

```

> #1(a)
> my_data=read.table("/Users/naughtyboy35/Desktop/HW7.txt")
> #V1-Trial V2-Air V3-Helium
> summary(my_data$V2)
  Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
15.00  22.75   26.00   25.56  28.00   34.00
> summary(my_data$V3)
  Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
15.00  34.00   37.50   36.75  42.00   51.00
>
>
>
> #1(b)
> t.test(my_data$V2-my_data$V3)

```

One Sample t-test

```

data: my_data$V2 - my_data$V3
t = -7.2992, df = 35, p-value = 1.577e-08
alternative hypothesis: true mean is not equal to 0
95 percent confidence interval:
 -14.307927 -8.080961
sample estimates:
mean of x
-11.19444

```

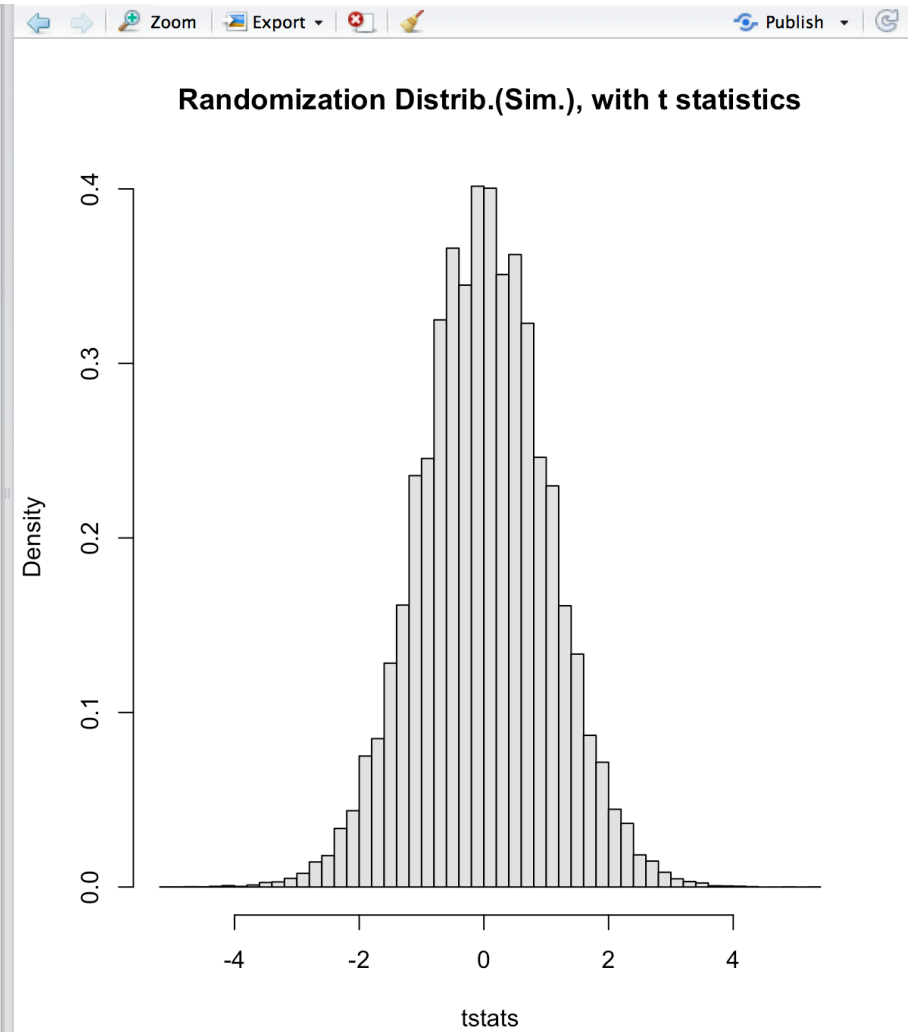
> #Since the p-value is smaller than 0.05, we reject H0 which there's no mean difference, so there's significant mean difference in the distance kicked for the two balls.

```

>
> #1(c)
> tstats=replicate(100000,t.test((my_data$V2-my_data$V3)*sample(c(-1,1),36,replace=TRUE))$statistic)
> t.observed=t.test(my_data$V2-my_data$V3)$statistic
> pval=mean(abs(tstats)>=abs(t.observed))
> pval
[1] 0
> #No, the conclusion does not change because it is still smaller than 0.05.

```

V V V V V V V V V V V V V V V V V V V V V V



> #2(a)

> #We build a randomized block based on the different levels of levels of type of corn syrup. We then perform the different blocks of type of corn syrup on each treatment, measuring the yield of penicillin. Then, we measure the average of each treatment and perform an ANOVA test to compare if there's differences among the mean of the blocks.

>

> #2(b)

> #In this case, we use a combination of a fixed level of corn syrup, and all different levels of tank material to produce four levels of combination. We build a block and used these four levels of combinations as variables. Then, we perform the four levels of combinations on the four treatments and compared the mean of the yield of the penicillin. Then, we conduct an ANOVA test to compare if there's a significance in the difference of the penicillin.

```

> #3(a)
> data(alfalfa, package="faraway")
> matrix(alfalfa$inoculum,5,5)
      [,1] [,2] [,3] [,4] [,5]
[1,] "A"  "D"  "C"  "E"  "B"
[2,] "B"  "E"  "D"  "A"  "C"
[3,] "D"  "B"  "A"  "C"  "E"
[4,] "C"  "A"  "E"  "B"  "D"
[5,] "E"  "C"  "B"  "D"  "A"
>
> #3(b)
> lmod=lm(yield~inoculum+irrigation+shade, alfalfa)
> anova(lmod)

```

Analysis of Variance Table

Response: yield

	Df	Sum Sq	Mean Sq	F value	Pr(>F)	
inoculum	4	155.894	38.974	12.7091	0.000284	***
irrigation	4	16.562	4.141	1.3502	0.307872	
shade	4	87.402	21.851	7.1254	0.003533	**
Residuals	12	36.799	3.067			

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

The figure displays five diagnostic plots for a linear model, arranged in a 2x3 grid with the bottom-right cell empty.

- Top Left: Residuals vs Fitted**
 - Y-axis: Residuals (range: -3 to 2)
 - X-axis: Fitted values (range: 26 to 38)
 - Red line: Smoother
 - Points: O14, 60, 210
- Top Right: Normal Q-Q**
 - Y-axis: Standardized residuals (range: -2 to 2)
 - X-axis: Theoretical Quantiles (range: -2 to 2)
 - Dashed line: Reference line
 - Points: O14, O21, 60
- Bottom Left: Scale-Location**
 - Y-axis: $\sqrt{|\text{Standardized residuals}|}$ (range: 0.0 to 1.5)
 - X-axis: Fitted values (range: 26 to 38)
 - Red line: Smoother
 - Points: O14, 60, 210
- Bottom Right: Constant Leverage: Residuals vs Factor Levels**
 - Y-axis: Standardized residuals (range: -3 to 2)
 - X-axis: Factor Level Combinations (A, B, C, D, E)
 - Red line: Smoother
 - Vertical dashed lines: Constant leverage
 - Points: O14, O21, 60

```
> #4(a)
> data(butterfat, package="faraway")
> lmod=lm(log(Butterfat)~Breed*Age, butterfat)
> anova(lmod)
```

Analysis of Variance Table

Response: log(Butterfat)

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Breed	4	1.70334	0.42584	56.5179	<2e-16 ***
Age	1	0.01367	0.01367	1.8141	0.1814
Breed:Age	4	0.02232	0.00558	0.7406	0.5668
Residuals	90	0.67811	0.00753		

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```
> #We can see from the Breed:Age factor that the p-value is much bigger than 0.05,
so there is no interaction between Breed and Age in the model.
```

```
>
```

```
>
```

```
> #4(b)
> lmod1=lm(log(Butterfat)~Breed+Age, butterfat)
> anova(lmod1)
```

Analysis of Variance Table

Response: log(Butterfat)

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Breed	4	1.70334	0.42584	57.1486	<2e-16 ***
Age	1	0.01367	0.01367	1.8343	0.1789
Residuals	94	0.70043	0.00745		

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```
> #According to the ANOVA test, there are significant differences among Breed but
there are no significant difference between the ages.
```

```
#4(c)
par(mfrow=c(2,2))
plot(lmod1)
#Based on the four graphs generated from this model, there are no obvious problem
with the assumptions except for a couple outliers, so we can assume that most of
them have been met in this model.
```

```
#4(d)
summary(lmod1)
```

```
all:
m(formula = log(Butterfat) ~ Breed + Age, data = butterfat)
```

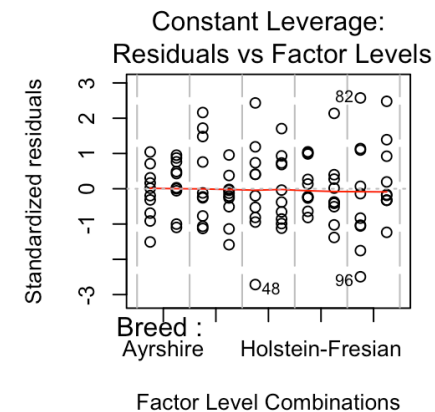
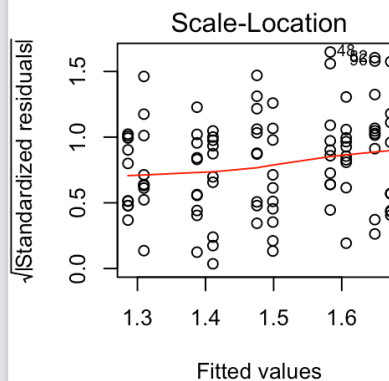
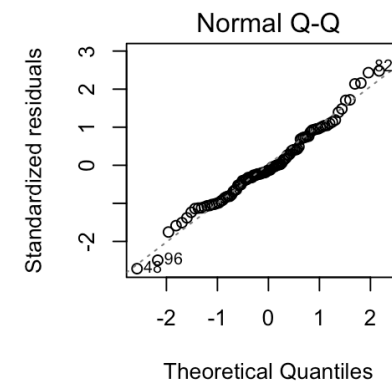
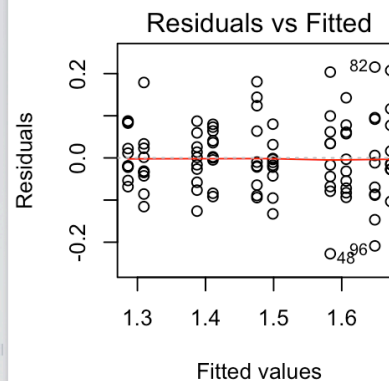
```
esiduals:
    Min       1Q   Median       3Q      Max
0.22730 -0.05548 -0.01101  0.05986  0.21546
```

```
oefficients:
              Estimate Std. Error t value Pr(>|t|)
Intercept)      1.38750    0.02114   65.620 < 2e-16 ***
reedCanadian      0.08798    0.02730    3.223 0.001743 **
reedGuernsey      0.19564    0.02730    7.167 1.71e-10 ***
reedHolstein-Fresian -0.10139  0.02730   -3.714 0.000346 ***
reedJersey        0.26112    0.02730    9.566 1.54e-15 ***
geMature          0.02338    0.01726    1.354 0.178865
```

```
--
signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
esidual standard error: 0.08632 on 94 degrees of freedom
ultiple R-squared:  0.7103,    Adjusted R-squared:  0.6948
-statistic: 46.09 on 5 and 94 DF,  p-value: < 2.2e-16
```

```
#We can see that BreedJersev is the best breed and BreedGuernsev is the second b
```




```
> #4(d)
> summary(lmod1)
```

```
Call:
lm(formula = log(Butterfat) ~ Breed + Age, data = butterfat)
```

```
Residuals:
```

```
      Min       1Q   Median       3Q      Max
-0.22730 -0.05548 -0.01101  0.05986  0.21546
```

```
Coefficients:
```

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	1.38750	0.02114	65.620	< 2e-16 ***
BreedCanadian	0.08798	0.02730	3.223	0.001743 **
BreedGuernsey	0.19564	0.02730	7.167	1.71e-10 ***
BreedHolstein-Fresian	-0.10139	0.02730	-3.714	0.000346 ***
BreedJersey	0.26112	0.02730	9.566	1.54e-15 ***
AgeMature	0.02338	0.01726	1.354	0.178865

```
---
```

```
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
Residual standard error: 0.08632 on 94 degrees of freedom
Multiple R-squared:  0.7103,    Adjusted R-squared:  0.6948
F-statistic: 46.09 on 5 and 94 DF,  p-value: < 2.2e-16
```

```
> #We can see that BreedJersey is the best breed and BreedGuernsey is the second best breed
from the estimated values.
```

```
> TukeyHSD(aov(log(Butterfat)~Breed+Age,butterfat))$Breed
```

	diff	lwr	upr	p adj
Canadian-Ayrshire	0.08798426	0.01205880	0.16390972	1.468082e-02
Guernsey-Ayrshire	0.19564150	0.11971604	0.27156696	2.189763e-09
Holstein-Fresian-Ayrshire	-0.10139038	-0.17731584	-0.02546492	3.117587e-03
Jersey-Ayrshire	0.26111862	0.18519316	0.33704408	4.836128e-10
Guernsey-Canadian	0.10765724	0.03173178	0.18358270	1.423549e-03
Holstein-Fresian-Canadian	-0.18937464	-0.26530010	-0.11344918	5.498649e-09
Jersey-Canadian	0.17313436	0.09720890	0.24905982	7.836176e-08
Holstein-Fresian-Guernsey	-0.29703188	-0.37295734	-0.22110642	4.835815e-10
Jersey-Guernsey	0.06547712	-0.01044834	0.14140258	1.247113e-01
Jersey-Holstein-Fresian	0.36250900	0.28658354	0.43843446	4.835513e-10

```
> #We can see that in Jersey-Guernsey, the p-value is bigger than 0.05, so there is no sign
ificant difference between the best and the second best breed.
```



```
> #5(a)
> data(prostate, package="faraway")
> lmod=lm(lweight~lcavol+age+lbph+svi+lcp+gleason+pgg45+lpsa, prostate)
> indep.vars=~lcavol+age+lbph+svi+lcp+gleason+pgg45+lpsa
> drop1(lmod,test="F")
Single term deletions
```

```
Model:
lweight ~ lcavol + age + lbph + svi + lcp + gleason + pgg45 +
      lpsa
```

	Df	Sum of Sq	RSS	AIC	F value	Pr(>F)
<none>			16.059	-156.45		
lcavol	1	0.03210	16.091	-158.26	0.1759	0.675936
age	1	0.76542	16.824	-153.94	4.1944	0.043538 *
lbph	1	1.78929	17.848	-148.20	9.8052	0.002362 **
svi	1	0.00580	16.064	-158.42	0.0318	0.858941
lcp	1	0.01703	16.076	-158.35	0.0933	0.760734
gleason	1	0.27674	16.335	-156.79	1.5165	0.221425
pgg45	1	0.02575	16.084	-158.30	0.1411	0.708083
lpsa	1	1.30398	17.363	-150.88	7.1457	0.008955 **

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```
> lmod=update(lmod,.-svi)
> drop1(lmod,test="F")
```

Single term deletions

```
Model:
lweight ~ lcavol + age + lbph + lcp + gleason + pgg45 + lpsa
```

	Df	Sum of Sq	RSS	AIC	F value	Pr(>F)
<none>			16.064	-158.42		
lcavol	1	0.03051	16.095	-160.23	0.1690	0.681949
age	1	0.75966	16.824	-155.93	4.2087	0.043157 *
lbph	1	1.92664	17.991	-149.43	10.6740	0.001544 **
lcp	1	0.01171	16.076	-160.34	0.0649	0.799527
gleason	1	0.27109	16.335	-158.79	1.5019	0.223615
pgg45	1	0.02810	16.093	-160.25	0.1557	0.694114
lpsa	1	1.39491	17.459	-152.34	7.7281	0.006634 **

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```
> lmod=update(lmod,.-lcp)
> drop1(lmod,test="F")
```

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```
> lmod=update(lmod,.~.-lcavol)
```

```
> drop1(lmod,test="F")
```

Single term deletions

Model:

lweight ~ age + lbph + gleason + pgg45 + lpsa

	Df	Sum of Sq	RSS	AIC	F value	Pr(>F)	
<none>			16.096	-162.22			
age	1	0.72818	16.824	-159.93	4.1168	0.0453804	*
lbph	1	2.09536	18.191	-152.35	11.8462	0.0008746	***
gleason	1	0.30396	16.400	-162.41	1.7185	0.1931877	
pgg45	1	0.01856	16.115	-164.11	0.1049	0.7467616	
lpsa	1	2.24897	18.345	-151.54	12.7147	0.0005807	***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```
> lmod=update(lmod,.~.-pgg45)
```

```
> drop1(lmod,test="F")
```

Single term deletions

Model:

lweight ~ age + lbph + gleason + lpsa

	Df	Sum of Sq	RSS	AIC	F value	Pr(>F)	
<none>			16.115	-164.11			
age	1	0.71142	16.826	-161.92	4.0616	0.0467871	*
lbph	1	2.11761	18.232	-154.14	12.0896	0.0007760	***
gleason	1	0.79496	16.910	-161.44	4.5385	0.0358087	*
lpsa	1	2.27885	18.393	-153.28	13.0102	0.0005033	***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```
> #The remaining variables in the backward selections are lbph, gleason and lpsa.
```

```
>
```

```
> #5(b)
> BIC_model=step(lmod, k=log(97), direction="backward")
Start: AIC=-151.24
lweight ~ age + lbph + gleason + lpsa
```

	Df	Sum of Sq	RSS	AIC
- age	1	0.71142	16.826	-151.62
<none>			16.115	-151.24
- gleason	1	0.79496	16.910	-151.14
- lbph	1	2.11761	18.232	-143.84
- lpsa	1	2.27885	18.393	-142.99

```
Step: AIC=-151.62
lweight ~ lbph + gleason + lpsa
```

	Df	Sum of Sq	RSS	AIC
- gleason	1	0.5097	17.336	-153.30
<none>			16.826	-151.62
- lpsa	1	2.3431	19.169	-143.55
- lbph	1	3.4050	20.231	-138.32

```
Step: AIC=-153.3
lweight ~ lbph + lpsa
```

	Df	Sum of Sq	RSS	AIC
<none>			17.336	-153.30
- lpsa	1	1.8628	19.198	-147.98
- lbph	1	3.3725	20.708	-140.64

```
> summary(BIC_model)
```

```
Call:
lm(formula = lweight ~ lbph + lpsa, data = prostate)
```

```
Residuals:
```

Min	1Q	Median	3Q	Max
-----	----	--------	----	-----

```
> summary(BIC_model)
```

Call:

```
lm(formula = lweight ~ lbph + lpsa, data = prostate)
```

Residuals:

	Min	1Q	Median	3Q	Max
	-1.04737	-0.26570	-0.01851	0.23341	2.30188

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)	
(Intercept)	3.33547	0.10467	31.866	< 2e-16	***
lbph	0.13133	0.03071	4.276	4.56e-05	***
lpsa	0.12267	0.03860	3.178	0.00201	**

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.4294 on 94 degrees of freedom

Multiple R-squared: 0.2678, Adjusted R-squared: 0.2523

F-statistic: 17.19 on 2 and 94 DF, p-value: 4.33e-07

```
> #The remaining variables in the model are lbph and lpsa.
```

```
>
```

```

>
> #5(c)
> library(leaps)
> par(mfrow=c(1,1))
> x=model.matrix(lweight~.-1, data=prostate)
> y=prostate$lweight
> bestmods=leaps(x,y,nbest=1)
> bestmods
$which
   1    2    3    4    5    6    7    8
1 FALSE FALSE TRUE  FALSE FALSE FALSE FALSE
2 FALSE FALSE TRUE  FALSE FALSE FALSE FALSE
3 FALSE FALSE TRUE  FALSE FALSE  TRUE  FALSE
4 FALSE  TRUE  TRUE  FALSE FALSE  TRUE  FALSE
5  TRUE  TRUE  TRUE  FALSE FALSE  TRUE  FALSE
6  TRUE  TRUE  TRUE  FALSE FALSE  TRUE  TRUE
7  TRUE  TRUE  TRUE  FALSE  TRUE  TRUE  TRUE
8  TRUE  TRUE  TRUE  TRUE  TRUE  TRUE  TRUE  TRUE

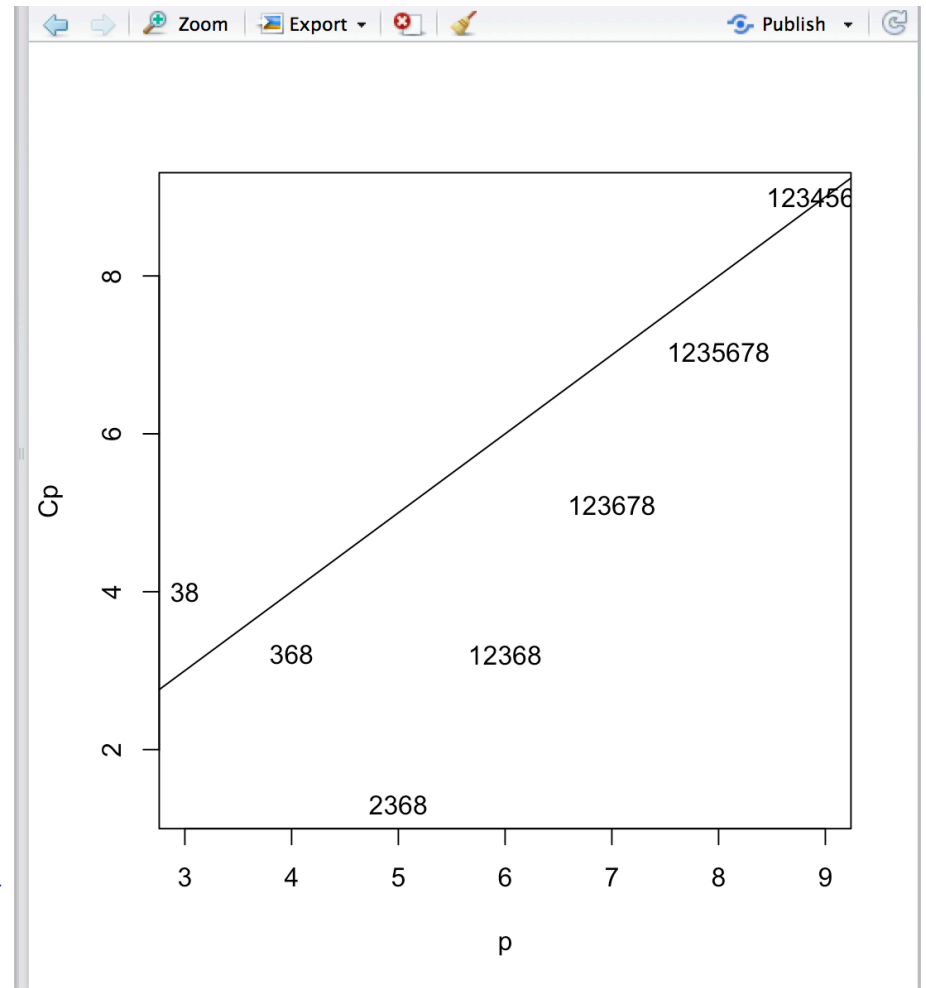
$label
[1] "(Intercept)" "1"      "2"      "3"      "4"
[6] "5"      "6"      "7"      "8"

$size
[1] 2 3 4 5 6 7 8 9

$Cp
[1] 12.206186  3.998218  3.205310  1.306767  3.195592  5.095948  7.031771
[8]  9.000000

> Cpplot(bestmods)
> #We can see from the graph, the best is to choose 3 variables, since it's the closest to the line Cp=p' and below it. So we choose variables 3,6 and 8, which are lbph, gleason and lpsa.
>

```



```

> #5(d)
> boxcox_model=boxcox(lmod)
> #lambda=-0.5, so we transform the response into lweight^(-0.5), which is 1/sqrt(
lweight)
> #Do the backward selection again with the new model.
> lmod_new=lm((1/sqrt(lweight))~lcavol+age+lbph+svi+lcp+gleason+pgg45+lpsa, prosta
te)
> indep.vars=~lcavol+age+lbph+svi+lcp+gleason+pgg45+lpsa
> drop1(lmod_new,test="F")
Single term deletions

```

```

Model:
(1/sqrt(lweight)) ~ lcavol + age + lbph + svi + lcp + gleason +
pgg45 + lpsa

```

	Df	Sum of Sq	RSS	AIC	F value	Pr(>F)
<none>			0.074336	-677.87		
lcavol	1	0.0000138	0.074349	-679.85	0.0163	0.898641
age	1	0.0030393	0.077375	-675.98	3.5979	0.061132 .
lbph	1	0.0094196	0.083755	-668.29	11.1511	0.001233 **
svi	1	0.0000243	0.074360	-679.83	0.0287	0.865778
lcp	1	0.0001150	0.074451	-679.72	0.1361	0.713091
gleason	1	0.0017832	0.076119	-677.57	2.1109	0.149806
pgg45	1	0.0000272	0.074363	-679.83	0.0322	0.858004
lpsa	1	0.0062006	0.080536	-672.09	7.3403	0.008103 **

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```

> lmod_new=update(lmod_new, .~-lcavol)
> drop1(lmod_new,test="F")

```

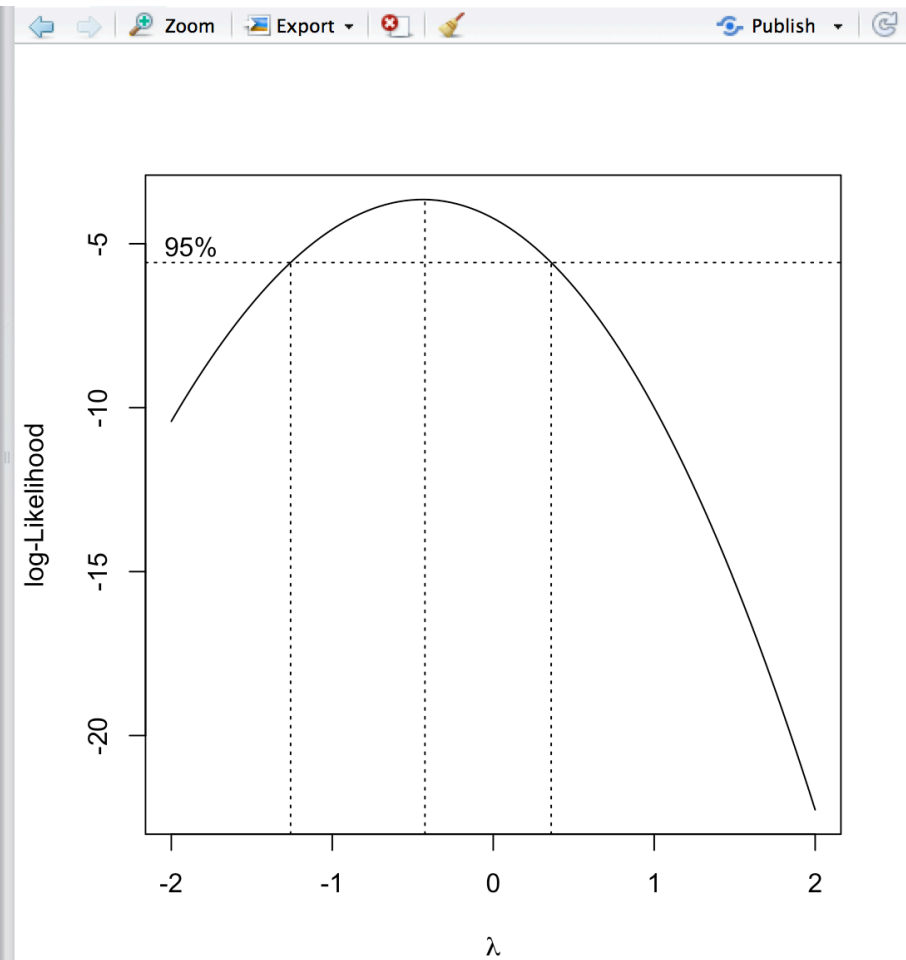
Single term deletions

```

Model:
(1/sqrt(lweight)) ~ age + lbph + svi + lcp + gleason + pgg45 +
lpsa

```

	Df	Sum of Sq	RSS	AIC	F value	Pr(>F)
<none>			0.074349	-679.85		



	Df	Sum of Sq	RSS	AIC	F value	Pr(>F)
<none>			0.074455	-685.71		
age	1	0.0030409	0.077496	-683.83	3.7574	0.0556395 .
lbph	1	0.0105261	0.084981	-674.88	13.0065	0.0005041 ***
gleason	1	0.0036552	0.078110	-683.06	4.5165	0.0362500 *
lpsa	1	0.0135962	0.088051	-671.44	16.8001	8.941e-05 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```
> lmod_new=update(lmod_new, .~.-age)
```

```
> drop1(lmod_new, test="F")
```

Single term deletions

Model:

(1/sqrt(lweight)) ~ lbph + gleason + lpsa

	Df	Sum of Sq	RSS	AIC	F value	Pr(>F)
<none>			0.077496	-683.83		
lbph	1	0.0165270	0.094023	-667.08	19.8335	2.349e-05 ***
gleason	1	0.0023914	0.079887	-682.88	2.8699	0.0936 .
lpsa	1	0.0139214	0.091417	-669.80	16.7066	9.253e-05 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```
> lmod_new=update(lmod_new, .~.-gleason)
```

```
> drop1(lmod_new, test="F")
```

Single term deletions

Model:

(1/sqrt(lweight)) ~ lbph + lpsa

	Df	Sum of Sq	RSS	AIC	F value	Pr(>F)
<none>			0.079887	-682.88		
lbph	1	0.016372	0.096260	-666.80	19.264	2.976e-05 ***
lpsa	1	0.011574	0.091461	-671.76	13.619	0.0003753 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```
> #Only two variables are left after the backward selection, lbph and lpsa.
```



```
> #5(e)
> #BIC Selection for the new model
> BIC_model_new=step(lmod_new, k=log(97), direction="backward")
Start: AIC=-675.16
(1/sqrt(lweight)) ~ lbph + lpsa
```

	Df	Sum of Sq	RSS	AIC
<none>			0.079887	-675.16
- lpsa	1	0.011574	0.091461	-666.61
- lbph	1	0.016372	0.096260	-661.65

```
> summary(BIC_model_new)
```

```
Call:
lm(formula = (1/sqrt(lweight)) ~ lbph + lpsa, data = prostate)
```

```
Residuals:
      Min       1Q   Median       3Q      Max
-0.111854 -0.017801 -0.001614  0.016520  0.105899
```

```
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  0.551508   0.007106  77.616 < 2e-16 ***
lbph         -0.009150   0.002085  -4.389 2.98e-05 ***
lpsa         -0.009670   0.002620  -3.690 0.000375 ***
---

```

```
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
Residual standard error: 0.02915 on 94 degrees of freedom
Multiple R-squared:  0.2985,    Adjusted R-squared:  0.2836
F-statistic:    20 on 2 and 94 DF,  p-value: 5.792e-08
```

```
> #only two variables are left in the selection, lbph and lpsa.
```

```

> #5(f)
> #Mallows'Cp for the new model
> x=model.matrix((1/sqrt(lweight))~.-1, data=prostate)
> y=prostate$(1/sqrt(lweight))
Error: unexpected '(' in "y=prostate$(1/sqrt(lweight))"
> bestmods_new=leaps(x,y,nbest=1)
> bestmods_new
$which
  1  2  3  4  5  6  7  8
1 FALSE FALSE TRUE FALSE FALSE FALSE FALSE FALSE
2 FALSE FALSE TRUE FALSE FALSE FALSE FALSE TRUE
3 FALSE FALSE TRUE FALSE FALSE TRUE FALSE TRUE
4 FALSE TRUE TRUE FALSE FALSE TRUE FALSE TRUE
5 TRUE TRUE TRUE FALSE FALSE TRUE FALSE TRUE
6 TRUE TRUE TRUE FALSE FALSE TRUE TRUE TRUE
7 TRUE TRUE TRUE FALSE TRUE TRUE TRUE TRUE
8 TRUE TRUE TRUE TRUE TRUE TRUE TRUE TRUE

$label
[1] "(Intercept)" "1" "2" "3" "4"
[6] "5" "6" "7" "8"

$size
[1] 2 3 4 5 6 7 8 9

$Cp
[1] 12.206186 3.998218 3.205310 1.306767 3.195592 5.095948 7.031771
[8] 9.000000

> Cpplot(bestmods_new)
> #only variables 3, 6, and 8 and left in the Mallows' Cp, which are lbph, gleason
and lpsa.
> |

```

