HW13

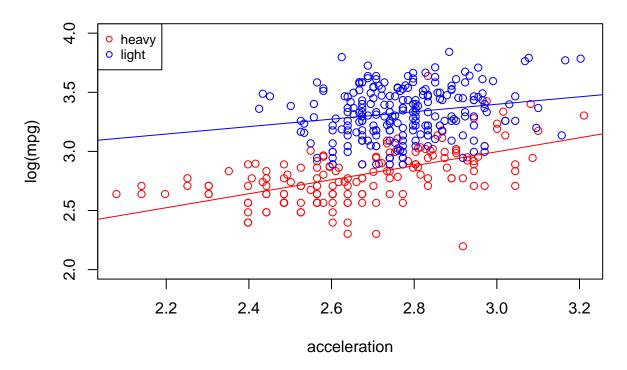
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Question 1

```
library(ggplot2)
library(GGally)
## Registered S3 method overwritten by 'GGally':
##
     method from
##
     +.gg ggplot2
cars <- read.table("auto-data.txt", header=FALSE, na.strings = "?")</pre>
names(cars) <- c("mpg", "cylinders", "displacement", "horsepower"</pre>
                  "weight", "acceleration", "model_year", "origin", "car_name")
cars_log <- with(cars, data.frame(log(mpg), log(cylinders), log(displacement),</pre>
                               log(horsepower), log(weight), log(acceleration), model_year, origin))
\mathbf{a}
# subset
cars_heavy = subset(cars_log, log.weight.> log(mean(cars$weight)))
cars_light = subset(cars_log, log.weight.< log(mean(cars$weight)))</pre>
# scatter plot
plot(cars_heavy$log.acceleration., cars_heavy$log.mpg.,
 ylim = c(2,4),main = 'acceleration vs. mpg',
  xlab = 'acceleration', ylab = 'log(mpg)', col = 'red')
points(cars_light$log.acceleration., cars_light$log.mpg., col = 'blue')
abline(lm(log.mpg.~log.acceleration., data=cars_heavy), col = 'red')
abline(lm(log.mpg.~log.acceleration., data=cars_light),col='blue')
legend("topleft", cex=0.8,pt.cex=0.8, pch=c(1,1), col=c("red",'blue'),
legend = c('heavy','light'))
```

acceleration vs. mpg



 \mathbf{b} light cars

```
summary(lm(log.mpg.~log.weight.+log.acceleration.+model_year+factor(origin),
data=cars_light))
```

```
##
## lm(formula = log.mpg. ~ log.weight. + log.acceleration. + model_year +
       factor(origin), data = cars_light)
##
## Residuals:
##
        Min
                  1Q
                       Median
                                    ЗQ
                                             Max
## -0.36464 -0.07181 0.00349 0.06273 0.31339
##
## Coefficients:
##
                     Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                      6.86661
                                 0.52767
                                          13.013
                                                    <2e-16 ***
## log.weight.
                     -0.83437
                                 0.05662 -14.737
                                                    <2e-16 ***
## log.acceleration.
                     0.10956
                                 0.05630
                                           1.946
                                                    0.0529 .
## model_year
                      0.03383
                                 0.00198
                                         17.079
                                                    <2e-16 ***
## factor(origin)2
                      0.05129
                                 0.01980
                                           2.590
                                                    0.0102 *
## factor(origin)3
                      0.02621
                                 0.01846
                                           1.420
                                                    0.1571
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
```

```
## Residual standard error: 0.1112 on 221 degrees of freedom
## Multiple R-squared: 0.7292, Adjusted R-squared: 0.7231
                119 on 5 and 221 DF, p-value: < 2.2e-16
heavy cars
summary(lm(log.mpg.~log.weight.+log.acceleration.+model_year+factor(origin),
data=cars_heavy))
##
## Call:
## lm(formula = log.mpg. ~ log.weight. + log.acceleration. + model_year +
##
      factor(origin), data = cars_heavy)
##
## Residuals:
       Min
                 1Q
                      Median
                                   3Q
## -0.36811 -0.06937 0.00607 0.06969 0.43736
## Coefficients:
                     Estimate Std. Error t value Pr(>|t|)
                                           9.459 < 2e-16 ***
## (Intercept)
                     7.188679
                                0.759983
## log.weight.
                    -0.822352
                                0.077206 -10.651 < 2e-16 ***
## log.acceleration. 0.040140
                                0.057380
                                          0.700
                                                   0.4852
## model_year
                     0.030317
                                0.003573
                                          8.486 1.14e-14 ***
## factor(origin)2
                     0.091641
                                0.040392
                                          2.269
                                                 0.0246 *
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.1212 on 166 degrees of freedom
## Multiple R-squared: 0.7179, Adjusted R-squared: 0.7111
## F-statistic: 105.6 on 4 and 166 DF, p-value: < 2.2e-16
```

According to the scatter plot, there is larger mpg in same acceleration for light cars.

Question2

b i

```
summary(lm(log.mpg.~log.weight.+log.acceleration.+model_year+factor(origin),
data=cars_log))
```

```
##
## Call:
## lm(formula = log.mpg. ~ log.weight. + log.acceleration. + model_year +
## factor(origin), data = cars_log)
##
## Residuals:
## Min 1Q Median 3Q Max
## -0.38275 -0.07032 0.00491 0.06470 0.39913
##
```

```
## Coefficients:
##
                     Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                    7.431155 0.312248 23.799 < 2e-16 ***
## log.weight.
                    -0.876608
                               0.028697 -30.547 < 2e-16 ***
## log.acceleration. 0.051508 0.036652
                                         1.405 0.16072
## model_year
                    ## factor(origin)2
                    0.057991
                               0.017885
                                         3.242 0.00129 **
## factor(origin)3
                     0.032333
                               0.018279
                                         1.769 0.07770 .
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 0.1156 on 392 degrees of freedom
## Multiple R-squared: 0.8856, Adjusted R-squared: 0.8841
## F-statistic: 606.8 on 5 and 392 DF, p-value: < 2.2e-16
ii
summary(lm(log.mpg.~log.weight.+log.acceleration.+log.weight.*log.acceleration.+model_year+factor(original)
data=cars_log))
##
## Call:
## lm(formula = log.mpg. ~ log.weight. + log.acceleration. + log.weight. *
      log.acceleration. + model_year + factor(origin), data = cars_log)
##
## Residuals:
       Min
                 1Q
                     Median
                                  3Q
                                          Max
## -0.37807 -0.06868 0.00463 0.06891 0.39857
##
## Coefficients:
                                Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                                1.089642 2.752872
                                                    0.396 0.69245
                                           0.337637 -0.286 0.77488
## log.weight.
                                -0.096632
                                                    2.369 0.01834 *
## log.acceleration.
                                2.357574 0.995349
## model_year
                                0.033685 0.001735 19.411 < 2e-16 ***
## factor(origin)2
                                                     3.302 0.00105 **
                                0.058737
                                           0.017789
## factor(origin)3
                                0.028179
                                           0.018266
                                                     1.543 0.12370
## log.weight.:log.acceleration. -0.287170   0.123866   -2.318   0.02094 *
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.115 on 391 degrees of freedom
## Multiple R-squared: 0.8871, Adjusted R-squared: 0.8854
## F-statistic: 512.2 on 6 and 391 DF, p-value: < 2.2e-16
iii
log_weight_mean = scale(cars_log$log.weight., center=TRUE, scale=FALSE)
log_acceleration_mean = scale(cars_log$log.acceleration., center=TRUE, scale=FALSE)
summary(lm(log.mpg.~log_weight_mean+log_acceleration_mean+log_weight_mean*log_acceleration_mean+model_y
```

```
## Call:
## lm(formula = log.mpg. ~ log_weight_mean + log_acceleration_mean +
      log_weight_mean * log_acceleration_mean + model_year + factor(origin),
##
      data = cars_log)
##
## Residuals:
       Min
                 10
                    Median
                                  30
## -0.37807 -0.06868 0.00463 0.06891 0.39857
##
## Coefficients:
##
                                        Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                                                 0.132944
                                                            3.903 0.000112 ***
                                       0.518882
## log_weight_mean
                                       -0.880393
                                                 0.028585 -30.799 < 2e-16 ***
                                       0.072596
                                                  0.037567
                                                            1.932 0.054031 .
## log_acceleration_mean
## model_year
                                       0.033685
                                                  0.001735 19.411 < 2e-16 ***
## factor(origin)2
                                       0.058737
                                                  0.017789
                                                            3.302 0.001049 **
                                                            1.543 0.123704
## factor(origin)3
                                       0.028179
                                                  0.018266
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.115 on 391 degrees of freedom
## Multiple R-squared: 0.8871, Adjusted R-squared: 0.8854
## F-statistic: 512.2 on 6 and 391 DF, p-value: < 2.2e-16
iv
weight_x_acc = cars_log$log.weight.*cars_log$log.acceleration.
interaction_regr = lm(weight_x_acc ~cars_log$log.weight.+cars_log$log.acceleration.)
interaction_ortho = interaction_regr$residuals
summary(lm(log.mpg.~log.weight.+log.acceleration.+interaction_ortho+model_year+factor(origin),data=cars
##
## Call:
## lm(formula = log.mpg. ~ log.weight. + log.acceleration. + interaction_ortho +
      model_year + factor(origin), data = cars_log)
##
##
## Residuals:
                 1Q
                     Median
## -0.37807 -0.06868 0.00463 0.06891 0.39857
## Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
                               0.311392 23.691 < 2e-16 ***
## (Intercept)
                    7.377176
## log.weight.
                   -0.876967
                               0.028539 -30.729 < 2e-16 ***
## log.acceleration. 0.046100
                               0.036524
                                        1.262 0.20764
## interaction_ortho -0.287170
                               0.123866 -2.318 0.02094 *
                               0.001735 19.411 < 2e-16 ***
## model_year
                    0.033685
## factor(origin)2
                    0.058737
                               0.017789
                                        3.302 0.00105 **
## factor(origin)3
                    0.028179
                               0.018266
                                        1.543 0.12370
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
```

```
## Residual standard error: 0.115 on 391 degrees of freedom
## Multiple R-squared: 0.8871, Adjusted R-squared: 0.8854
## F-statistic: 512.2 on 6 and 391 DF, p-value: < 2.2e-16
\mathbf{c}
round(cor(cbind(cars_log['log.weight.'], cars_log['log.acceleration.'], weight_x_acc)), 2)
##
                     log.weight. log.acceleration. weight_x_acc
## log.weight.
                            1.00
                                                            0.11
                                             -0.43
## log.acceleration.
                           -0.43
                                               1.00
                                                            0.85
                                                            1.00
## weight_x_acc
                            0.11
                                               0.85
residuals_iii = cbind(log_weight_mean, log_acceleration_mean,
log_weight_mean*log_acceleration_mean)
colnames(residuals_iii) = c('log_weight_mean', 'log_acc_mean',
'log_weight_mean:log_acc_mean')
round(cor(residuals_iii), 2)
##
                                log_weight_mean log_acc_mean
## log_weight_mean
                                            1.00
                                                        -0.43
## log_acc_mean
                                           -0.43
                                                         1.00
## log_weight_mean:log_acc_mean
                                           -0.20
                                                         0.35
                                log_weight_mean:log_acc_mean
## log_weight_mean
                                                        -0.20
## log_acc_mean
                                                         0.35
## log_weight_mean:log_acc_mean
                                                         1.00
round(cor(cbind(cars_log['log.weight.'], cars_log['log.acceleration.'],
interaction_ortho)), 2)
##
                     \log.weight. log.acceleration. interaction\_ortho
## log.weight.
                                              -0.43
                            1.00
                                               1.00
                                                                    0
## log.acceleration.
                           -0.43
## interaction ortho
                            0.00
                                               0.00
                                                                    1
Credit Help:
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106011204
```