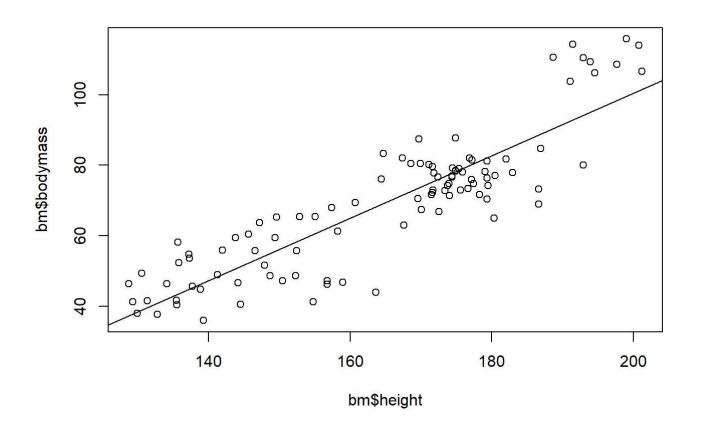
Stats 110 Homework 4

Owen Lin

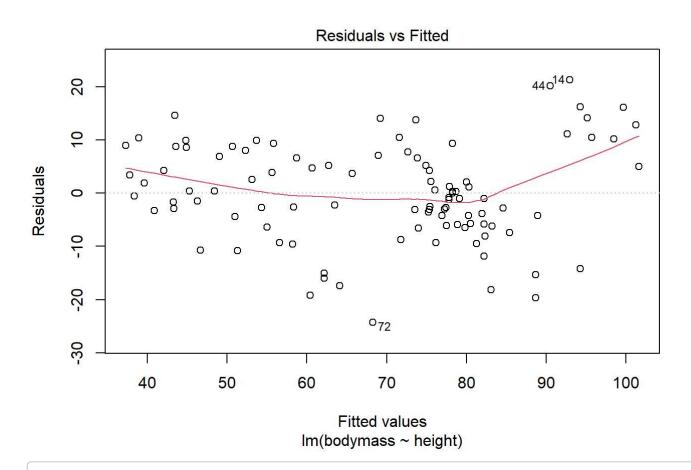
11/16/2022

- 1. a. This observation will have a small influence on the estimate $\hat{\beta}_1$. The main effect will be on the intercept estimate: the regression line will shift accordingly rather than a change in slope estimate.
 - b. This observation will have no influence on the estimate of $\hat{\beta}_1$, because even though it is an outlier in X, it still locates around on the regression line.
 - c. This observation will have a large influence on both estimates. The regression line needs to be flatten/steepen in order to minimize the square of residual from the outlier at the cost of all other observations.
- 2. a. It seems pretty linear other than the top right cluster.
 - b. The adjusted r-squared is 0.773.
 - c. See output.

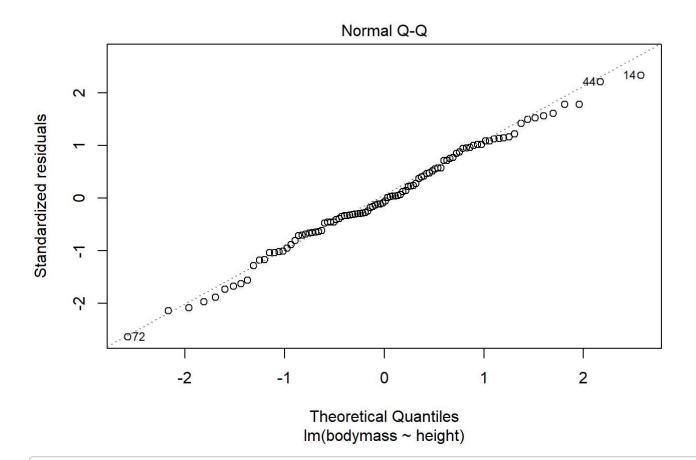
```
bm <- read.csv("bodymass.csv", fill = TRUE, header = TRUE)
plot(bm$height, bm$bodymass)
model1 <- lm(bodymass ~ height, data = bm)
abline(model1)</pre>
```



summary(model1)\$adj.r.squared
plot(model1, 1)



plot(model1, 2)



[1] 0.7730191

- d. Linearity assumptions is invalidated by the graph while normality assumption holds for the linear regression model.
- e. See output

model2 <- lm(bodymass ~ height + I(height^2), data = bm)
summary(model2)</pre>

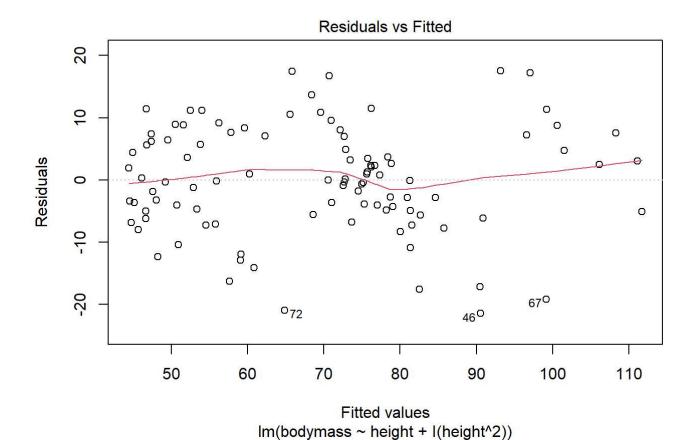
```
##
## Call:
## lm(formula = bodymass ~ height + I(height^2), data = bm)
##
## Residuals:
##
       Min
                 1Q
                      Median
                                   3Q
                                           Max
##
  -21.4796 -5.0268 -0.0875
                               6.5396 17.5271
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 160.727653 61.146026
                                    2.629 0.009969 **
## height
               -2.075533
                           0.758131 -2.738 0.007361 **
## I(height^2)
               0.009104
                           0.002326
                                    3.914 0.000169 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 8.668 on 97 degrees of freedom
## Multiple R-squared: 0.806, Adjusted R-squared: 0.802
## F-statistic: 201.4 on 2 and 97 DF, p-value: < 2.2e-16
```

```
f. H0: \beta_2=0
Ha: \beta \neq 0
Test-statistic: 3.914 ~ t(97+2+1) p-value: 0.000169 < 0.05
```

Conclusion: reject the null at 95% significant level and conclude that we need quadratic term in the model.

- g. The adjusted r-squared is 0.802 > 0.773, there is an improvement.
- h. The line is flatten comparing to the model without quadratic term, but there is still some deviation away from 0.

```
plot(model2, 1)
```



summary(model1)

```
##
## lm(formula = bodymass ~ height, data = bm)
##
##
  Residuals:
##
        Min
                      Median
                 1Q
                                   3Q
                                           Max
## -24.3327 -5.8686
                     -0.6653
                               6.9646 21.3385
##
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) -76.81867
                           7.99913 -9.603 8.79e-16 ***
                0.88673
                           0.04822 18.389 < 2e-16 ***
## height
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 9.28 on 98 degrees of freedom
## Multiple R-squared: 0.7753, Adjusted R-squared: 0.773
## F-statistic: 338.2 on 1 and 98 DF, p-value: < 2.2e-16
```

i. H0: $\beta_1=\beta_2=0$ Test-statistic: 201.4 ~ F(2, 97) p-value: < 2.2e-16

Conclusion: reject the null at 95% significant level and conclude that height has an influence on bodymass.

j. The vif of height and height^2 is the same. That means regress height^2 on height or regress height on height^2 result in the same R-squared. (In fact, if there's only 2 covariates in the regression equation, the vif will always be the same. We can prove it by the definition $R = corr^2$ and $corr = cov(x,y)/(var(x)^*var(y))$).

```
vif(model2)
```

```
## height I(height^2)
## 283.3114 283.3114
```

k. If a subject who is 170cm tall increases height by 1cm, we expect the bodymass to increase by $-2.07+(171^2-170^2)*0.0091=1.0331$ kg.

if the increased height is 5cm, we expect the body mass to increase by $-2.07*5+(175^2-170^2)*0.0091=5.3475$ kg.

I. The 64th observation has the highest leverage, the large x-value causes it to have a high leverage (with the highest x-value).

```
bm$leverage <- hatvalues(model2)
head(bm[order(bm$leverage, decreasing=TRUE),])</pre>
```

```
##
      subject bodymass
                          height
                                   leverage
## 64
           64 106.60295 201.2101 0.13450811
## 4
            4 114.13046 200.8275 0.12913279
## 74
           74 115.85467 199.0427 0.10633186
## 84
           84 108.61465 197.6424 0.09088713
## 75
              46.35658 128.7124 0.08884905
              41.19526 129.2606 0.08374079
## 5
```

```
summary(bm)
```

```
##
       subject
                         bodymass
                                             height
                                                             leverage
           : 1.00
                              : 35.94
                                                :128.7
##
    Min.
                      Min.
                                        Min.
                                                         Min.
                                                                 :0.01611
    1st Qu.: 25.75
                      1st Qu.: 53.26
                                        1st Qu.:148.5
                                                         1st Qu.:0.01689
##
    Median : 50.50
                      Median : 71.70
                                        Median :170.6
##
                                                         Median :0.01942
    Mean
           : 50.50
                      Mean
                              : 69.29
                                        Mean
                                                :164.8
                                                                 :0.03000
##
                                                         Mean
    3rd Qu.: 75.25
                      3rd Qu.: 79.07
                                        3rd Qu.:177.3
                                                         3rd Qu.:0.03114
##
##
    Max.
           :100.00
                      Max.
                              :115.85
                                        Max.
                                                :201.2
                                                         Max.
                                                                 :0.13451
```

```
3. a. cor(male, female) = -1

cor(RtFoot, LeftFoot) = 0.9438

cor(HeadCirc, RtFoot) = 0.4754

cor(HeadCirc, LeftFoot) = 0.4666

cor(HeadCirc, Male) = 0.4894
```

```
physical <- read.table("PhysicalData.txt", fill = TRUE, header = TRUE)
round(cor(physical), 4)</pre>
```

```
##
             Height LeftArm
                             RtArm LeftFoot
                                             RtFoot LeftHand RtHand HeadCirc
## Height
             1.0000
                    0.7481
                            0.6949
                                     0.8190
                                             0.8094
                                                      0.3690
                                                              0.4150
                                                                       0.4236
## LeftArm
             0.7481 1.0000
                            0.8850
                                     0.6029
                                             0.5930
                                                      0.3345 0.3558
                                                                       0.3044
## RtArm
             0.6949
                    0.8850
                            1.0000
                                     0.5614
                                             0.6201
                                                      0.2877 0.3203
                                                                       0.3496
## LeftFoot 0.8190
                    0.6029
                            0.5614
                                     1.0000
                                             0.9438
                                                      0.3105 0.3741
                                                                       0.4666
## RtFoot
             0.8094
                    0.5930
                            0.6201
                                     0.9438 1.0000
                                                      0.2845 0.3760
                                                                       0.4754
## LeftHand 0.3690 0.3345
                            0.2877
                                     0.3105 0.2845
                                                      1.0000 0.9353
                                                                       0.0413
## RtHand
                    0.3558
                                             0.3760
                                                      0.9353 1.0000
             0.4150
                            0.3203
                                     0.3741
                                                                       0.0927
## HeadCirc 0.4236
                    0.3044
                            0.3496
                                     0.4666
                                            0.4754
                                                      0.0413 0.0927
                                                                       1.0000
            0.2843 0.3199
                            0.2975
                                     0.3040 0.2870
                                                      0.1744 0.2170
## nose
                                                                       0.1367
## Female
            -0.7110 -0.5687 -0.5108
                                    -0.7729 -0.7174
                                                     -0.4950 -0.5309
                                                                      -0.4894
## Male
            0.7110 0.5687
                            0.5108
                                     0.7729 0.7174
                                                      0.4950 0.5309
                                                                       0.4894
##
              nose Female
                              Male
## Height
            0.2843 -0.7110 0.7110
## LeftArm
            0.3199 -0.5687
                            0.5687
## RtArm
             0.2975 -0.5108
                           0.5108
## LeftFoot 0.3040 -0.7729
                            0.7729
## RtFoot
             0.2870 -0.7174
                            0.7174
## LeftHand 0.1744 -0.4950
                            0.4950
## RtHand
             0.2170 -0.5309
                            0.5309
## HeadCirc 0.1367 -0.4894
                            0.4894
## nose
             1.0000 -0.3844
                            0.3844
## Female
            -0.3844 1.0000 -1.0000
## Male
             0.3844 -1.0000 1.0000
```

b. The model fail to give a estimate to female because male and female are perfectly multicolinear.

```
model3b <- lm(HeadCirc ~ Male + Female, data = physical)
summary(model3b)</pre>
```

```
##
## Call:
## lm(formula = HeadCirc ~ Male + Female, data = physical)
##
## Residuals:
##
       Min
               1Q Median
                                3Q
                                      Max
## -4.0760 -1.2313 0.1133 1.0187 5.1133
##
## Coefficients: (1 not defined because of singularities)
##
               Estimate Std. Error t value Pr(>|t|)
                           0.3613 154.680 < 2e-16 ***
## (Intercept) 55.8867
                           0.5359
                                    4.085 0.00015 ***
## Male
                 2.1893
## Female
                                       NA
                    NA
                               NA
                                                NA
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 1.979 on 53 degrees of freedom
## Multiple R-squared: 0.2395, Adjusted R-squared: 0.2251
## F-statistic: 16.69 on 1 and 53 DF, p-value: 0.0001497
```

c. HeadCirc = 50.621 + 1.367*Male + 0.219*RtFoot. The adjusted R-squared is 0.2433

```
model3c <- lm(HeadCirc ~ Male + RtFoot, data = physical)
summary(model3c)</pre>
```

```
##
## Call:
## lm(formula = HeadCirc ~ Male + RtFoot, data = physical)
##
## Residuals:
##
       Min
                10 Median
                                30
                                       Max
## -4.0198 -1.3304 0.2419 1.1636 5.1148
##
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 50.6211
                            3.5097 14.423
                                             <2e-16 ***
## Male
                 1.3670
                            0.7601
                                     1.798
                                             0.0779 .
## RtFoot
                 0.2193
                            0.1454
                                    1.508
                                            0.1376
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 1.956 on 52 degrees of freedom
## Multiple R-squared: 0.2714, Adjusted R-squared: 0.2433
## F-statistic: 9.683 on 2 and 52 DF, p-value: 0.0002663
```

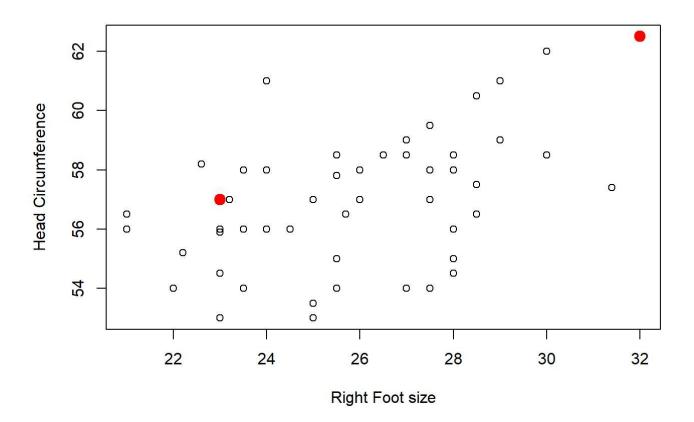
d. Observation 5 and 3 have the two highest leverage values. One has the highest RtFoot value and one has a very low RtFoot value.

```
physical$leverage <- hatvalues(model3c)
head(physical[order(physical$leverage, decreasing = TRUE),])
summary(physical)</pre>
```

```
##
      Height LeftArm RtArm LeftFoot RtFoot LeftHand RtHand HeadCirc nose Female
## 5
                       25.0
                                 23.5
                                                  9.50
                                                                   57.0 4.4
                                                                                   0
                 25.0
                                        23.0
                                                          9.40
          75
## 3
                 27.0
                       27.5
                                 31.0
                                        32.0
                                                  3.75
                                                          3.75
                                                                   62.5
                                                                         5.0
                                                                                   0
## 43
          71
                 25.5
                       28.0
                                 25.5
                                        28.0
                                                  7.50
                                                          8.50
                                                                   58.0 5.0
                                                                                   1
                       28.0
## 53
          71
                 25.5
                                 25.5
                                        28.0
                                                  7.50
                                                          7.50
                                                                   54.5 5.0
                                                                                   1
## 25
          73
                 30.0
                       29.0
                                 23.5
                                        24.0
                                                  9.00
                                                          9.50
                                                                                   0
                                                                   58.0 6.0
          73
## 9
                 28.0
                       28.4
                                 30.6
                                        31.4
                                                  8.50
                                                          8.90
                                                                   57.4 6.4
                                                                                   0
      Male leverage
##
## 5
         1 0.1651079
## 3
         1 0.1396212
## 43
         0 0.1215340
## 53
         0 0.1215340
## 25
         1 0.1180283
## 9
         1 0.1134442
##
        Height
                        LeftArm
                                           RtArm
                                                           LeftFoot
##
    Min.
            :61.00
                     Min.
                             :22.00
                                      Min.
                                              :21.50
                                                       Min.
                                                               :21.00
    1st Qu.:64.75
                     1st Qu.:23.75
                                      1st Qu.:24.00
##
                                                       1st Qu.:23.50
##
    Median :68.00
                     Median :25.50
                                      Median :25.50
                                                       Median :25.50
##
    Mean
            :68.31
                     Mean
                             :25.47
                                      Mean
                                              :25.48
                                                       Mean
                                                               :25.59
                                                       3rd Qu.:27.70
    3rd Qu.:71.75
                     3rd Qu.:26.75
                                      3rd Qu.:27.00
##
    Max.
            :79.00
                     Max.
                             :31.00
                                      Max.
                                              :30.50
##
                                                       Max.
                                                               :31.00
##
        RtFoot
                        LeftHand
                                            RtHand
                                                             HeadCirc
##
    Min.
            :21.00
                     Min.
                             : 3.750
                                       Min.
                                               : 3.750
                                                          Min.
                                                                 :53.00
    1st Qu.:23.35
                     1st Qu.: 7.500
##
                                       1st Qu.: 7.450
                                                          1st Qu.:55.55
##
    Median :25.50
                     Median : 8.000
                                       Median : 8.200
                                                          Median:57.00
##
    Mean
           :25.71
                     Mean
                             : 8.237
                                       Mean
                                               : 8.228
                                                          Mean
                                                                 :56.88
##
    3rd Qu.:27.75
                     3rd Qu.: 9.050
                                       3rd Qu.: 9.000
                                                          3rd Qu.:58.35
##
    Max.
            :32.00
                     Max.
                             :11.500
                                       Max.
                                               :11.500
                                                          Max.
                                                                 :62.50
                          Female
##
         nose
                                             Male
                                                             leverage
##
    Min.
            :4.000
                     Min.
                             :0.0000
                                       Min.
                                               :0.0000
                                                          Min.
                                                                 :0.03333
    1st Qu.:4.500
                     1st Qu.:0.0000
                                       1st Qu.:0.0000
                                                          1st Qu.:0.03894
##
##
    Median :5.000
                     Median :1.0000
                                       Median :0.0000
                                                          Median :0.04306
##
    Mean
            :4.947
                     Mean
                             :0.5455
                                       Mean
                                               :0.4545
                                                          Mean
                                                                 :0.05455
##
    3rd Qu.:5.050
                     3rd Qu.:1.0000
                                       3rd Qu.:1.0000
                                                          3rd Qu.:0.05335
            :6.500
##
    Max.
                             :1.0000
                                               :1.0000
                                                          Max.
                                                                 :0.16511
                     Max.
                                       Max.
```

e. See Output

plot(physical\$RtFoot, physical\$HeadCirc, xlab="Right Foot size" , ylab="Head Circumference")
points(head(physical[order(physical\$leverage, decreasing=TRUE),])[1,"RtFoot"], head(physical[ord
er(physical\$leverage, decreasing=TRUE),])[1,"HeadCirc"], col="red", cex=1.5 , pch=19)
points(head(physical[order(physical\$leverage, decreasing=TRUE),])[2,"RtFoot"], head(physical[ord
er(physical\$leverage, decreasing=TRUE),])[2,"HeadCirc"], col="red", cex=1.5 , pch=19)



f. HeadCirc = 50.621 - 0.1132*LeftFoot + 0.3057*RtFoot + 1.478*Male . The adjusted R-squared is 0.23.

model3f <- lm(HeadCirc ~ LeftFoot + RtFoot + Male, data = physical)
summary(model3f)</pre>

```
##
## Call:
## lm(formula = HeadCirc ~ LeftFoot + RtFoot + Male, data = physical)
##
## Residuals:
      Min
##
               10 Median
                               3Q
                                      Max
## -3.9001 -1.3365 0.3252 1.1663 5.1327
##
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 51.2471 4.0556 12.636 <2e-16 ***
## LeftFoot
               -0.1132
                           0.3576 -0.316
                                           0.7530
## RtFoot
                0.3057
                           0.3098 0.987
                                           0.3284
## Male
               1.4780
                           0.8432 1.753 0.0857 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 1.973 on 51 degrees of freedom
## Multiple R-squared: 0.2728, Adjusted R-squared:
## F-statistic: 6.377 on 3 and 51 DF, p-value: 0.0009392
```

g. No, adding RtFoot to the model only adds minimal amount to SSR (3.065)

```
anova(model3f)
1.973^2 * (55-4)
```

```
## Analysis of Variance Table
##
## Response: HeadCirc
##
            Df Sum Sq Mean Sq F value
## LeftFoot
            1 59.429 59.429 15.2710 0.0002754 ***
## RtFoot
             1 3.065 3.065 0.7875 0.3790132
## Male
             1 11.956 11.956 3.0722 0.0856515 .
## Residuals 51 198.472
                         3.892
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## [1] 198.5292
```

```
h. SSE: 1.973^2*(55-4)=198.5292
MSE: SSE/n=198.5292/55=3.6096
```

i. Both LeftFoot and RtFoot have a high VIF, indicating that we should drop one of them to avoid collinearity.

```
vif(model3f)
```

```
## LeftFoot RtFoot Male
## 11.072450 9.186436 2.491458
```

j. Observation 43 and 53 have the two highest leverage values.Both have a large RtFoot value of 28.

```
physical$leverage3f <- hatvalues(model3f)
head(physical[order(physical$leverage3f, decreasing = TRUE),])
summary(physical)</pre>
```

```
##
      Height LeftArm RtArm LeftFoot RtFoot LeftHand RtHand HeadCirc nose Female
## 43
                 25.5
                       28.0
                                 25.5
                                           28
                                                  7.50
                                                          8.50
                                                                          5.0
                                                                                    1
          71
                                                                   58.0
## 53
          71
                 25.5
                       28.0
                                 25.5
                                           28
                                                  7.50
                                                          7.50
                                                                   54.5
                                                                          5.0
                                                                                    1
## 25
          73
                 30.0
                       29.0
                                 23.5
                                           24
                                                  9.00
                                                          9.50
                                                                   58.0
                                                                          6.0
                                                                                    0
## 5
                 25.0
                       25.0
                                                  9.50
          65
                                 23.5
                                           23
                                                          9.40
                                                                   57.0 4.4
                                                                                    0
## 13
          71
                 28.0
                       27.0
                                 29.0
                                           27
                                                  8.00
                                                                   59.0 6.0
                                                                                   0
                                                          8.00
## 3
          75
                 27.0
                       27.5
                                 31.0
                                           32
                                                  3.75
                                                          3.75
                                                                   62.5 5.0
                                                                                    0
##
      Male
              leverage leverage3f
## 43
         0 0.12153404
                        0.1853391
## 53
         0 0.12153404
                        0.1853391
##
  25
         1 0.11802829
                        0.1755097
## 5
         1 0.16510787
                        0.1753975
## 13
         1 0.04316115
                        0.1604163
## 3
         1 0.13962118 0.1398018
##
        Height
                        LeftArm
                                           RtArm
                                                           LeftFoot
##
    Min.
            :61.00
                     Min.
                             :22.00
                                      Min.
                                              :21.50
                                                       Min.
                                                               :21.00
    1st Qu.:64.75
                     1st Qu.:23.75
                                      1st Qu.:24.00
##
                                                        1st Qu.:23.50
##
    Median :68.00
                     Median :25.50
                                      Median :25.50
                                                        Median :25.50
##
    Mean
            :68.31
                     Mean
                             :25.47
                                      Mean
                                              :25.48
                                                        Mean
                                                               :25.59
    3rd Qu.:71.75
                     3rd Qu.:26.75
                                      3rd Qu.:27.00
                                                        3rd Qu.:27.70
##
##
    Max.
            :79.00
                     Max.
                             :31.00
                                      Max.
                                              :30.50
                                                        Max.
                                                               :31.00
##
        RtFoot
                        LeftHand
                                            RtHand
                                                             HeadCirc
                                               : 3.750
##
    Min.
            :21.00
                     Min.
                             : 3.750
                                       Min.
                                                          Min.
                                                                 :53.00
    1st Qu.:23.35
                     1st Qu.: 7.500
##
                                       1st Qu.: 7.450
                                                          1st Qu.:55.55
##
    Median :25.50
                     Median : 8.000
                                       Median : 8.200
                                                          Median:57.00
##
    Mean
           :25.71
                     Mean
                             : 8.237
                                       Mean
                                               : 8.228
                                                          Mean
                                                                 :56.88
##
    3rd Qu.:27.75
                     3rd Qu.: 9.050
                                        3rd Qu.: 9.000
                                                          3rd Qu.:58.35
##
    Max.
            :32.00
                     Max.
                             :11.500
                                       Max.
                                               :11.500
                                                          Max.
                                                                 :62.50
                          Female
                                                             leverage
##
         nose
                                             Male
##
    Min.
            :4.000
                     Min.
                             :0.0000
                                       Min.
                                               :0.0000
                                                          Min.
                                                                 :0.03333
    1st Qu.:4.500
                     1st Qu.:0.0000
                                       1st Qu.:0.0000
##
                                                          1st Qu.:0.03894
##
    Median :5.000
                     Median :1.0000
                                       Median :0.0000
                                                          Median :0.04306
##
    Mean
            :4.947
                     Mean
                             :0.5455
                                       Mean
                                               :0.4545
                                                          Mean
                                                                 :0.05455
##
    3rd Qu.:5.050
                     3rd Qu.:1.0000
                                       3rd Qu.:1.0000
                                                          3rd Qu.:0.05335
            :6.500
##
    Max.
                     Max.
                             :1.0000
                                       Max.
                                               :1.0000
                                                          Max.
                                                                 :0.16511
##
      leverage3f
    Min.
##
            :0.03416
    1st Qu.:0.04490
##
    Median :0.06190
##
    Mean
            :0.07273
##
##
    3rd Qu.:0.07916
            :0.18534
##
    Max.
```

k. p-value: 0.3193

Conclusion: fail to reject the null, adding foot size to the model didn't improve the prediction of HeadCirc.

```
model3f_reduce <- lm(HeadCirc ~ Male, data = physical)
anova(model3f_reduce, model3f)</pre>
```

```
## Analysis of Variance Table
##
## Model 1: HeadCirc ~ Male
## Model 2: HeadCirc ~ LeftFoot + RtFoot + Male
## Res.Df RSS Df Sum of Sq F Pr(>F)
## 1 53 207.56
## 2 51 198.47 2 9.0878 1.1676 0.3193
```

I. $HeadCirc = eta_0 + eta_1 * Male + eta_2 * LeftHand$. The adjusted R-squared is 0.2658.

```
full <- lm(HeadCirc~.-Female, data=physical)
forward = step(lm(HeadCirc~1, data=physical), scope=list(upper=full), direction="forward")
model31 <- lm(HeadCirc ~ Male + LeftHand, data = physical)
summary(model31)$adj.r.squared</pre>
```

```
## Start: AIC=90.1
## HeadCirc ~ 1
##
##
                Df Sum of Sq
                                RSS
                                       AIC
                      65.362 207.56 77.045
## + Male
                 1
## + RtFoot
                      61.692 211.23 78.009
## + LeftFoot
                1
                     59.429 213.49 78.595
## + Height
                1 48.966 223.96 81.226
## + RtArm
                 1 33.355 239.57 84.932
                1 25.281 247.64 86.756
## + LeftArm
## + leverage
                1 14.410 258.51 89.119
## <none>
                             272.92 90.102
                    5.100 267.82 91.064
## + nose
                 1
## + leverage3f 1 3.103 269.82 91.473
## + RtHand 1 2.347 270.57 91.627
## + LeftHand
                     0.466 272.46 92.008
##
## Step: AIC=77.04
## HeadCirc ~ Male
##
                Df Sum of Sq
##
                                RSS
                                       AIC
## + LeftHand
                    14.5913 192.97 75.036
## + RtHand
                    10.6065 196.95 76.160
                1
                     8.6981 198.86 76.690
## + RtFoot
## <none>
                             207.56 77.045
## + LeftFoot
                   5.2989 202.26 77.623
                1
## + leverage
                 1
                     4.7546 202.81 77.770
## + RtArm
                   3.6658 203.90 78.065
                1
## + Height
                1
                   3.1559 204.40 78.202
                 1 0.8471 206.71 78.820
## + nose
                      0.2740 207.29 78.972
## + LeftArm
                 1
## + leverage3f 1
                      0.1168 207.44 79.014
##
## Step: AIC=75.04
## HeadCirc ~ Male + LeftHand
##
                Df Sum of Sq
##
                                RSS
                                       AIC
## <none>
                             192.97 75.036
## + RtFoot
                      6.3574 186.61 75.193
                   4.3905 188.58 75.770
## + RtArm
                1
## + Height
                 1
                      3.5484 189.42 76.015
## + LeftFoot
                 1 3.3061 189.66 76.085
                 1 1.5787 191.39 76.584
## + leverage
## + nose
                      0.9927 191.98 76.752
                 1
## + LeftArm
                      0.6545 192.31 76.849
                 1
## + RtHand
                 1
                      0.3247 192.64 76.943
## + leverage3f 1
                      0.0197 192.95 77.030
## [1] 0.2657574
```

m. 2-covariates: $HeadCirc = \beta_0 + \beta_1 * LeftHand + \beta_2 * Male$ 3-covariates: $HeadCirc = \beta_0 + \beta_1 * RtFoot + \beta_2 * LeftHand + \beta_3 * Male$

```
subsets <- regsubsets(HeadCirc~.-Female, data = physical)
summary(subsets)</pre>
```

```
## Subset selection object
## Call: regsubsets.formula(HeadCirc ~ . - Female, data = physical)
## 11 Variables (and intercept)
              Forced in Forced out
##
## Height
                  FALSE
                             FALSE
## LeftArm
                  FALSE
                             FALSE
## RtArm
                  FALSE
                             FALSE
## LeftFoot
                             FALSE
                  FALSE
## RtFoot
                  FALSE
                             FALSE
## LeftHand
                             FALSE
                  FALSE
## RtHand
                             FALSE
                  FALSE
## nose
                  FALSE
                             FALSE
## Male
                  FALSE
                             FALSE
## leverage
                  FALSE
                             FALSE
## leverage3f
                  FALSE
                             FALSE
## 1 subsets of each size up to 8
## Selection Algorithm: exhaustive
            Height LeftArm RtArm LeftFoot RtFoot LeftHand RtHand nose Male
##
      (1)""
                                                                      "*"
## 1
                                                 "*"
                                                                      "*"
## 2
     (1)
                                                 "*"
      (1)""
                   . .
                                 . .
                                          "*"
## 3
      (1)""
                   п п
                                                 "*"
                           "*"
                                 . .
                                          "*"
## 4
## 5
      (1)
      (1)""
                   0 0
                                                 11 * 11
                                 11 * 11
## 6
      (1)"*"
                   "*"
                                                 "*"
## 7
      (1)"*"
                                 "*"
## 8
##
            leverage leverage3f
     (1)""
                     . .
## 1
## 2 ( 1 ) " "
      (1)""
## 3
      (1)
## 4
     (1)"*"
## 5
            "*"
                     "*"
## 7
      (1)
     (1)"*"
                     "*"
## 8
```

n. HeadCirc = 46.047 + 0.148 * LeftFoot + 0.274 * RtFoot VIF is the same for both, and they are pretty high at 9.156.

```
model3n <- lm(HeadCirc ~ LeftFoot + RtFoot, data = physical)
model3n$coef
vif(model3n)</pre>
```

```
## (Intercept) LeftFoot RtFoot
## 46.0470850 0.1476146 0.2744700
## LeftFoot RtFoot
## 9.156082 9.156082
```

o. The estimated coefficient of the slope is 0.42, more than doubled comparing to model3n. Here's the logic: as LeftFoot increases, RtFoot is likely to increases as well. From model3n, we would expect HeadCirc to increase from effect of both LeftFoot and RtFoot. But sincet Foot is no long included in model3o, LeftFoot as the only regressor needs to take both effect into account (effect of RtFoot on HeadCirc is unseen in model3o).

```
model3o <- lm(HeadCirc ~ LeftFoot, data = physical)
model3o$coef</pre>
```

```
## (Intercept) LeftFoot
## 46.1325423 0.4200129
```