solution_1

2024-09-02

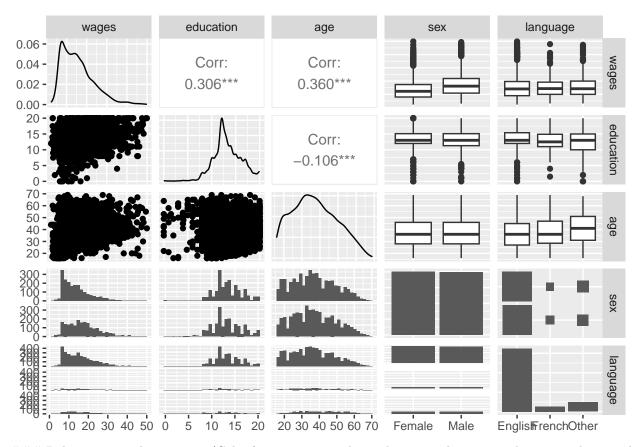
Part 1: Explanatory analysis of the dataset

Assumptions:

- linearity of covariate effects
- homescedasticity of error variance -> error variance same for different dependent variables
- uncorrelated error
- additivity of errors

Diagnostics plots:

```
#install.packages("car")
library(car)
## Loading required package: carData
library(GGally)
## Loading required package: ggplot2
## Registered S3 method overwritten by 'GGally':
    method from
           ggplot2
##
     +.gg
data(SLID, package = "carData")
SLID <- SLID[complete.cases(SLID), ]</pre>
ggpairs(SLID)
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
```



Relations: - medium strong (Cohen) , positive correlation between education and wages and age and wages -> good if we want to predict wages, bad if not, because then it shows multicollinearity - weak (Cohen), negative correlation between age and education -> again good for prediction of one of them, but bad if not - there seems to be a small difference in wages between the sexes (males gaining more than females) - no difference in wages regarding the language level - about same distribution of education and age regarding sex

Part 2: Linear regression with the mylm package

Questions:

What is the interpretation of the parameter estimates? - The parameter estimation shows the influence or strength of influence of the covariate on the dependent variable. - The z- and p-values show if this effect in the linear regression is significant or not, so if it would show as well, if we would repeat the experiment. - The intercept shows the value of the dependent variable if all covariatees are 0.

```
#install.packages("car")
#install.packages("mylm")
library(mylm)

##
## Attaching package: 'mylm'
## The following object is masked from 'package:carData':
##
## SLID
library(car)
library(GGally)
library(stringr)
```

```
data(SLID, package = "carData")
SLID <- SLID[complete.cases(SLID), ]</pre>
# comparison simple model
model1 <- mylm(wages ~ education, data = SLID)</pre>
model1b <- lm(wages ~ education, data = SLID)</pre>
# print
print.mylm(model1)
## Call:
## mylm(formula = wages ~ education, data = SLID)
##
## Coefficients:
## (Intercept) : 4.9717
## education: 0.7923
# summary
summary.mylm(model1)
## Call:
## mylm(formula = wages ~ education, data = SLID)
## Residuals:
## Min
           1Q
                     Median
                                3Q
                                          Max
## -17.688 -5.822 -1.039
                                          34.190
                                4.148
## Coefficients:
                             Std. Error
##
                Estimate
                                          z value
                                                       Pr(>|z|)
## (Intercept)
                4.971691
                             0.5344
                                          9.3040
                                                       0.0000 ***
## education
                0.7923091
                             0.0391
                                          20.2816
                                                       0.0000 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 7.493 on 3984 degrees of freedom
## Multiple R-squared: 0.09359, Adjusted R-squared: 0.09313
## F-statistic: 411.3 on 1 and 3984 DF, p-value: 0.000
summary(model1b)
##
## lm(formula = wages ~ education, data = SLID)
##
## Residuals:
      Min
               1Q Median
                               ЗQ
                                      Max
## -17.688 -5.822 -1.039 4.148 34.190
##
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 4.97169 0.53429
                                    9.305
                                            <2e-16 ***
## education
               0.79231
                          0.03906 20.284
                                            <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 7.492 on 3985 degrees of freedom
```

```
## Multiple R-squared: 0.09359, Adjusted R-squared: 0.09336
## F-statistic: 411.4 on 1 and 3985 DF, p-value: < 2.2e-16</pre>
```

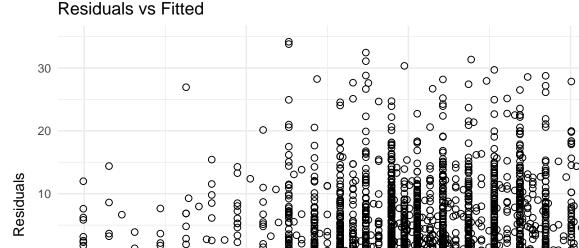
Plot

```
library(mylm)
model1 <- mylm(wages ~ education, data = SLID)
plot.mylm(model1)</pre>
```

8

0

20



0

10

Comments:

-10

-20

• Heteroscadicity, so for larger fitted values the prediction gets less precise and the errors are more widely spread -> This indicates that there might be an error in the way the covariates are modelled.

Fitted Values

15

- We have only little data for the higher values of wages, so this might make the prediction harder as there is less to fit/learn from.
- Also, the distribution for the positive residuals has a higher variance than for the negative one.

ANOVA

-What is the residual sum of squares (SSE) and the degrees of freedom for this model? See output. -What is total sum of squares (SST) for this model? Test the significance of the regression using a χ^2 -test. 23096 (Sum Sq education) + 223694 (sum sq residuals) = 246790. -What is the relationship between the χ^2 - and z-statistic in simple linear regression? Find the critical value(s) for both tests. As there is only one beta to test in simple linear regression the χ^2 for the whole model should be the squared z statistic for education, which is true for our values $\chi^2 = 411$ and z = 20.284 (20.284 $^{\circ}2 = 411.44$).

```
library(mylm)
library(stringr)
model1 <- mylm(wages ~ education, data = SLID)</pre>
anova.mylm(model1)
## [1] "wages~"
## Analysis of Variance Table
## Response: wages
##
                            Sum Sq
                                        Mean Sq
                                                   Chi^2
                                                               Pr(>Chi^2)
## education
                            23096
                                        23096
                                                   411.447
                 3984
## Residuals
                             223694
                                        56
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Total Sum SQ: 246790
## Chi-statistic: 411.3 on 3984 DF, p-value: 0.000
```

Comments:

• The covariate education gets a significant χ^2 value which means there is a high probability that it explains variance of the dependent variable.

Part 3: Multiple Linear Regression

-What are the estimates and standard errors of the intercepts and regression coefficients for this model? -Test the significance of the coefficients using a z-test. -What is the interpretation of the parameters?

```
library(mylm)
library(stringr)
model1d <- mylm(wages ~ education + age, data = SLID)</pre>
summary.mylm(model1d)
## Call:
## mylm(formula = wages ~ education + age, data = SLID)
##
## Residuals:
            1Q
                       Median
                                 3Q
                                           Max
## -24.303
           -4.495
                       -0.807
                                 3.674
                                           37.628
##
## Coefficients:
                 Estimate
                              Std. Error
                                           z value
                                                        Pr(>|z|)
## (Intercept)
                 -6.021653
                              0.6190
                                           -9.7280
                                                        0.0000 ***
## education
                 0.9014644
                              0.0358
                                           25.2057
                                                        0.0000 ***
                 0.2570898
                              0.0090
                                           28.7176
                                                        0.0000 ***
## age
##
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 6.821 on 3983 degrees of freedom
## Multiple R-squared: 0.2491, Adjusted R-squared: 0.2485
## F-statistic: 660.5 on 2 and 3983 DF, p-value: 0.000
```

What is the interpretation of the parameters? - The intercept is negative, probably because all data points (persons) have an age higher than 0. - Education seems to have a higher influence than age as the parameter estimate is higher. - Both parameters are significant, so should have an influence on wages.

Comparison simple linear regression and multiple linear regression

```
library(mylm)
model1 <- mylm(wages ~ education, data = SLID)</pre>
summary.mylm(model1)
## mylm(formula = wages ~ education, data = SLID)
## Residuals:
## Min
        1Q
                      Median
                                3Q
                                          Max
## -17.688 -5.822
                      -1.039
                                4.148
                                          34.190
##
## Coefficients:
##
                             Std. Error
                                                       Pr(>|z|)
                Estimate
                                         z value
## (Intercept) 4.971691
                             0.5344
                                          9.3040
                                                       0.0000 ***
                0.7923091
                             0.0391
                                          20.2816
                                                       0.0000 ***
## education
##
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 7.493 on 3984 degrees of freedom
## Multiple R-squared: 0.09359, Adjusted R-squared: 0.09313
## F-statistic: 411.3 on 1 and 3984 DF, p-value: 0.000
model1c <- mylm(wages ~ age , data = SLID)</pre>
summary.mylm(model1c)
## Call:
## mylm(formula = wages ~ age, data = SLID)
##
## Residuals:
## Min
            1Q
                      Median
                                3Q
                                          Max
## -17.747 -4.847
                      -1.507
                                3.914
                                          35.063
##
## Coefficients:
                             Std. Error
                                                       Pr(>|z|)
##
                Estimate
                                          z value
                6.890901
                             0.3741
                                          18.4202
                                                       0.0000 ***
## (Intercept)
## age
                0.2331079
                             0.0096
                                          24.3222
                                                       0.0000 ***
##
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 7.344 on 3984 degrees of freedom
## Multiple R-squared: 0.1293 , Adjusted R-squared: 0.1289
## F-statistic: 591.6 on 1 and 3984 DF, p-value: 0.000
model2 <- mylm(wages ~ education + age, data = SLID)</pre>
summary.mylm(model2)
## Call:
## mylm(formula = wages ~ education + age, data = SLID)
##
## Residuals:
## Min
       1Q
                      Median
                                3Q
                                          Max
## -24.303 -4.495
                      -0.807
                                3.674
                                          37.628
##
## Coefficients:
##
                Estimate
                             Std. Error
                                          z value
                                                       Pr(>|z|)
## (Intercept) -6.021653
                             0.6190
                                          -9.7280
                                                       0.0000 ***
```

```
## education
                 0.9014644
                              0.0358
                                           25.2057
                                                        0.0000 ***
                 0.2570898
                              0.0090
                                           28.7176
                                                        0.0000 ***
## age
##
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 6.821 on 3983 degrees of freedom
## Multiple R-squared: 0.2491, Adjusted R-squared: 0.2485
## F-statistic: 660.5 on 2 and 3983 DF, p-value: 0.000
test <- mylm(age ~ education, data = SLID)
summary.mylm(test)
## Call:
## mylm(formula = age ~ education, data = SLID)
##
## Residuals:
                         Median
## Min
                                    3Q
              1Q
                                               Max
## -25.9116
             -8.9982
                         -0.6658
                                    8.9097
                                               33.8817
##
## Coefficients:
##
                               Std. Error
                                             z value
                                                           Pr(>|z|)
                Estimate
                               0.8609
                                             49.6726
## (Intercept)
                 42.76072
                                                           0.0000 ***
                                             -6.7464
                -0.4245804
                                                           2e-11 ***
## education
                               0.0629
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 12.07 on 3984 degrees of freedom
## Multiple R-squared: 0.0113 , Adjusted R-squared: 0.0108
## F-statistic: 45.5 on 1 and 3984 DF, p-value: 2e-11
```

Why (and when) does the parameter estimates found (the two simple and the one multiple) differ? - They should not differ, if the covariates so age and education are independent (no correlation). - They differ because age and education are correlated. Explain/show how you can use mylm to find these values. -> Use the function on the model.

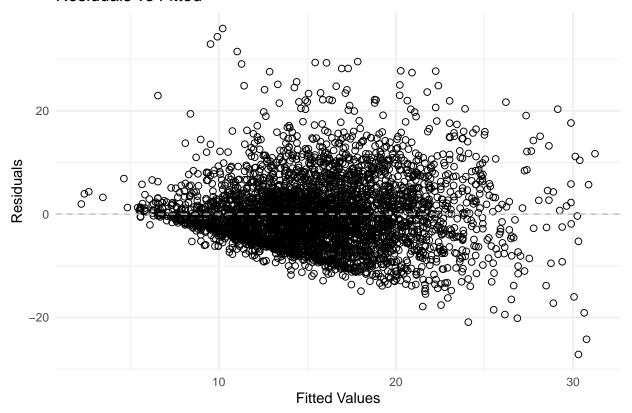
Part 4: Testing mylm

```
library(mylm)
model3 <- mylm(wages ~ sex + age + language + I(education^2), data = SLID)</pre>
summary.mylm(model3)
## Call:
## mylm(formula = wages ~ sex + age + language + I(education^2),
##
       data = SLID)
##
## Residuals:
## Min
              1Q
                          Median
                                      3Q
                                                 Max
## -27.1712
              -4.2762
                          -0.7631
                                      3.2176
                                                 35.9289
##
## Coefficients:
##
                     Estimate
                                     Std. Error
                                                     z value
                                                                     Pr(>|z|)
## (Intercept)
                     -1.875531
                                     0.4404
                                                     -4.2587
                                                                     2e-05 ***
                                                                     0.0000 ***
## sexMale
                     3.4087
                                     0.2084
                                                     16.3529
                                                                     0.0000 ***
## age
                     0.248625
                                     0.0087
                                                     28.6973
## languageFrench
                     -0.07553202
                                     0.4252
                                                     -0.1776
                                                                     0.8590
## languageOther
                     -0.1345402
                                     0.3232
                                                     -0.4163
                                                                     0.6772
```

```
## I(education^2) 0.03481515 0.0013 26.9873 0.0000 ***
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 6.578 on 3980 degrees of freedom
## Multiple R-squared: 0.3022 , Adjusted R-squared: 0.3012
## F-statistic: 344.8 on 5 and 3980 DF, p-value: 0.000
```

plot.mylm(model3)

Residuals vs Fitted

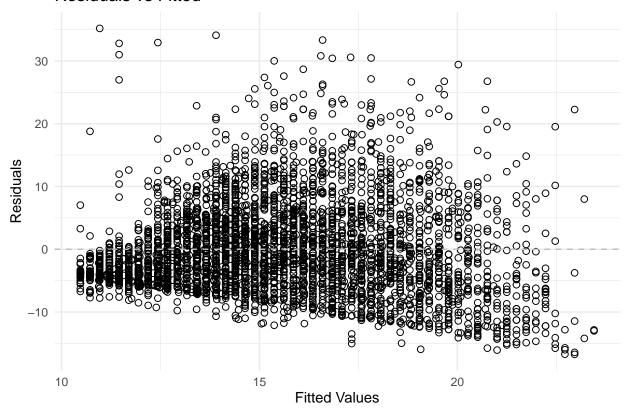


That sex/gender has a significant influence on the wages as well as age. Language has no significant effect and the squared education has an effect but a really small one. The model explains about 30% of the variance. We could leave out the language because it is unnecessary.

```
## Call:
## mylm(formula = wages ~ language + age + language * age, data = SLID)
##
## Residuals:
## Min
                                   ЗQ
              1Q
                        Median
                                             Max
   -16.751
             -4.832
                                   3.938
                                              35.187
                        -1.412
##
##
  Coefficients:
##
                                         Std. Error
                                                                         Pr(>|z|)
                         Estimate
                                                         z value
## (Intercept)
                         6.555794
                                         0.4107
                                                         15.9612
                                                                         0.0000 ***
## languageFrench
                         2.860625
                                         1.5963
                                                         1.7921
                                                                         0.0731 .
## languageOther
                         0.8486213
                                         1.2353
                                                         0.6870
                                                                         0.4921
                                                                         0.0000 ***
## age
                         0.2448516
                                         0.0107
                                                         22.9072
## languageFrench:age
                         -0.08392752
                                         0.0405
                                                         -2.0743
                                                                         0.0381 *
```

```
## languageOther:age    -0.03701381     0.0293     -1.2614     0.2072
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 7.34 on 3980 degrees of freedom
## Multiple R-squared: 0.1312 , Adjusted R-squared: 0.1299
## F-statistic: 120.2 on 5 and 3980 DF, p-value: 0.000
```

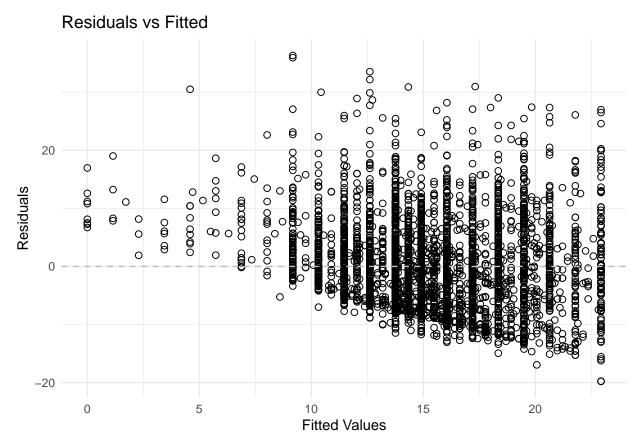
Residuals vs Fitted



Language is still insignificant, age has an effect on wages. Also the interaction of languageFrench and age is significant. But the interaction term has only a small estimate. The model explains about 13% of the variance. In this model, I probably would add sex again, because it seems to explain a large proportion of variance.

```
library(mylm)
model5 <- mylm(wages ~ education - 1, data = SLID)</pre>
summary.mylm(model5)
## mylm(formula = wages ~ education - 1, data = SLID)
##
## Residuals:
## Min
                          Median
                                      3Q
                                                  Max
## -19.8039
              -5.3421
                          -0.6624
                                      4.4646
                                                  36.3264
##
## Coefficients:
##
                            Std. Error
                                         z value
                                                      Pr(>|z|)
                Estimate
## education
                1.146697
                            0.0088
                                         130.7776
                                                      0.0000 ***
## Warning in pf(F_stat, df1 = object$rank - 1, df2 = object$dof_residuals): NaNs
```

```
## produced
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 7.573 on 3985 degrees of freedom
## Multiple R-squared: 0.07389 , Adjusted R-squared: 0.07366
## F-statistic: Inf on 0 and 3985 DF, p-value: NaN
plot.mylm(model5)
```



As there is no intercept the for a education of zero there is also a wage of zero now. The parameter for education is greater than with the intercept, as it has to compensate for the missing intercept. Also, the R^2 is smaller. We would recommend adding the intercept.

```
# Select Build, Build and reload to build and lode into the R-session.

library(stringr)

mylm <- function(formula, data = list(), contrasts = NULL, ...){
    # Extract model matrix & responses
    mf <- model.frame(formula = formula, data = data)
    X <- model.matrix(attr(mf, "terms"), data = mf, contrasts.arg = contrasts)
    y <- model.response(mf)
    terms <- attr(mf, "terms")

# Add code here to calculate coefficients, residuals, fitted values, etc...
# coefficients</pre>
```

```
coeff <- solve(t(X) %*% X) %*% t(X) %*% y</pre>
  coeff_list <- as.list(coeff[,1])</pre>
  # Assign names to coefficients
  names(coeff_list) <- colnames(X)</pre>
  # fitted values
  fitted_values <- X %*% coeff
  #residuals
  residuals <- y - fitted_values
  TSS <- sum((y-mean(y))^2)
  # and store the results in the list est
  est <- list(terms = terms, model = mf)</pre>
  # Store call and formula used
  est$call <- match.call()</pre>
  est$formula <- formula
  est$coeff <- coeff_list</pre>
  est$rank <- length(colnames(X))</pre>
  est$fitted_values <- fitted_values</pre>
  est$residuals <- residuals</pre>
  est$dof_residuals <- nrow(X) - length(colnames(X)) - 1</pre>
  est$data matrix <- X
  est$TSS <- TSS
  # Set class name. This is very important!
  class(est) <- 'mylm'</pre>
  # Return the object with all results
  return(est)
print.mylm <- function(object, ...){</pre>
  # Code here is used when print(object) is used on objects of class "mylm"
  # Useful functions include cat, print.default and format
  variable_names = all.vars(object$formula)
  cat('Call:\n')
  print(object$call)
  cat('\nCoefficients:\n')
  for (name in names(object$coeff)) {
    cat(name, ': ')
    cat(format(object$coeff[[name]], digits = 4, nsmall = 4), '\n')
  }
}
summary.mylm <- function(object, ...){</pre>
  # Code here is used when summary(object) is used on objects of class "mylm"
```

```
# Useful functions include cat, print.default and format
X <- object$data_matrix</pre>
RSS <- sum(object$residuals^2)
sigma2 <- RSS/object$dof_residuals</pre>
XtX_inv <- solve(t(X)%*%X)</pre>
cov_matrix <- sigma2*XtX_inv</pre>
stderr <- sqrt(diag(cov_matrix))</pre>
# z and p values
z <- as.numeric(object$coeff) / as.numeric(stderr)</pre>
p \leftarrow 2 * (1 - pnorm(abs(z)))
# significance levels
sig_level <- list()</pre>
for (value in p) {
  # Determine the significance level and append to the list
  if (value < 0.001) {
    sig_level[[length(sig_level) + 1]] <- '***'</pre>
  } else if (value < 0.01) {</pre>
    sig_level[[length(sig_level) + 1]] <- '**'</pre>
  } else if (value < 0.05) {
    sig_level[[length(sig_level) + 1]] <- '*'</pre>
  } else if (value < 0.1) {</pre>
    sig_level[[length(sig_level) + 1]] <- '.'</pre>
    sig_level[[length(sig_level) + 1]] <- ' '</pre>
}
## Call
cat('Call:\n')
print(object$call)
## Residuals
# set up values
summary_residuals <- c(</pre>
  Min = min(object$residuals),
  Q1 = quantile(object$residuals, 0.25),
  Median = median(object$residuals),
  Q3 = quantile(object$residuals, 0.75),
  Max = max(object$residuals)
)
formatted_residuals <- format(summary_residuals, digits = 4, nsmall = 3, justify = "right", trim = TRU</pre>
max_width <- max(nchar(formatted_residuals))</pre>
formatted_residuals <- format(summary_residuals, digits = 4, nsmall = 3, justify = "right", trim = TR</pre>
# printing
cat('\nResiduals:\n')
```

```
cat(str_pad("Min", max_width+2, side = 'right'),
      str_pad("1Q", max_width+2, side = 'right'),
      str_pad("Median", max_width+2, side = 'right'),
      str_pad("3Q", max_width+2, side = 'right'),
      str_pad("Max", max_width+2, side = 'right'), "\n")
  cat(str_pad(formatted_residuals[1], max_width+2, side = 'right'),
      str_pad(formatted_residuals[2], max_width+2, side = 'right'),
      str_pad(formatted_residuals[3], max_width+2, side = 'right'),
      str_pad(formatted_residuals[4], max_width+2, side = 'right'),
      str_pad(formatted_residuals[5], max_width+2, side = 'right'), "\n")
  cat('\nCoefficients:\n')
  max_name = max(nchar(names(object$coeff)))
  formatted_coeff<- format(object$coeff, nsmall = 4, justify = "right", trim = TRUE)</pre>
  max_width <- max(nchar(formatted_coeff))</pre>
  formatted_coeff <- format(object$coeff, nsmall = 4, justify = "right", trim = TRUE)</pre>
  cat(strrep(" ", max_name+2),
      str_pad('Estimate', max_width+3, 'right'),
      str_pad('Std. Error', max_width+3, 'right'),
      str_pad("z value", max_width+3, 'right'),
      str_pad( "Pr(>|z|)", max_width+3, 'right'), '\n')
  for (name in names(object$coeff)) {
    cat(str_pad(name, max_name+3, 'right'))
    cat(
        str_pad(formatted_coeff[[name]], max_width+3, 'right'),
        str_pad(format(stderr[i], digits = 1, nsmall = 4, justify = "right", trim = TRUE), max_width+3,
        str_pad(format(z[i], digits = 1, nsmall = 4, justify = "right", trim = TRUE), max_width+3, 'rig
        str_pad(paste(format(p[i], digits = 1, nsmall = 4, justify = "right", trim = TRUE), sig_level[i]
        '\n')
   i <- i+1
  R_sqrd <- 1-(RSS/object$TSS)</pre>
  F_stat <- ((object$TSS-RSS)/(object$rank-1))/(RSS/object$dof_residuals )
 p_value_f <- 1 - pf(F_stat, df1 = object$rank - 1, df2 = object$dof_residuals)
  cat('\nSignif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1\n')
  cat('Residual standard error: ', format(sqrt(sigma2), digits=4), 'on ', object$dof_residuals, 'degrees
  cat('Multiple R-squared: ', format(R_sqrd, digits=4), ', ', 'Adjusted R-squared: ', format(1-((1-R_sq
  cat('F-statistic: ', format(F_stat,digits = 1, nsmall = 1), 'on',object$rank-1, 'and',object$dof_resi
}
plot.mylm <- function(object, ...){</pre>
  # Code here is used when plot(object) is used on objects of class "mylm"
```

```
library(ggplot2)
  # agplot requires that the data is in a data.frame, this must be done here
  data_plot <- data.frame(Fitted = object$fitted_values, Residuals=object$residuals)</pre>
    ggplot(data_plot, aes(x=Fitted, y=Residuals)) + geom_point(shape = 1, size = 2) +
      ggtitle('Residuals vs Fitted') +
      labs(x = 'Fitted Values', y = 'Residuals') +
      geom_hline(yintercept = 0, linetype = "dashed", color = "grey") +
      theme minimal()
  # if you want the plot to look nice, you can e.g. use "labs" to add labels, and add colors in the geo
}
anova.mylm <- function(object, ...){</pre>
  # Code here is used when anova(object) is used on objects of class "mylm"
  # Components to test
  comp <- attr(object$terms, "term.labels")</pre>
  # Name of response
  response <- deparse(object$terms[[2]])</pre>
  # Total Sum of Squares (TSS)
  TSS <- sum((object$model[[response]] - mean(object$model[[response]]))^2)
  # Fit the sequence of models
  txtFormula <- paste(response, "~", sep = "") # for the formula for lm
  print(txtFormula)
  model <- list()</pre>
  RSS <- numeric(length(comp) + 1) # empty to store RSS
  df <- numeric(length(comp) + 1) # empty to store df</pre>
  # First model (only intercept)
  RSS[1] <- TSS
  df[1] <- nrow(object$model) - 1</pre>
  # Fit the sequence of models
  txtFormula <- paste(response, "~", sep = "")</pre>
  model <- list()</pre>
  for(numComp in 1:length(comp)){
    if(numComp == 1){
      txtFormula <- paste(txtFormula, comp[numComp])</pre>
    }
    else{
      txtFormula <- paste(txtFormula, comp[numComp], sep = "+")</pre>
    formula <- formula(txtFormula)</pre>
    model[[numComp]] <- lm(formula = formula, data = object$model)</pre>
    # Fit the new model and calculate RSS
    model[[numComp]] <- lm(formula = formula, data = object$model)</pre>
    RSS[numComp + 1] <- sum(model[[numComp]]$residuals^2)</pre>
```

```
df[numComp + 1] <- model[[numComp]]$df.residual</pre>
}
# empty list to store values
anova_table <- list()</pre>
# Loop through the models and calculate stats
for (numComp in 1:length(comp)) {
  # Calculate difference in RSS
  SS_diff <- RSS[numComp] - RSS[numComp + 1]</pre>
  df_diff <- df[numComp] - df[numComp + 1]</pre>
  MS_diff <- SS_diff / df_diff # Mean square for the model
  MS_residual <- RSS[numComp + 1] / df[numComp + 1] # for Chi^2 statistic
  # Chi^2 statistic
  chi_sq <- SS_diff / MS_residual</pre>
  # P-value from Chi-squared distribution
  p_value <- pchisq(chi_sq, df_diff, lower.tail = FALSE)</pre>
  # Store the values in the list
  anova_table[[numComp]] <- c(df_diff, SS_diff, MS_diff, chi_sq, p_value)
# Convert the list to df
anova df <- as.data.frame(do.call(rbind, anova table))</pre>
colnames(anova_df) <- c("Df", "Sum_Sq", "Mean_Sq", "Chi^2", "Pr(>Chi)")
anova_df[["Sum_Sq"]] <- round(anova_df[["Sum_Sq"]], 0)</pre>
anova_df[['Mean_Sq']] <- round(anova_df[['Mean_Sq']], 0)</pre>
anova_df[['Chi^2']] <- round(anova_df[['Chi^2']], 3)</pre>
anova_df[['Pr(>Chi)']] <- round(anova_df[['Pr(>Chi)']], 3)
# Define the significance function
get_significance <- function(p_value) {</pre>
  if (p_value < 0.001) {</pre>
   return("***")
  } else if (p_value < 0.01) {</pre>
    return("**")
  } else if (p_value < 0.05) {</pre>
    return("*")
  } else if (p_value < 0.1) {</pre>
    return(".")
  } else {
    return(" ")
  }
anova_df$Signif <- sapply(as.numeric(anova_df[['Pr(>Chi)']]), get_significance)
# Find max for formatting
max_lengths <- sapply(anova_df, function(col) max(nchar(as.character(col))))</pre>
max_width <- max(max_lengths)</pre>
max_name = max(nchar(names(object$coeff)))
```

```
# Prepare to print ANOVA table with formatted widths
cat('Analysis of Variance Table\n')
cat(c('Response: ', response, '\n'), sep = '')
cat(strrep(" ", max_name+2),
    str_pad('Df', max_width+3, 'right'),
   str_pad('Sum Sq', max_width+3, 'right'),
   str_pad("Mean Sq", max_width+3, 'right'),
   str_pad("Chi^2", max_width+3, 'right'),
    str_pad( "Pr(>Chi^2)", max_width+3, 'right'), '\n')
for (i in 1:nrow(anova_df)) {
  cat(str_pad(comp[i], max_name+3, 'right'))
    str_pad(anova_df[i, "Df"], max_width+3, 'right'),
    str_pad(anova_df[i, "Sum_Sq"], max_width+3, 'right'),
    str_pad(anova_df[i, "Mean_Sq"], max_width+3, 'right'),
    str_pad(anova_df[i, "Chi^2"], max_width+3, 'right'),
   str_pad(paste(anova_df[i, "Pr(>Chi)"],anova_df$Signif), max_width+3, 'right'),
    '\n')
 i <- i+1
}
residual_SumSq <- RSS[1] - sum(as.numeric(anova_df$Sum_Sq))</pre>
residual_Mean_Sq <- residual_SumSq/object$dof_residuals</pre>
cat(str_pad('Residuals', max_name+2, 'right'),
    str_pad(object$dof_residuals, max_width+3, 'right'),
    str_pad(round(residual_SumSq), max_width+3, 'right'),
    str_pad(round(residual_Mean_Sq), max_width+3, 'right'))
cat('\nSignif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1\n')
cat('Total Sum SQ:', round(object$TSS), '\n')
# chi squared test
chi2_stat <- (object$TSS - residual_SumSq) / (residual_SumSq / object$dof_residuals)</pre>
p_value_chi2 <- 1 - pchisq(chi2_stat, df = object$rank - 1)</pre>
cat('Chi-statistic: ', format(chi2_stat,digits = 1, nsmall = 1), 'on', object$dof_residuals ,'DF, p-v
#return(model)
```