

ST523 – Statistical Modelling

Answers to the Take-home 2 Assignment, Winter 2025

Task 1

subtask 1

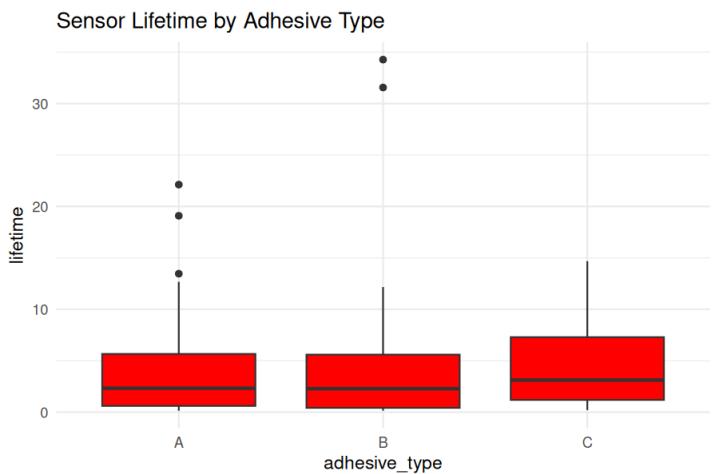
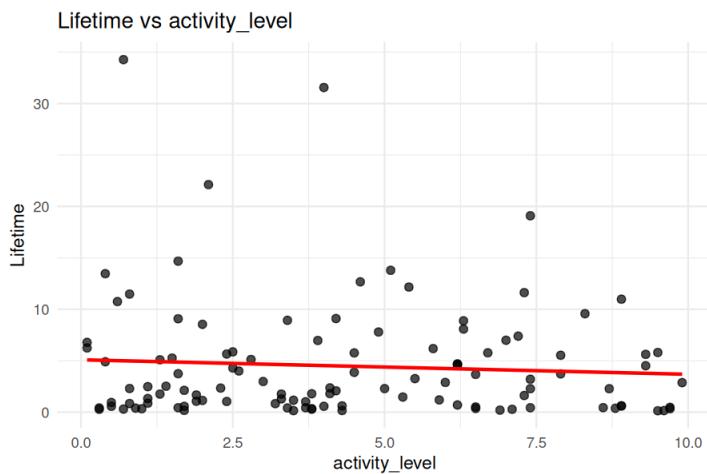
The dataset contains 113 observations across 9 variables. Summary statistics are presented below:

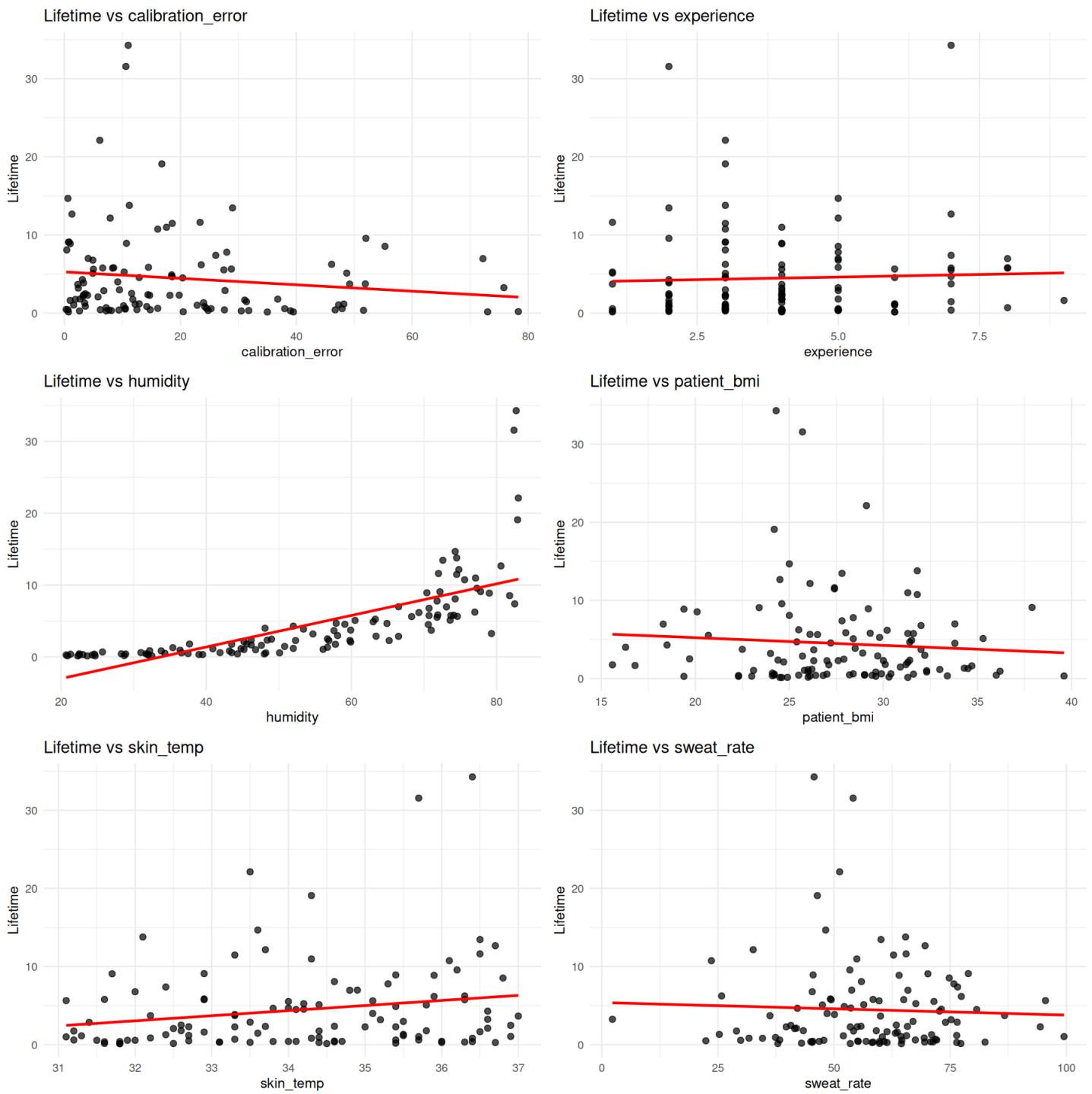
lifetime	skin_temp	humidity	activity_level
Min. : 0.140	Min. :31.10	Min. :20.70	Min. :0.100
1st Qu.: 0.610	1st Qu.:32.70	1st Qu.:39.00	1st Qu.:1.700
Median : 2.340	Median :34.30	Median :56.10	Median :4.000
Mean : 4.478	Mean :34.18	Mean :54.06	Mean :4.345
3rd Qu.: 5.800	3rd Qu.:35.70	3rd Qu.:71.80	3rd Qu.:6.500
Max. :34.270	Max. :37.00	Max. :83.00	Max. :9.900
sweat_rate	calibration_error	patient_bmi	experience
Min. : 2.3	Min. : 0.30	Min. :15.60	Min. :1.000
1st Qu.:46.8	1st Qu.: 5.80	1st Qu.:24.70	1st Qu.:3.000
Median :58.4	Median :12.90	Median :27.60	Median :4.000
Mean :57.5	Mean :19.27	Mean :27.61	Mean :3.965
3rd Qu.:69.4	3rd Qu.:27.60	3rd Qu.:31.20	3rd Qu.:5.000
Max. :99.5	Max. :78.30	Max. :39.60	Max. :9.000

For the adhesive, as it is a factor variable, we only show the overall amount of data entries per type:

A	B	C
52	35	26

Relationship with Lifetime plots:





It is worth noting that on the plots we can see 4 points which significantly higher lifetime stands out from the rest

subtask 2

Since lifetime is strictly positive and continuous, I considered two GLM families:

- Gamma distribution with log and canonical (inverse) links
- Inverse Gaussian distribution with log link

Log link function is chosen as the relationship between lifetime and humidity seems exponential - other continuous predictors appear linear on the plots. The canonical link for Inverse Gaussian caused convergence issues, so it was excluded.

I do not consider Poisson distribution as it is designed for count data, not continuous responses. Binomial on the other hand is mainly used for proportion data which is not present in our example.

We compare candidate models based on AIC:

Gamma_Log	Inv_Gaussian_Log	Gamma_Canonical
296.7400	376.2993	423.0153

and residual deviance:

Inv_Gaussian_Log	Gamma_Log	Gamma_Canonical
16.71100	16.83515	49.09622

The Gamma distribution with log linking was selected based on lowest AIC. Even though Inverse Gaussian had slightly lower residual deviance, the substantial AIC difference ($\Delta \approx 80$) and the excessive cubic mean-variance relationship (μ^3) were not necessary given the visually observed variance structure on the plots. It is worth bearing in mind the existence of categorical predictor in the model - adhesive_type - during the model selection the p-value is low enough to consider it statistically significant.

Full fit model can be tested for interaction using (...)^2 syntax, I performed sensible pairwise tests for the predictors including their interaction terms, ie. relating activity_level to, for instance, patient_bmi, sweat_rate and humidity, relating experience:humidity or experience:calibration_error etc, yielded no statistically significant interaction terms between the predictors (their p-values were > 0.05)

We consider 2 different predictor selection methods:

- Stepwise, based on AIC using step():

```
Model_1 <- step(gamma_model_log, trace=0)
```

- P-value based selection (threshold: $p > 0.05$):

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-4.35185	0.91555	-4.75326	0.00001
skin_temp	0.06358	0.02335	2.72232	0.00761
humidity	0.06568	0.00206	31.88794	0.00000
activity_level	-0.03876	0.01342	-2.88731	0.00474
sweat_rate	0.00144	0.00237	0.60703	0.54516
calibration_error	-0.01536	0.00212	-7.23654	0.00000
patient_bmi	-0.01141	0.00859	-1.32773	0.18720
experience	0.01279	0.02267	0.56413	0.57389
adhesive_typeB	0.10686	0.08740	1.22257	0.22428
adhesive_typeC	0.22620	0.09717	2.32781	0.02188

Initial full model coefficients were deemed:

- Significant ($p < 0.05$): humidity, calibration_error, skin_temp, activity_level
 - Non-significant : sweat_rate ($p=0.545$), experience ($p=0.574$), patient_bmi ($p=0.187$)
 - Adhesive type C showed significance ($p=0.022$), therefore all categorical predictors of adhesive_type retained.
-

Comparison between two models:

- Model 1 - step() best.
- Model 2 - p-value based choice.

Analysis of Deviance Table

```

Model 1: lifetime ~ skin_temp + humidity + activity_level + calibration_error +
    patient_bmi + adhesive_type
Model 2: lifetime ~ skin_temp + humidity + activity_level + calibration_error +
    adhesive_type
  Resid. Df Resid. Dev Df Deviance
1       105     16.948
2       106     17.338 -1   -0.38946

```

After the stepwise model selection based on Akaike Information Criterion and selection based on p values. We end up with two models, different in one predictor - patient_bmi. We perform `anova()` test in order to choose one of them.

The comparison shows insignificant difference in residual deviance therefore Model 2 is selected following parsimony principle - patient_bmi does not significantly improve the fit.

subtask 3

Final model is chosen to be Gamma GLM with log link with following predictors:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-4.5080	0.7712	-5.8456	0.0000
skin_temp	0.0621	0.0225	2.7581	0.0068
humidity	0.0659	0.0021	31.9304	0.0000
activity_level	-0.0371	0.0132	-2.8041	0.0060
calibration_error	-0.0146	0.0021	-6.8801	0.0000
adhesive_typeB	0.1142	0.0885	1.2903	0.1998
adhesive_typeC	0.1876	0.0973	1.9289	0.0564

Since BMI and experience are not in the final model, they do not affect the prediction. Using activity_level=4 and sample means for remaining predictors (adhesive_type = A as reference):

```
(Intercept)
2.1111193
```

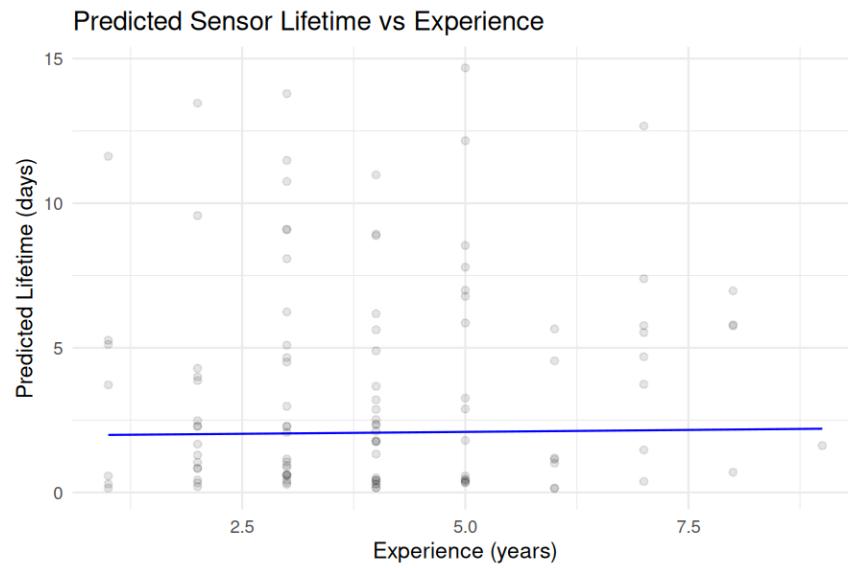
calculated by:

$$\hat{\mu} = \exp(\beta_0 + \beta_1 \cdot \text{skin temp} + \beta_2 \cdot \text{humidity} + \beta_3 \cdot \text{activity level} + \beta_4 \cdot \text{calibration error} + \text{adhesive effect})$$

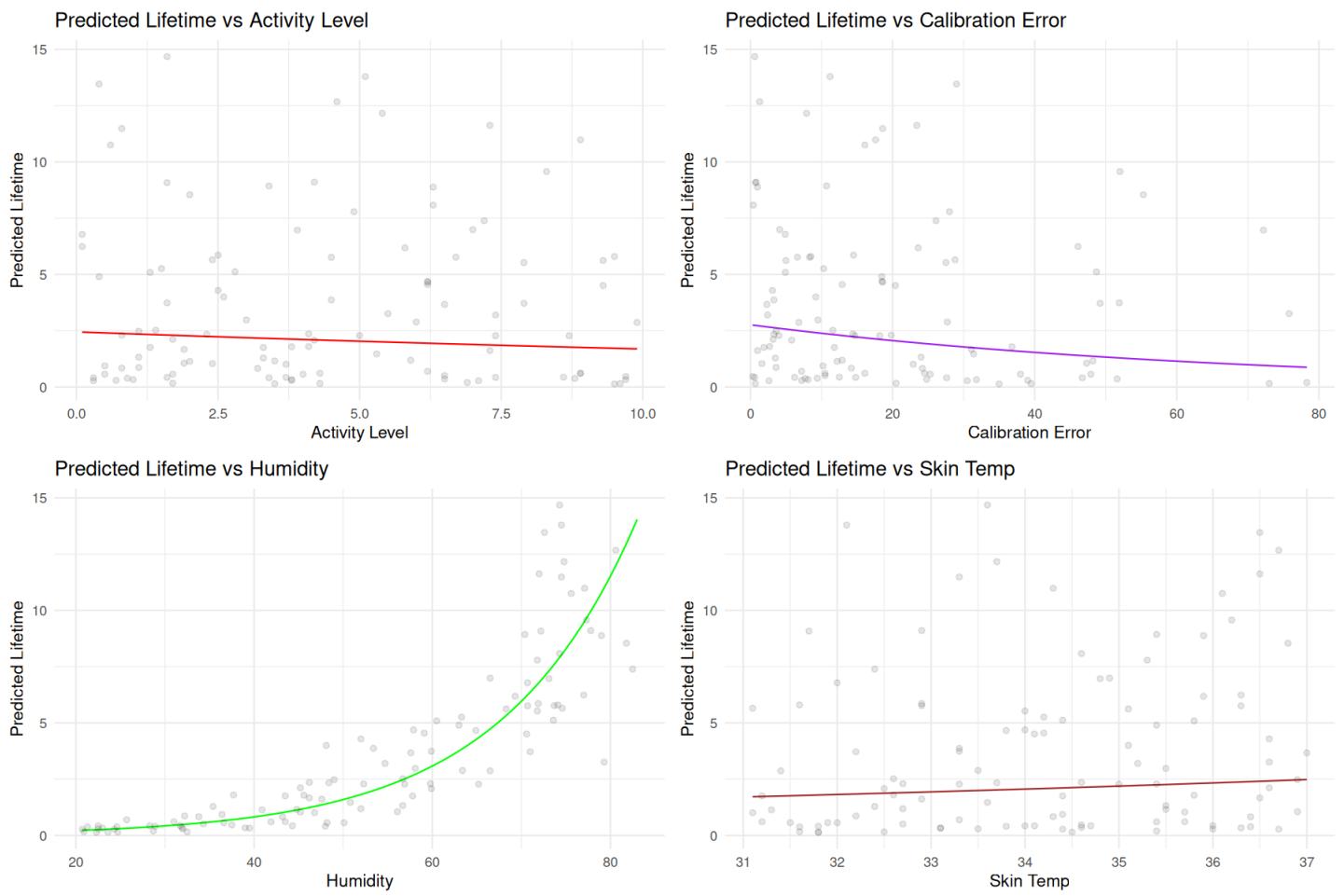
adhesive effect is set to 0 here as we take the default, A type, as the "mean"

Since experience was removed from the final model, changing experience by 1 year produces no significant change in expected lifetime.

Plots presented here deliberately cut off the lifetime >15 outlier points (only 4 of them) to increase visibility. As experience is not included as predictor in our final model following plot is made using default, full-fit model including all predictors.



As we can see, user experience does not seem to impact the lifetime in a meaningful way compared to our chosen predictors, which effect is clearly visible on the following plots:



Final Model Deviance:

```
[1] 17.33769
```

Final Model AIC:

```
[1] 294.1473
```

Final Model's Dispersion parameter is:

```
summary(final_model)$dispersion
```

```
[1] 0.160626
```

This indicates underdispersion. While less problematic than overdispersion, this suggests the variance is smaller than expected under the Gamma model. The model fit quality seems enough, though a potential quasi-Gamma approach could be considered if precision is critical.

Sensor lifetime is significantly influenced by environmental and technical factors: higher skin temperature and higher humidity increases lifetime, while higher calibration_error and activity_level decrease it. Humidity shows the strongest effect, followed by calibration_error, while skin temperature and activity level have more modest impacts. User experience does not significantly impact sensor lifetime and was excluded from the final model. BMI and sweat rate were also deemed non-significant as predictors.

Task 2

```
load("Data_Assignment2_Ex2_E2025.rdata")
df_x <- x
df_y <- Y
str(df_x)
```

```
num [1:100] 8.3 40.9 51.5 39.7 22.3 29.2 58.4 49.1 92.3 28 ...
```

```
str(df_y)
```

```
num [1:100] -119.4 -18.1 -3.5 -17.5 -69.5 ...
```