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library(MASS)
library(car)
library(rgl)
library(glmnet) # to use LASSO
library(nlme)
data <- read.table("asthma.txt")</pre>
# if our urban been numerical variabel, 0/1, then R will use it as numeric, not factor
# but we expected to use factor
lm <- lm(asthma ~ urban + age + pollution + sunny + tobacco + income + education, data
= data)
summary(lm)
par(mfrow=c(2,2)); plot(lm)
data new <- data[-92, ] # as example how to remove outlier (if it will be outlier)
# ASSUMPTIONS -----
# Assumptions required for estimation:
# - Residuals have zero mean and are homoscedastic:
# The residuals vs fitted diagnostic plot shows that the residuals are evenly
distributed on both sides of the zero line and show no specific
# mean or variance pattern against the fitted values
# Assumptions required for inference:
# - Residuals are normally distributed: The residuals Q-Q plot shows that the empirical
quantiles
# are close to normal quantiles, except for the left tail which seems a bit heavy
# to check this assumtpion we can run shapiro test (to check normality),
# and look on graphics of model
shapiro.test(lm$residuals)
# Can we affirm at 90% confidence level that the age has a positive effect on asthma
prevalence?
# ANSWER:
# The estimate of the coefficient associated to age is positive and the p-value of the
significance test is below 0.1 so we
# can affirm that the age has a positive effect at the 90%
# confidence level
# Additionally,
# provide an 95% confidence interval for the mean difference between the asthma
prevalence in an urban province
# and in a non-urban one
summary(lm)
confint(lm, parm="urbanYes", level = 0.95)
# After having reduced the model M0, if appropriate
# Reduce model step by step, removing by one unsignificant feature (with highest p-
value)
lm2 <- lm(asthma \sim urban + age + pollution + sunny + tobacco + income, data = data)
summary(lm2) # removed education
lm3 <- lm(asthma ~ urban + pollution + sunny + tobacco + income, data = data)</pre>
summary(lm3) # removed age
# now everything significant
# Update it by introducing a compound-Symmetry Correlation Structure using
# the region as a grouping factor (model M1).
fitS <- gls(asthma ~ urban + pollution + sunny + income + tobacco,</pre>
            correlation = corCompSymm(form = ~1| region_id), data = data)
summary(fitS)
plot(fitS)
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# Provide a 99% confidence interval for the
# parameters \rho and \sigma of the compound symmetry.
intervals(fitS, which = "var-cov", level = 0.99)
# From the possibly reduced version of the model M0, update it now by introducing a
random intercept related
# to the regional grouping factor (model M2). What do you observe? Provide the estimate
of the standard
# deviation of the random intercept along with the one of the error term.
library(lme4)
# Fit the mixed effects model
fitM2 <- lme(asthma ~ urban + pollution + sunny + income + tobacco,
            random = \sim 1 | region_id,
            data = data)
summary(fitM2) # we don't see any signifficant difference between lsat two models
# Random effects:
# Formula: ~1 | region_id
           (Intercept) Residual
# StdDev:
            17.48762 3.426692
# 17.48762 - estimate of the standard deviation of the random intercept
# 3.426692 - standart deviation one of the error term
```