WH(Week12)

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Question 1)

```
1. > names(auto) <- c("mpg", "cylinders", "displacement",
    "horsepower", "weight", "acceleration", "model_year",
    "origin", "car_name")
2. > car <- transform(auto, horsepower = as.numeric(horsepower))
3. > cars_log <- with(car, data.frame(log(mpg), log(cylinders),
    log(displacement), log(horsepower), log(weight),
    log(acceleration), model_year, origin))
4. > names(cars_log) <- c("<mpg>.log", "<cylinders>.log",
    "<displacement>.log", "<horsepower>.log", "<weight>.log",
    "<acceleration>.log", "model_year", "origin")
```

-0.39728 -0.06892 0.00549 0.06297 0.38528

Coefficients:

Estimate Std. Error t value Pr(>|t|) (Intercept) 7.263274 0.361993 20.065 < 2e-16 *** cylinders.log -0.086473 0.061078 -1.416 0.15765 displacement.log 0.021415 0.058267 0.368 0.71342 horsepower.log -0.279597 0.057937 -4.826 2.02e-06 *** weight.log 0.030428 0.001772 17.175 < 2e-16 *** model year factor(origin)2 0.051206 0.020884 2.452 0.01466 * factor(origin)3 0.047401 0.020585 2.303 0.02183 *

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

Residual standard error: 0.1128 on 382 degrees of freedom (6 observations deleted due to missingness) Multiple R-squared: 0.8925, Adjusted R-squared: 0.8902

F-statistic: 396.3 on 8 and 382 DF, p-value: < 2.2e-16

ANS: horsepower, weight, acceleration

a.ii

ANS: horsepower.log

a.iii ANS:

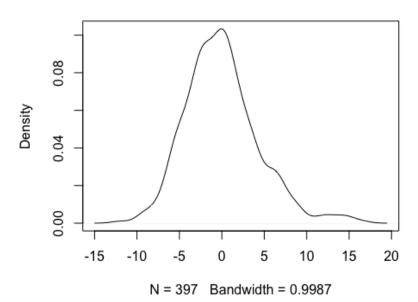
opposite: horsepower.log, weight.log

insignificant: cylinder.log

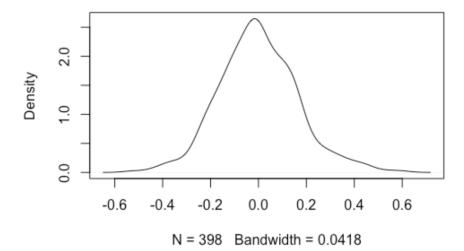
```
b.i
  1. > regr wt <- lm (mpg ~ weight, data = car)
  2.> summary(regr wt)
Call:
Im(formula = mpg ~ weight, data = car)
Residuals:
  Min
         1Q
                 Median
                            3Q
                                  Max
-12.0136 -2.8081 -0.3488 2.1128 16.4790
Coefficients:
         Estimate Std. Error
                                t value Pr(>|t|)
(Intercept) 46.3130164 0.7962549 58.16 <2e-16 ***
         weight
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 4.35 on 395 degrees of freedom
Multiple R-squared: 0.6915, Adjusted R-squared: 0.6907
F-statistic: 885.3 on 1 and 395 DF, p-value: < 2.2e-16
b.ii
  1. > regr wt log <- lm(mpg.log ~ weight.log, data = cars log)
  2. > summary(regr wt log)
Call:
lm(formula = mpg.log ~ weight.log, data = cars_log)
Residuals:
  Min
         1Q Median
                        3Q
                               Max
-0.52408 -0.10441 -0.00805 0.10165 0.59384
Coefficients:
Estimate Std. Error t value Pr(>|t|)
(Intercept) 11.5219 0.2349 49.06 <2e-16 *** weight.log -1.0583 0.0295 -35.87 <2e-16 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.165 on 396 degrees of freedom Multiple R-squared: 0.7647,
Adjusted R-squared: 0.7641 F-statistic: 1287 on 1 and 396 DF, p-value: < 2.2e-16
```

- 1. > plot(density(regr_wt\$residuals), main="Raw density plots of
 residuals")
- 2. > plot(density(regr_wt_log\$residuals), main="Log-trans density
 plots of residuals")

Raw density plots of residuals



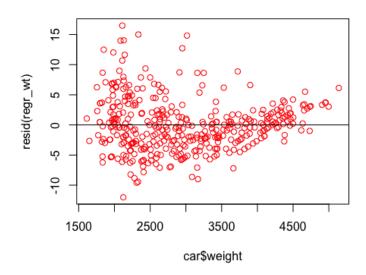
Log-trans density plots of residuals



b.iii.2

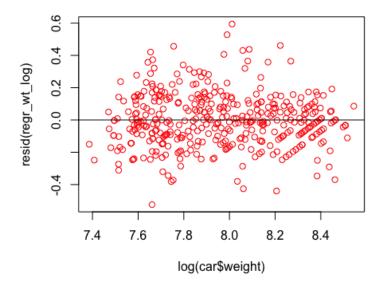
```
1. > plot(car$weight, resid(regr_wt), col="red",lwd=1,
    main="Scatterplot of weight vs. residuals")
2. > abline(h=0, col="black")
```

Scatterplot of weight vs. residuals



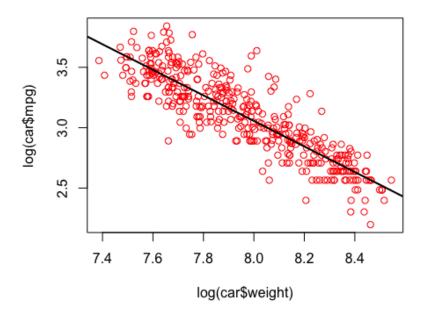
```
    > plot(log(car$weight), resid(regr_wt_log), col="red", lwd=1, main="Scatterplot of log.weight. vs. residuals")
    > abline(h=0, col="black")
```

Scatterplot of log.weight. vs. residuals



ANS: data has been log is better.

```
b.v
1% log.weight leads to slope% increase/decrease in mpg
c.i
> plot(log(car$weight), log(car$mpg), col=NA, pch=19)
> boot_regr <- function(model, dataset){</pre>
    boot index <- sample(1:nrow(dataset), replace=TRUE)</pre>
    data_boot <- dataset[boot_index,]</pre>
    regr_boot <- Im(model, data=data_boot)</pre>
    abline(regr_boot, lwd=1, col=rgb(0.7, 0.7, 0.7, 0.5))
+
    regr_boot$coefficients
+
+ }
> set.seed(42)
> coeffs <- replicate(3000, boot_regr(log(car$mpg)~log(car$weight), car))
> points(log(car$weight), log(car$mpg), col="red")
> abline(a=mean(coeffs["(Intercept)",]),
      b=mean(coeffs["log(car$weight)",]), lwd=2)
```



```
a.
  1. > regr_log <- lm(mpg.log ~ cylinders.log + displacement.log + horsepower.log
     + weight.log + acceleration.log + model year +
  2. +
                           factor(origin), data=cars_log)
  3. > weight_regr <- lm(weight.log ~ cylinders.log + displacement.log +</pre>
                              horsepower.log +acceleration.log + model_year
     +factor(origin), data = cars log, na.action = na.exclude)
  5. > r2_weight <- summary(weight_regr)$r.squared</pre>
  6. > vif_weight <- 1/(1-r2_weight)</pre>
  7. > sqrt(vif_weight)
[1] 4.189796
b.i
  1. > vif(regr log)
                   GVIF
                           Df
                                 GVIF^(1/(2*Df))
cylinders.log 10.427748
                            1
                                  3.229202
displacement.log 29.533554
                                  5.434478
                            1
horsepower.log 12.151794
                             1
                                  3.485942
weight.log
             17.554391
                            1
                                  4.189796
acceleration.log 3.566907
                            1
                                  1.888626
model year
              1.301139
                            1
                                  1.140675
                            2
factor(origin) 2.653352
                                 1.276288
b.iii
  1. > regr_log_1 <- lm(mpg.log ~ cylinders.log + horsepower.log +
     weight.log + acceleration.log + model_year +factor(origin),
     data=cars_log)
  2. > vif(regr_log_1)
            GVIF
                           Df GVIF^(1/(2*Df))
cylinders.log
             5.422425
                            1
                                 2.328610
horsepower.log 12.133630
                            1
                                  3.483336
weight.log
             11.225309
                            1
                                 3.350419
                                 1.823289
acceleration.log 3.324384
                           1
model year
               1.289027
                           1
                                 1.135353
factor(origin) 1.894961
                            2
                                 1.173276
```

b.iv

```
1. > summary(regr_log_1)
```

Call:

Im(formula = mpg.log ~ cylinders.log + horsepower.log + weight.log +
 acceleration.log + model_year + factor(origin), data = cars_log)

Residuals:

Min 1Q Median 3Q Max -0.40077 -0.06839 0.00569 0.06173 0.39110

Coefficients:

Estimate Std. Error t value Pr(>|t|) (Intercept) 7.223532 0.345076 20.933 < 2e-16 *** cylinders.log -0.070921 0.043994 -1.612 0.10777 horsepower.log -0.280420 0.057828 -4.849 1.81e-06 *** weight.log -0.575802 0.067909 -8.479 4.98e-16 *** acceleration.log -0.169830 0.057522 -2.952 0.00335 ** model_year 0.030365 0.001761 17.239 < 2e-16 *** factor(origin)2 0.047477 0.018234 2.604 0.00958 ** factor(origin)3 0.043957 0.018307 2.401 0.01682 * ---

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

Residual standard error: 0.1126 on 383 degrees of freedom (6 observations deleted due to missingness)
Multiple R-squared: 0.8924, Adjusted R-squared: 0.8905

F-statistic: 454 on 7 and 383 DF, p-value: < 2.2e-16

C.

ANS:

Yes, we lost some data, but it didn't hurt our explanation too much.

Question 3)

```
1. > origin_colors = c("#f2cc8f", "#81b29a", "#e07a5f")
2. > with(cars_log, plot(weight.log, mpg.log, pch=origin, col=origin_colors[origin]))

1. > cars_us <- subset(cars_log, origin==1)
2. > wt_regr_us <- lm(mpg.log ~ weight.log, data=cars_us)
3. > abline(wt_regr_us, col=origin_colors[1], lwd=2)
4. ####
5. > cars_eur <- subset(cars_log, origin==2)
6. > wt_regr_eur <- lm(mpg.log ~ weight.log, data=cars_eur) > abline(wt_regr_eur, col=origin_colors[2], lwd=2)
7. ####
8. > cars_jap <- subset(cars_log, origin==3)
9. > wt_regr_jap <- lm(mpg.log ~ weight.log, data=cars_jap) > abline(wt_regr_jap, col=origin_colors[3], lwd=2)
```

