax"
## [1] "zn"
               "indus" "nox"
                                        "dis"
                                                        "tax"
                                                                "lstat"
                                "age"
                                                "rad"
##
      zn indus
                 nox
                       age
                             dis
                                   rad
                                          tax 1stat
           3.0 100.0 28.0 18.2 100.0 97.2 10.2
```

Models selected by BMA



```
##
     (Intercept)
                                         indus
                             zn
                                                         nox
                                                                        age
## -18.686077492
                  -0.213285686
                                 -0.001208390
                                                32.355467141
                                                                0.006194796
##
                            rad
                                           tax
                                                       lstat
##
     0.066785381
                   0.575495371
                                 -0.007704845
                                                 0.006849873
```

Select Models

1. anova() function on the model to analyze the table of deviance

```
## Analysis of Deviance Table
## Model: binomial, link: logit
##
## Response: target
##
## Terms added sequentially (first to last)
##
##
##
        Df Deviance Resid. Df Resid. Dev Pr(>Chi)
## NULL
                          371
                                  515.31
           278.438
                          370
                                  236.88 < 2.2e-16 ***
##
  nox
         1
## rad
         1
             39.290
                          369
                                  197.59 3.654e-10 ***
             11.291
                          368
                                  186.30 0.0007789 ***
## tax
         1
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

The difference between the null deviance and the residual deviance shows how our model is doing against the null model (a model with only the intercept). The wider this gap, the better. Nitrogen oxides concentration is the least deviation, so this variable can be dropped from the model. ### 2. Specificity and Sensitivity ### 3. AUC

Predictions

Appendix