Mini project #6

Group Member: Chaoran Li, Wenting Wang

Contribution of each member:

Firstly, we discussed the mathematical models and code details together. Then, we divided the project into two part and finished our respective work. Chaoran Li worked on coding and Wenting Wang worked on analyzing. Then, we checked and reviewed our report together. Each member makes contribution to this project as the details shown in table 1.

	Question1
Chaoran li	50%
Wenting wang	50%

Table 1: Member contribution table

Question 1:

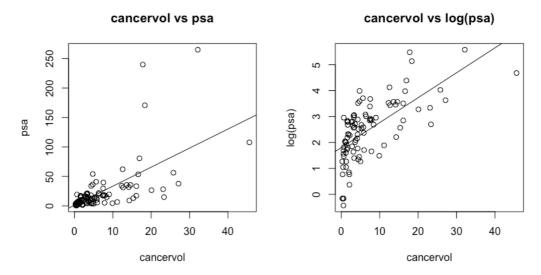
Build a "reasonably good" linear model for PSA level in prostate.cancer.csv data set.

1) Firstly, we need to prepare and explore the data. Because the vesinv is quantitative variable, we need to convert it to factor with 1 dummy variable.

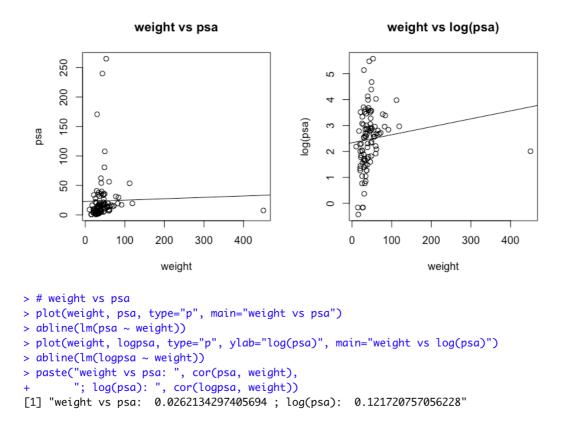
```
> # Ouestion 1
> # Note that vesinv is a qualitative variable.
> # You can treat gleason as a quantitative variable.
> # 1) Load and prepare data
> prostate_cancer <- read.csv(</pre>
  file=file.path("./Mini Project 6/prostate_cancer.csv"))
> str(prostate_cancer)
'data.frame': 97 obs. of 9 variables:
 $ subject : int 1 2 3 4 5 6 7 8 9 10 ...
 $ psa : num 0.651 0.852 0.852 0.852 1.448 ...
 $ cancervol: num 0.56 0.372 0.601 0.301 2.117 ...
 $ weight : num 16 27.7 14.7 26.6 30.9 ...
           : int 50 58 74 58 62 50 64 58 47 63 ...
 $ benpros : num 0 0 0 0 0 ...
 $ vesinv : int 0000000000...
 $ capspen : num 0 0 0 0 0 0 0 0 0 ...
 $ gleason : int 6776666676...
```

```
> index = prostate_cancer$subject
> pas = prostate_cancer$psa
> logpsa = log(prostate_cancer$psa)
> cancervol = prostate_cancer$cancervol
> weight = prostate_cancer$weight
> age = prostate_cancer$age
> benpros = prostate_cancer$benpros
> vesinv = prostate_cancer$vesinv
> capspen = prostate_cancer$capspen
> gleason = prostate_cancer$gleason
> table(vesinv)
vesinv
0 1
76 21
> # vesinv is a qualitative variable with 2 values
> # Automatically represent with 1 dummy variable: factor(vesinv)
> vesinv.factor1 = ifelse(vesinv == 1, 1, 0)
```

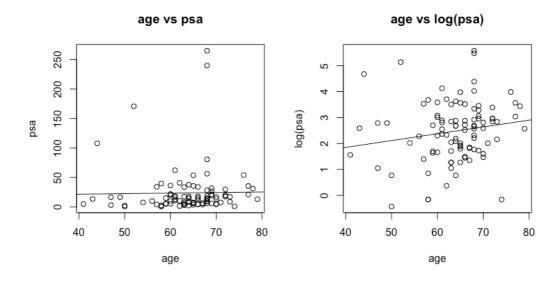
- 2) Then, we analyze the data with simple linear regression for both psa and the log transformation log(psa).
- a) cancervol: From the two plots below, we can find that, as univariate regression, log(psa) performs much better positive linear trend.



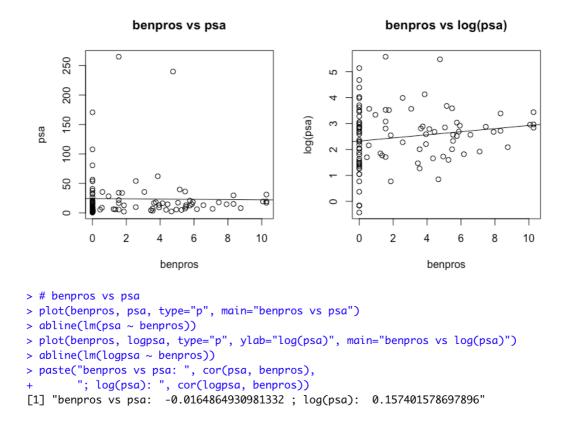
b) weight: From the two plots below, we can find that, as univariate regression, both psa and log(psa) do not perform very good linear trend, but log(psa) is better.



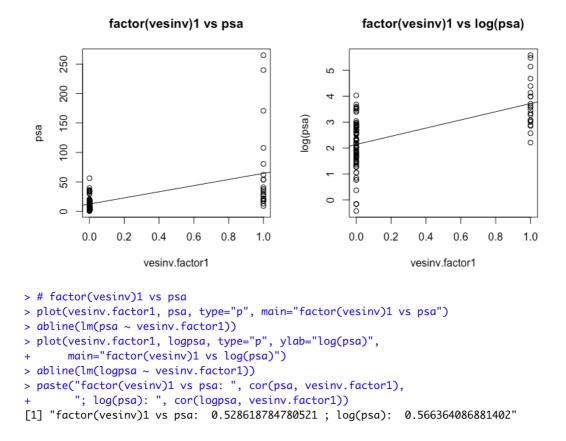
c) age: From the two plots below, we can find that, as univariate regression, log(psa) performs much better positive linear trend.



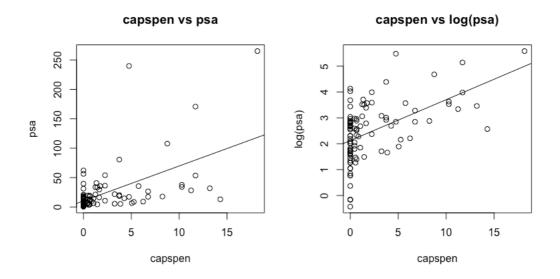
d) benpros: From the two plots below, we can find that, as univariate regression, psa shows negative correlation, but log(psa) shows positive linear relationship.



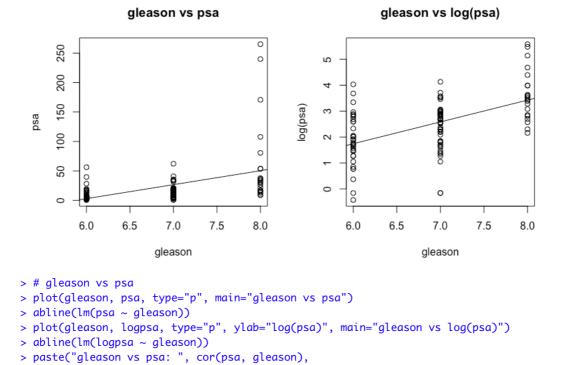
e) factor(vesinv)1: Because vesinv is a qualitative variable, there exist only two possible values i.e. 0 or 1. And there are more people have Seminal vesicle invasion, who are the people with dummy variable 0.



f) capspen: From the two plots below, we can find that, as univariate regression, both psa and log(psa) show linear relationship, but psa shows better positive linear relationship.



g) gleason: Although there only exist three value for gleason, we still can find that, as univariate regression, log(psa) performs much better positive linear trend.



Above all, nearly all regressions with log(pas) are better than that with psa. Hence, we would use log(pas) afterwards.

3) Next, we explore multiple linear regression

"; log(psa): ", cor(logpsa, gleason))

[1] "gleason vs psa: 0.429579750396728; log(psa): 0.539016748795237"

a) Start with full model:

```
> # 3) Multiple linear regression
> # Start with full model
> fit1 = lm(logpsa ~ cancervol + weight + age +
            benpros + factor(vesinv) + capspen + gleason)
> summary(fit1)
Call:
lm(formula = logpsa ~ cancervol + weight + age + benpros + factor(vesinv) +
    capspen + gleason)
Residuals:
    Min
             10 Median
                             30
                                    Max
-1.88309 -0.46629 0.08045 0.47380 1.53219
Coefficients:
               Estimate Std. Error t value Pr(>|t|)
(Intercept)
              -0.685796 0.998754 -0.687 0.49409
               cancervol
               0.001380 0.001822 0.757 0.45079
weight
age
              -0.002799 0.011724 -0.239 0.81186
               benpros
factor(vesinv)1 0.782623
                        0.268339 2.917 0.00448 **
            -0.026521
                        0.032860 -0.807 0.42177
capspen
aleason
              Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' '1
Residual standard error: 0.7679 on 89 degrees of freedom
Multiple R-squared: 0.5893,
                           Adjusted R-squared: 0.557
F-statistic: 18.24 on 7 and 89 DF, p-value: 7.694e-15
From the Coefficients, we find the P-value of age is 0.81186, which fail to reject the Null
Hypothesis H_0: \beta_{age} = 0. Thus, we can try to drop the most impossible predictor 'age'.
b) Drop age
> # Drop age
> fit2 = update(fit1, . ~ . - age)
```

```
> summary(fit2)
lm(formula = logpsa ~ cancervol + weight + benpros + factor(vesinv) +
   capspen + gleason)
Residuals:
    Min
             1Q Median
                             3Q
                                     Max
-1.87226 -0.46558 0.08206 0.46484 1.50784
Coefficients:
               Estimate Std. Error t value Pr(>|t|)
              (Intercept)
                                  4.804 6.17e-06 ***
cancervol
               0.069705
                        0.014510
               0.001353
                        0.001809
                                   0.748 0.45643
weight
benpros
               0.085103
                        0.027750
                                  3.067 0.00286 **
factor(vesinv)1 0.777115
                         0.265941 2.922 0.00440 **
capspen
             -0.026656
                         0.032682 -0.816 0.41688
gleason
              0.352362
                         0.124995 2.819 0.00592 **
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' '1
Residual standard error: 0.7638 on 90 degrees of freedom
Multiple R-squared: 0.589,
                            Adjusted R-squared: 0.5616
F-statistic: 21.5 on 6 and 90 DF, p-value: 1.619e-15
```

'Weight' has a P-value of 0.45643 far more large than 0.05. Hence, we can drop the predictor 'weight'.

c) Drop weight

```
> # Drop weight
> fit3 = update(fit2, . ~ . - weight)
> summary(fit3)
Call:
lm(formula = logpsa ~ cancervol + benpros + factor(vesinv) +
   capspen + gleason)
Residuals:
    Min
            10 Median
                            30
                                  Max
-1.88954 -0.48197 0.08813 0.48409 1.57370
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept) -0.73258 0.81760 -0.896 0.372608
          0.07029 0.01445 4.863 4.82e-06 ***
cancervol
             benpros
factor(vesinv)1 0.78233 0.26520 2.950 0.004041 **
           -0.02680 0.03260 -0.822 0.413237
capspen
             gleason
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.762 on 91 degrees of freedom
Multiple R-squared: 0.5865, Adjusted R-squared: 0.5637
F-statistic: 25.81 on 5 and 91 DF, p-value: 3.931e-16
```

'Capspen' has a P-value of 0.413237 far more large than 0.05. Hence, we can drop the predictor 'capspen'. Besides, 'capspen' is the only predictor which prefers psa better than log(psa). If we drop it, the final model would have better linear trend.

d) Drop capspen

```
> # Drop capspen (which prefer pas better than log(psa))
> fit4 = update(fit3, . ~ . - capspen)
> summary(fit4)
Call:
lm(formula = logpsa ~ cancervol + benpros + factor(vesinv) +
    gleason)
Residuals:
     Min
               10 Median
                                30
                                        Max
-1.88531 -0.50276 0.09885 0.53687 1.56621
Coefficients:
                Estimate Std. Error t value Pr(>|t|)
(Intercept)
                -0.65013
                         0.80999 -0.803 0.424253
                           0.01285 5.051 2.22e-06 ***
cancervol
                0.06488
                           0.02606 3.506 0.000705 ***
benpros
                 0.09136
                           0.23640 2.894 0.004746 **
factor(vesinv)1 0.68421
                           0.12331 2.707 0.008100 **
               0.33376
gleason
---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1
Residual standard error: 0.7606 on 92 degrees of freedom
Multiple R-squared: 0.5834, Adjusted R-squared: 0.5653
F-statistic: 32.21 on 4 and 92 DF, p-value: < 2.2e-16
Reject all H<sub>0</sub> here. Compare existing models:
> # Reject all H0 here
> anova(fit1, fit2, fit3, fit4)
Analysis of Variance Table
Model 1: logpsa ~ cancervol + weight + age + benpros + factor(vesinv) +
    capspen + gleason
Model 2: logpsa ~ cancervol + weight + benpros + factor(vesinv) + capspen +
    gleason
Model 3: logpsa ~ cancervol + benpros + factor(vesinv) + capspen + gleason
Model 4: logpsa ~ cancervol + benpros + factor(vesinv) + gleason
  Res.Df RSS Df Sum of Sq
                                 F Pr(>F)
      89 52.477
1
2
      90 52.510 -1 -0.03360 0.0570 0.8119
      91 52.837 -1 -0.32642 0.5536 0.4588
3
      92 53.229 -1 -0.39230 0.6653 0.4169
```

We stop here. For it seems that we dropped 3 parameters which are clear not important and the other 4 parameters show good linear trend.

4) Verify our result by model selection with BIC

We would use all three kind of model selections and check the results with the model we got above.

a) Forward selection:

```
> # 4) Verify by model selection with BIC
> nullmd = lm(logpsa \sim 1)
> fullmd = lm(logpsa ~ cancervol + weight + age +
               benpros + factor(vesinv) + capspen + gleason)
> forward = step(nullmd, scope=list(lower=nullmd, upper=fullmd),
                direction="forward", k=log(length(logpsa)))
Start: AIC=31.3
logpsa ~ 1
                Df Sum of Sq
                              RSS
                                       AIC
+ cancervol
                1 55.164 72.605 -18.949
                     40.984 86.785 -1.645
+ factor(vesinv) 1
                   37.122 90.647
                                    2.579
+ gleason
                1
                1 34.286 93.482
+ capspen
                                     5.566
<none>
                            127.769 31.299
+ age
                1
                      3.688 124.080 33.033
+ benpros
                1
                      3.166 124.603 33.441
+ weight
                1
                      1.893 125.876 34.426
Step: AIC=-18.95
logpsa ~ cancervol
                Df Sum of Sq
                             RSS
                                       AIC
                1 8.2468 64.358 -26.070
+ gleason
+ benpros
                 1 7.8034 64.802 -25.404
+ factor(vesinv) 1 6.5468 66.058 -23.541
<none>
                            72.605 -18.949
                     2.6615 69.944 -17.997
+ aae
                 1
                    1.7901 70.815 -16.796
+ weight
                 1
+ capspen
                 1
                     0.9673 71.638 -15.675
Step: AIC=-26.07
logpsa ~ cancervol + gleason
                Df Sum of Sq
                             RSS
                                      ATC
               1 6.2827 58.075 -31.459
+ benpros
                     4.0178 60.340 -27.748
+ factor(vesinv) 1
                            64.358 -26.070
<none>
                   2.0334 62.325 -24.609
+ weight
                1
                1 0.9611 63.397 -22.954
+ age
                1 0.1685 64.190 -21.749
+ capspen
Step: AIC=-31.46
logpsa ~ cancervol + gleason + benpros
                Df Sum of Sq
                               RSS
+ factor(vesinv) 1 4.8466 53.229 -35.337
                            58.075 -31.459
<none>
                     0.4006 57.675 -27.556
+ weight
                 1
                   0.1863 57.889 -27.196
+ capspen
                 1
                     0.0059 58.070 -26.894
+ age
                 1
Step: AIC=-35.34
logpsa ~ cancervol + gleason + benpros + factor(vesinv)
         Df Sum of Sq
                       RSS
                      53.229 -35.337
<none>
+ capspen 1
             0.39230 52.837 -31.480
+ weight 1 0.33060 52.898 -31.367
          1 0.02497 53.204 -30.808
```

2) Backward elimination:

```
> # When scope is missing, default for direction is "backward"
> backward = step(fullmd, k=log(length(logpsa)))
Start: AIC=-22.99
logpsa ~ cancervol + weight + age + benpros + factor(vesinv) +
   capspen + gleason
                Df Sum of Sq
                              RSS
- age
                 1
                      0.0336 52.510 -27.5062
- weight
                 1
                      0.3383 52.815 -26.9451
- capspen
                 1
                      0.3841 52.861 -26.8610
<none>
                             52.477 -22.9936
- gleason
                 1
                      4.6180 57.095 -19.3871
- factor(vesinv) 1
                      5.0155 57.492 -18.7141
- benpros
                 1
                      5.1469 57.624 -18.4927
                 1 13.2994 65.776 -5.6572
- cancervol
Step: AIC=-27.51
logpsa ~ cancervol + weight + benpros + factor(vesinv) + capspen +
   gleason
                Df Sum of Sq
                                RSS
                                         AIC
                 1 0.3264 52.837 -31.4798
- weight
                      0.3881 52.898 -31.3666
- capspen
                 1
                             52.510 -27.5062
<none>
- gleason
                 1
                      4.6365 57.147 -23.8734
- factor(vesinv) 1
                      4.9820 57.492 -23.2887
                 1
                      5.4873 57.998 -22.4398
- benpros
- cancervol
                 1 13.4654 65.976 -9.9381
Step: AIC=-31.48
logpsa ~ cancervol + benpros + factor(vesinv) + capspen + gleason
                Df Sum of Sq
                               RSS
- capspen
                     0.3923 53.229 -35.337
                 1
                             52.837 -31.480
<none>
                      4.4852 57.322 -28.151
- gleason
                 1
- factor(vesinv) 1
                    5.0526 57.889 -27.196
- benpros
                     7.2024 60.039 -23.659
                 1
                 1 13.7311 66.568 -13.646
- cancervol
Step: AIC=-35.34
logpsa ~ cancervol + benpros + factor(vesinv) + gleason
                Df Sum of Sq
                               RSS
<none>
                             53.229 -35.337
- aleason
                      4.2389 57.468 -32.479
                      4.8466 58.075 -31.459
- factor(vesinv) 1
- benpros
                    7.1115 60.340 -27.748
- cancervol
                 1 14.7580 67.987 -16.174
```

3) Stepwise selection:

```
> # When scope is announced, default for direction is "both"
> both = step(nullmd, scope=list(lower=nullmd, upper=fullmd),
             k=log(length(logpsa)))
Start: AIC=31.3
logpsa ~ 1
                Df Sum of Sq
                                RSS
                                        AIC
+ cancervol
                     55.164 72.605 -18.949
                 1
                      40.984 86.785 -1.645
+ factor(vesinv) 1
+ gleason
                     37.122 90.647 2.579
                 1
                 1 34.286 93.482 5.566
+ capspen
                            127.769 31.299
<none>
+ age
                 1
                      3.688 124.080 33.033
+ benpros
                 1
                      3.166 124.603 33.441
                      1.893 125.876 34.426
+ weight
                 1
Step: AIC=-18.95
logpsa ~ cancervol
                Df Sum of Sq
                                RSS
                                       ATC.
+ gleason
                   8.247 64.358 -26.070
                1
+ benpros
                      7.803 64.802 -25.404
                 1
+ factor(vesinv) 1
                      6.547 66.058 -23.541
<none>
                             72.605 -18.949
                     2.662 69.944 -17.997
+ age
                1
+ weight
                1
                     1.790 70.815 -16.796
                     0.967 71.638 -15.675
+ capspen
                1
                     55.164 127.769 31.299
- cancervol
               1
Step: AIC=-26.07
logpsa ~ cancervol + gleason
                Df Sum of Sq
                               RSS
                                        AIC
                1 6.2827 58.075 -31.4590
+ benpros
                     4.0178 60.340 -27.7480
+ factor(vesinv) 1
                            64.358 -26.0697
<none>
+ weight
                     2.0334 62.325 -24.6093
                 1
                     0.9611 63.397 -22.9545
+ age
                 1
                   0.1685 64.190 -21.7493
+ capspen
                 1
                     8.2468 72.605 -18.9492
- gleason
                 1
                 1 26.2887 90.647 2.5788
- cancervol
```

Step: AIC=-31.46

+ factor(vesinv) 1

<none>

+ age

+ weight

+ capspen

- benpros

- gleason

- cancervol

logpsa ~ cancervol + gleason + benpros

1

1

Df Sum of Sq

RSS

58.075 -31.459

4.8466 53.229 -35.337

0.4006 57.675 -27.556

0.0059 58.070 -26.894

1 0.1863 57.889 -27.196

1 6.2827 64.358 -26.070

1 6.7262 64.802 -25.404

1 29.9589 88.034 4.317

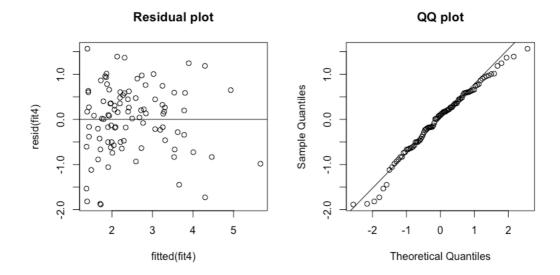
AIC

```
Step: AIC=-35.34
logpsa ~ cancervol + gleason + benpros + factor(vesinv)
                 Df Sum of Sq
                                 RSS
                                          AIC
                              53.229 -35.337
<none>
                       4.2389 57.468 -32.479
- gleason
                  1
                       0.3923 52.837 -31.480
+ capspen
                  1
factor(vesinv)
                       4.8466 58.075 -31.459
                  1
+ weight
                       0.3306 52.898 -31.367
+ age
                       0.0250 53.204 -30.808
- benpros
                  1
                       7.1115 60.340 -27.748
                  1
                      14.7580 67.987 -16.174
- cancervol
```

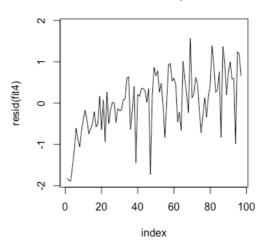
All three model selections choose the model as fit4 which is chosen manually by us. For there exist a clear boundary in this question and we can clearly find out where to stop.

5) Verify the model assumptions:

```
> # 5) Verify the model assumptions
> # Residual plot
> plot(fitted(fit4), resid(fit4), main="Residual plot")
> abline(h=0)
> # QQ Plot
> qqnorm(resid(fit4), main="QQ plot")
> qqline(resid(fit4))
> # Time series plot
> maxabs = max(abs(resid(fit4)))
> plot(index, resid(fit4), type='l', main="Time series plot",
+ ylim=maxabs*c(-1, 1))
```







Assumptions:

a) Errors have mean zero and constant variance.

Proved by residual plot. The horizontal line nearly split all data points in half. The points are scattered around zero and have less pattern. Hence, errors have nearly mean zero and constant variance.

b) Errors are normally distributed.

Proved by QQ plot. The QQ plot nearly fits the QQ line which means that the errors are nearly normal distributed.

c) Errors are independent.

Proved by time series plot. In all, the time series plot shows a positive trend while index increasing. But this trend is quite tiny. We can roughly announced that errors are independent.

6) Predict the PSA level

From the QQ plot of residuals above, we see that residuals hold normalization very well. Thus, we can conclude that our model assumptions hold and we can choose model fit4 as our 'reasonably good' model.

$$PSA = \exp(-0.65013 + 0.06488*(cancervol) + 0.09136*(benpros) + 0.68421*(factor(vesinv)1) + 0.33376*(gleason))$$

Predict the PSA level for a patient whose quantitative predictors are at the sample means of the variables and qualitative predictors are at the most frequent category.

```
> # 6) Predict the PSA level for a "common average" patient
> summary(fit4)
Call:
lm(formula = logpsa ~ cancervol + benpros + factor(vesinv) +
   gleason)
Residuals:
    Min
             1Q Median
                            30
                                   Max
-1.88531 -0.50276 0.09885 0.53687 1.56621
Coefficients:
              Estimate Std. Error t value Pr(>|t|)
             (Intercept)
             cancervol
              benpros
factor(vesinv)1 0.68421 0.23640 2.894 0.004746 **
              gleason
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.7606 on 92 degrees of freedom
Multiple R-squared: 0.5834,
                         Adjusted R-squared: 0.5653
F-statistic: 32.21 on 4 and 92 DF, p-value: < 2.2e-16
> # Get mode by names(sort(-table(vesinv)))[1]. Return a string here.
> psa.predict = exp(-0.65013 + 0.06488*mean(cancervol) + 0.09136*mean(benpros) +
                 0.68421*(ifelse(names(sort(-table(vesinv)))[1]=='1', 1, 0)) +
                 0.33376*mean(gleason))
> print(mean(cancervol))
[1] 6.998682
> print(mean(benpros))
[1] 2.534725
> print(ifelse(names(sort(-table(vesinv)))[1]=='1', 1, 0)) # mode
> print(mean(gleason))
[1] 6.876289
> print(psa.predict)
[1] 10.28357
The mean of cancerval = 6.998682
The mean of benpros = 2.534725
```

Thus, the PSA level for a patient whose quantitative predictors are at the sample means of the variables and qualitative predictors is 10.28357.

The mode of vesiny = 0

The mean of gleason = 6.876289