

DEATH RATE PREDICTION

Math 644 Regression Analysis Models
Final Project Fall 2021



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INTRODUCTION

The total age adjusted mortality rate, our response variable in each regression equation, can be obtained for the years 1959-1961 for 201 Standard Metropolitan Statistical Areas (SMSA). The age-adjusted death rates are given for the categories male white, female white, male non-white and female non-white.

Previous workers, e.g., Glasser and Greenburg [1], Holland, et al [2], and Oechsli and Buechley [3], have found climate or weather variables account for some of the variation in disease rates. Precipitation, mean January temperature, mean July temperature and household size, schooling and population per square mile, poor families have been included in the present study. The pollution potential of three pollutants, namely HC, NO, SO, have been estimated by Benedict [4]. The pollution potential is determined as the product of the tons emitted per day per square kilometer of each pollutant and a dispersion factor which accounts for mixing height, wind speed, number of episode days and dimension of each SMSA. These factors included in the dataset account for Mortality rate.

OBJECTIVE

In our project, we would like to predict the people's death rate. We acquired the data from people.sc.fsu.edu.. This data has 60 observations and

- V1, the average annual precipitation;
- V2, the average January temperature;
- V3, the average July temperature;
- V4, the size of the population older than 65;
- V5, the number of members per household;
- V6, the number of years of schooling for persons over 22;
- V7, the number of households with fully equipped kitchens;
- V8, the population per square mile;
- V9, the size of the nonwhite population;
- V10, the number of office workers;
- V11, the number of families with an income less than \$3000;
- V12, the hydrocarbon pollution index;
- V13, the nitric oxide pollution index;
- V14, the sulfur dioxide pollution index;
- V15, the degree of atmospheric moisture.
- V16, the death rate.

This method can predict the death rate based on the above factors listed. We would like to identify the main factors and their relationships to the response to the Death rate. We want to find a model which can be the best prediction of the real measurement and also be economically efficient in practice.

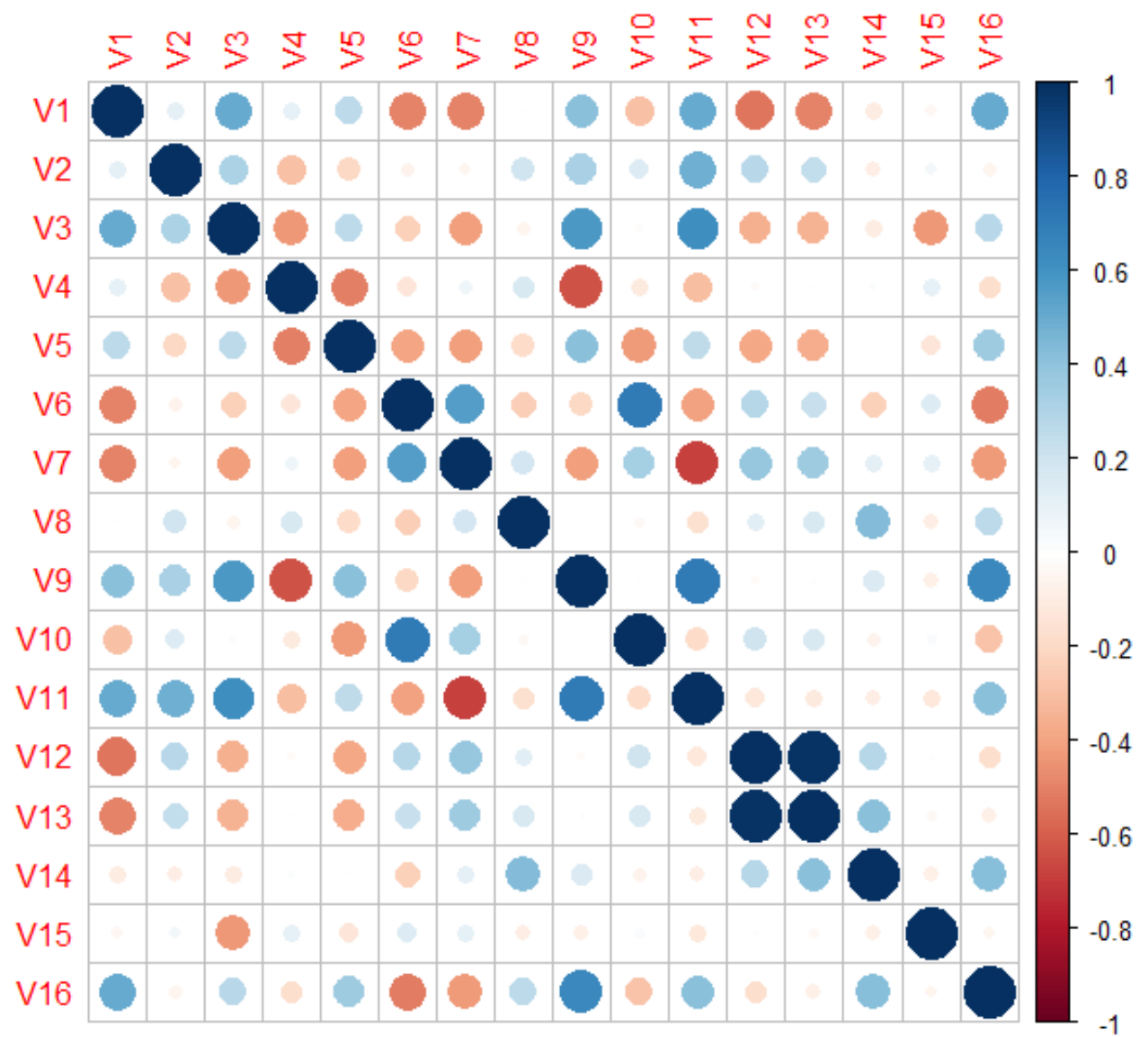
$$V16 = V1 * X1 + V2 * X2 + V3 * X3 + V4 * X4 + V5 * X5 + V6 * X6 + V7 * X7 + V8 * X8 + V9 * X9 + V10 * X10 + V11 * X11 + V12 * X12 + V13 * X13 + V14 * X14 + V15 * X15$$

STATISTICAL ANALYSIS

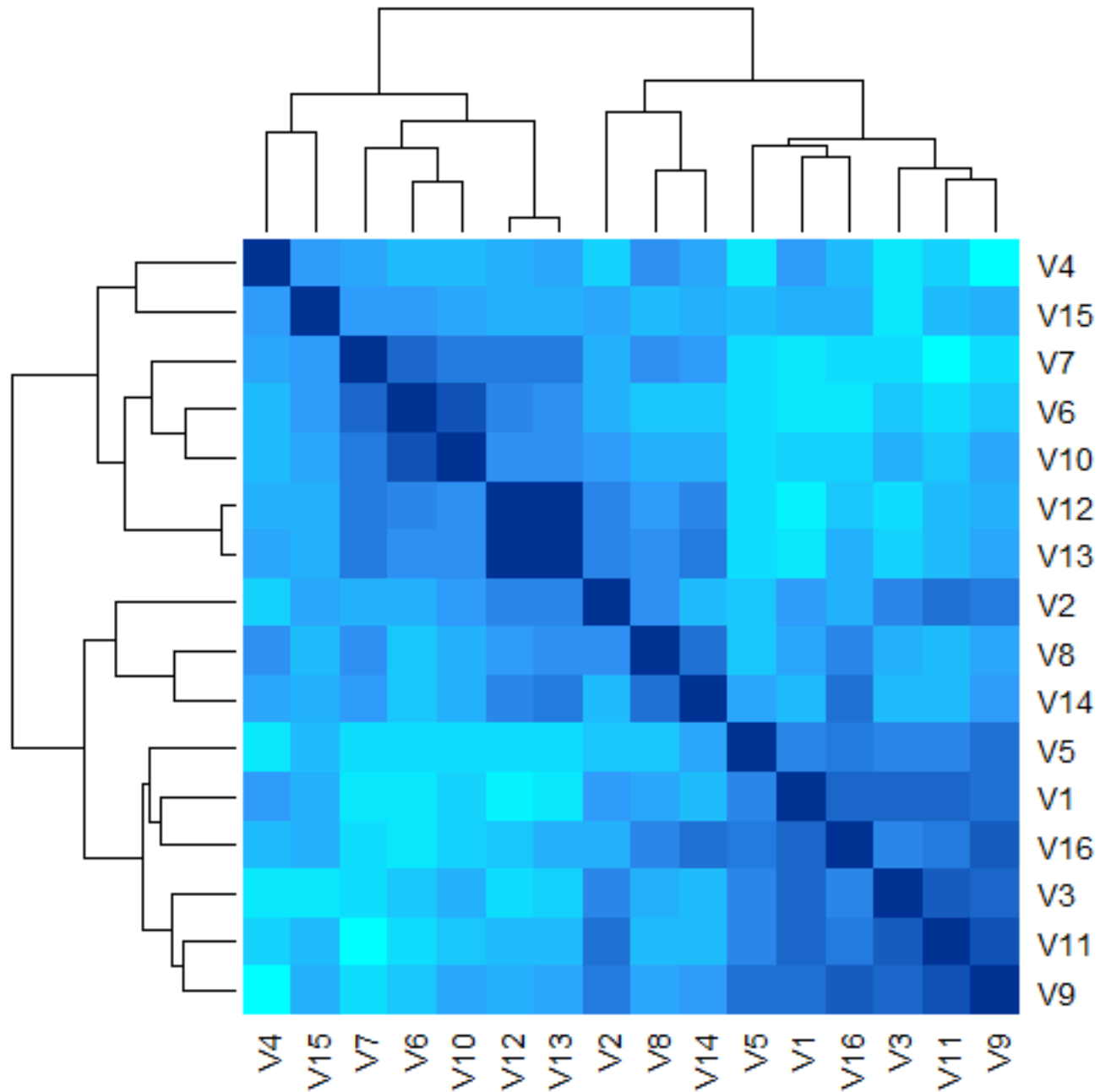
- **Assumption** - Number of observations must be greater than number of Xs. This data satisfies this assumption as it has 60 observations and 15 variables.
- **Description**

Variables	Mean	Median	SE. mean	Variance	Std. Deviation	Coef. Variance
V1	37.367	38.00	1.289	99.694	9.985	0.267
V2	34.817	31.500	1.546	143.406	11.975	0.344
V3	74.600	74.000	0.6153	22.7186	4.7664	0.0639
V4	8.798	9.000	0.189	2.145	1.465	0.1666
V5	3.2632	3.265	0.0175	0.0183	0.1353	0.0414
V6	10.973	11.050	0.109	0.715	0.845	0.077
V7	80.913	810150	0.663	26.433	5.141	0.0635
V8	3.88	3.57	1.88	2.11	1.45	3.75
V9	11.873	10.400	1.152	79.564	8.920	0.751
V10	46.073	45.500	0.597	21.408	4.627	0.100
V11	14.373	13.200	0.537	17.306	4.160	0.100
V12	37.85	14.50	11.87	8459.89	91.98	2.43
V13	22.52	9.00	5.98	2149.10	46.36	2.06
V14	53.77	30.00	8.18	4018.35	63.39	1.18
V15	57.533	57.00	0.704	29.8124	5.460	0.0949
V16	9.40	9.44	8.03	3.87	6.22	6.62

- Correlation

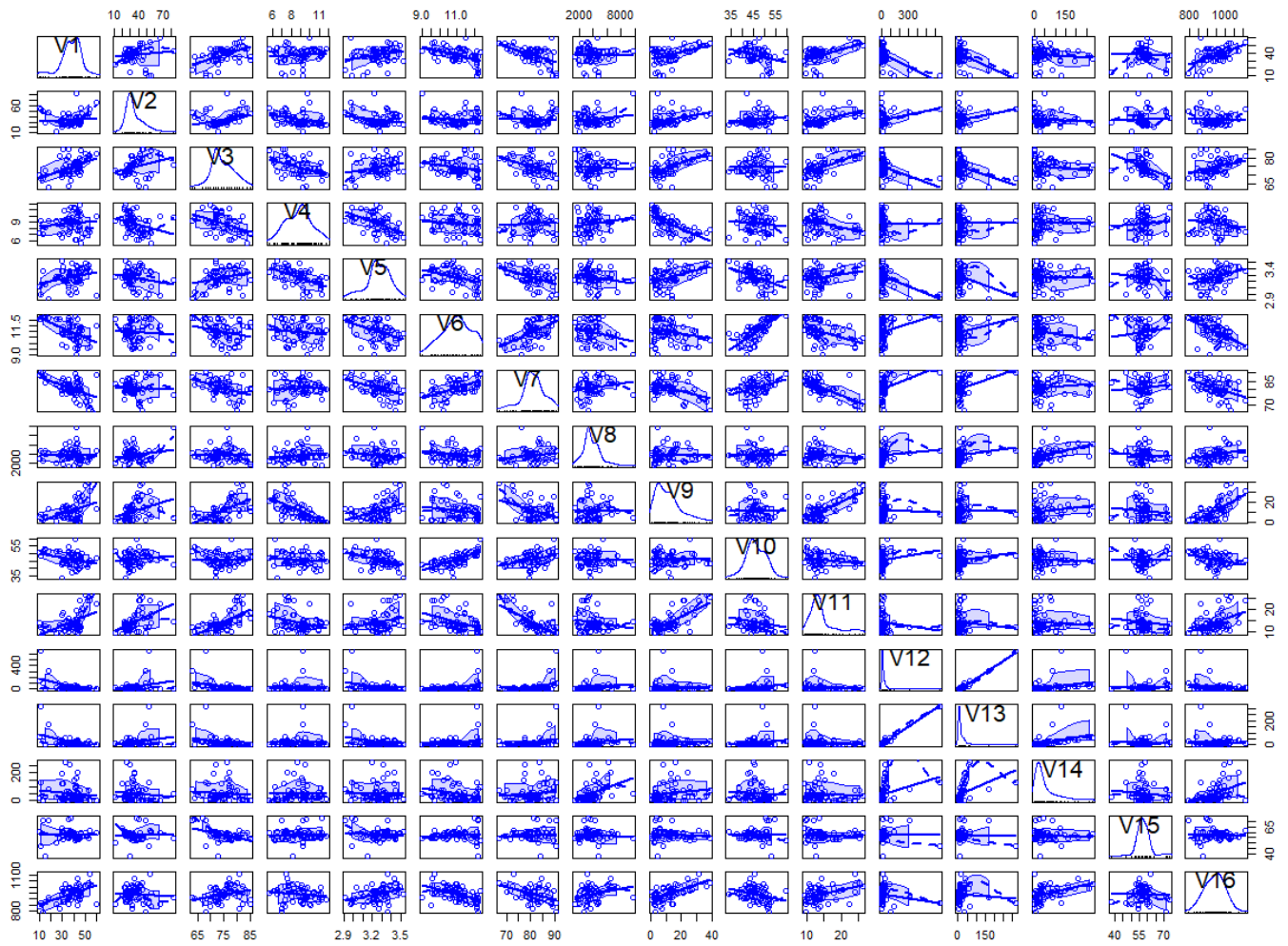


- **Heatmap**



- **Scatterplot**

How variables change with respect to each other.



MODEL BUILDING

The dataset is split into training and testing data in the split ratio of 0.8 i.e.: 44 and 16 observations respectively. The models are based on the training dataset which will later be used for testing the accuracy of the overall model.

- **Variability in Predictor Variables Assumption:** V5 and V6 does not have significantly larger values than zero hence they are excluded for further Analysis.

V1	103	V2	160	V3	24	V4	2.4
V5	0.019	V6	0.76	V7	25	V8	2e+06
V9	65	V10	25	V11	16	V12	11246
V13	2841	V14	3249	V15	33		

1. **Full Model:** $V16 = V1+V2+V3+V4+V7+V8+V9+V10+V11+V12+V13+V14+V15$

- **No perfect multicollinearity assumption (VIF):** Using Variance Inflation Factor we can eliminate predictors whose values are greater than 4; V4, V9, V11, V12, V13.

V1	V2	V3	V4	V7	V8	V9	V10	V11	V12	V13	V14	V15
3.5	3.1	3.7	5.1	2.3	1.9	7.4	1.5	5.1	128.5	138.2	3.9	2.0

New Model: $V16 = V1+V2+V3+V7+V8+V10+V14+V15$

- **Coefficients:**

	Estimate	Std. Err	t value	Pr(> t)
(Intercept)	1.04e+03	2.21e+02	4.70	3.9e-05 ***
V1	1.92e+00	7.37e-01	2.61	0.01324 *
V2	-1.07e+00	5.16e-01	-2.07	0.04610 *
V3	4.92e-01	1.81e+00	0.27	0.78673
V7	-3.08e+00	1.36e+00	-2.27	0.02931 *
V8	6.30e-03	4.56e-03	1.38	0.17574
V10	-6.07e-01	1.28e+00	-0.47	0.63897
V14	4.04e-01	1.07e-01	3.79	0.00056 ***
V15	1.00e+00	1.23e+00	0.82	0.42051

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

Residual standard error: 37 on 35 degrees of freedom

Multiple R-squared: 0.574, Adjusted R-squared: 0.476

F-statistic: 5.89 on 8 and 35 DF, p-value: 8.68e-05

- **Analysis of Variance Table**

Response: V16

	Df	Sum Sq.	Mean Sq.	F value	Pr(>F)
V1	1	20394	20394	14.79	0.00049 ***
V2	1	5034	5034	3.65	0.06430 .
V3	1	54	54	0.04	0.84460
V7	1	10549	10549	7.65	0.00901 **
V8	1	8368	8368	6.07	0.01884 *
V10	1	402	402	0.29	0.59289
V14	1	19274	19274	13.97	0.00066 ***
V15	1	917	917	0.66	0.42051

Residuals

35 48278 1379

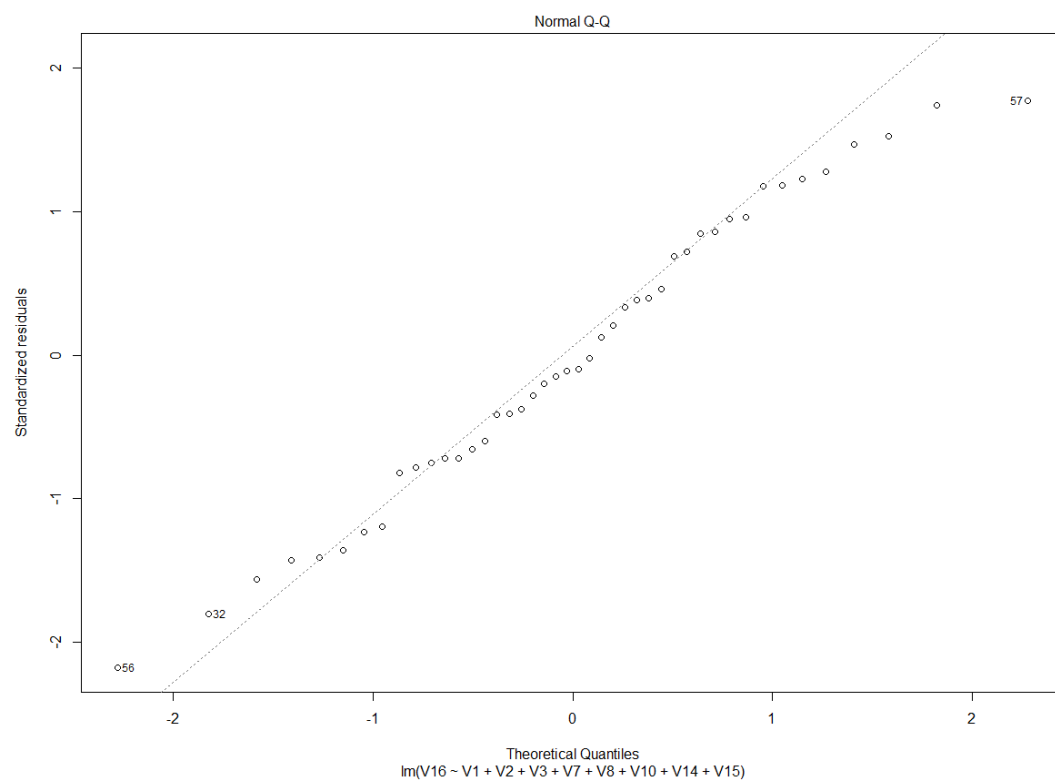
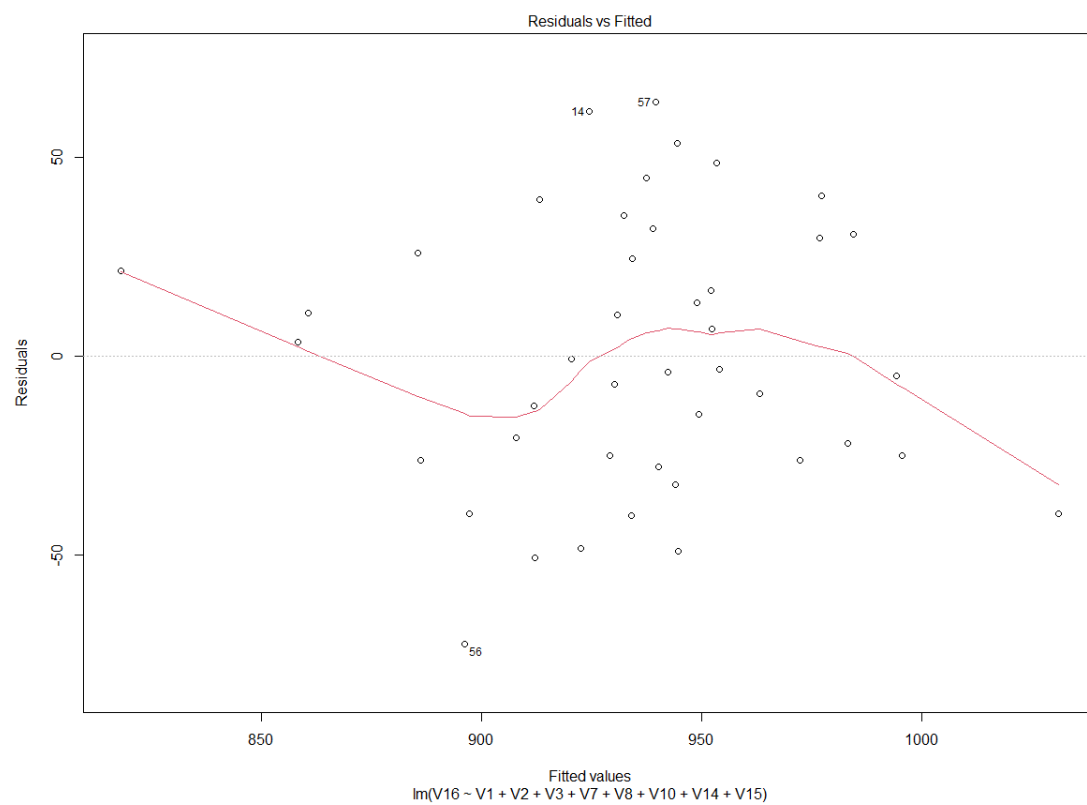
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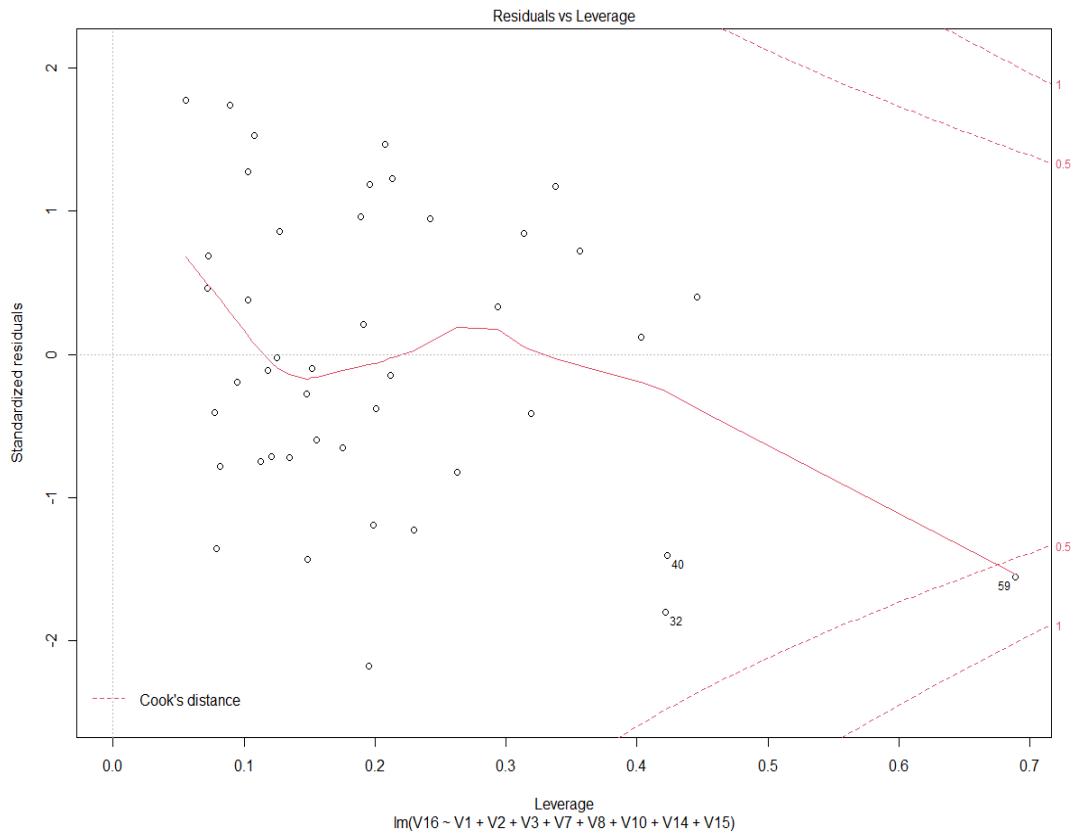
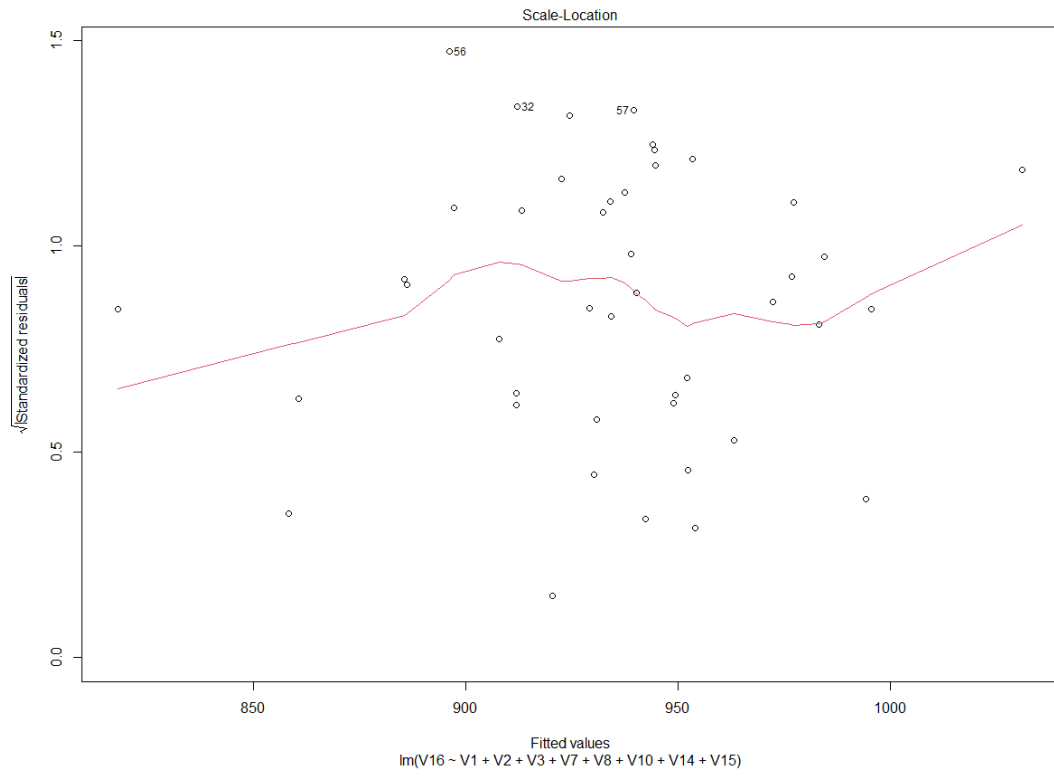
- Regression Model Linearity Assumption: It is linear in parameters. Hence, assumption is satisfied.
- Mean Residual Value Assumption: Mean of the Residuals: 8.3e-16 which is approximately equal to 0. Hence, the assumption is true for this model.
- Homoscedasticity and Normality Assumption:

Using 4 Degrees of Freedom, Level of Significance = 0.05

	Value	p-value	Decision
Global Stat	1.9607	0.743	Assumptions acceptable.
Skewness	0.0204	0.886	Assumptions acceptable.
Kurtosis	1.1881	0.276	Assumptions acceptable.
Link Function	0.2576	0.612	Assumptions acceptable.
Heteroscedasticity	0.4946	0.482	Assumptions acceptable.

The points appear random and the line quite pretty flat, without increasing or decreasing trend. So, the condition of homoscedasticity can be accepted. Thus, Homoscedasticity assumption is satisfied.

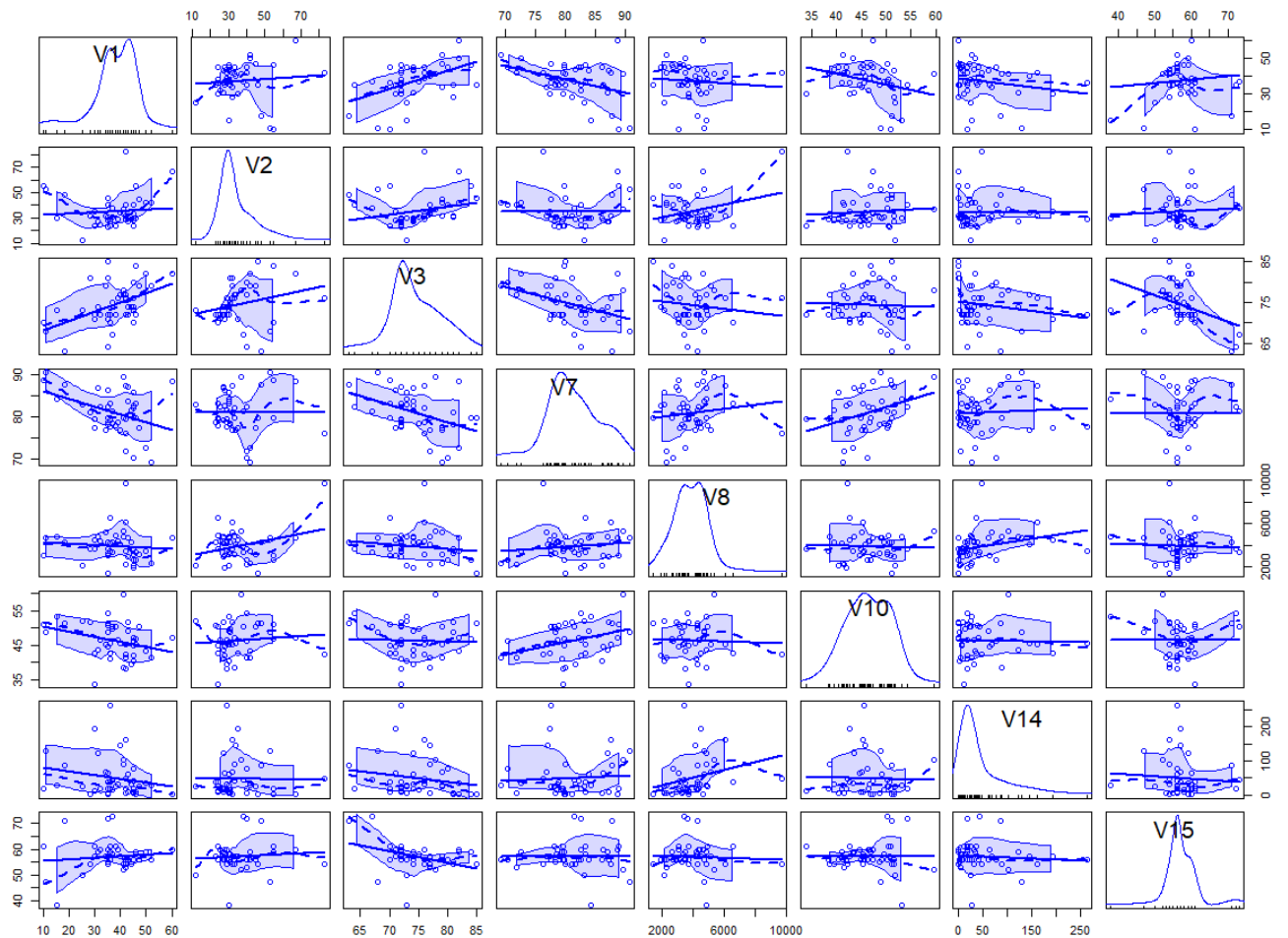




- Normality assumption is satisfied.

- Accuracy

	ME	RMSE	MAE	MPE	MAPE
Test set	-158	173	158	-17	17



2. Reduced Model using AIC (direction: both)

Start: AIC=348

V16 ~ 1

	Df	Sum of Sq	RSS	AIC
+ V7	1	21182	92088	340
+ V1	1	20394	92876	341
+ V14	1	17660	95610	342
+ V10	1	11959	101311	345
<none>		113270		348
+ V2	1	3468	109802	348
+ V8	1	2327	110943	349
+ V3	1	2320	110950	349
+ V15	1	497	112773	349

Step: AIC=340

V16 ~ V7

	Df	Sum of Sq	RSS	AIC
+ V14	1	20320	71768	331
+ V1	1	9001	83086	338
+ V8	1	4714	87374	340
<none>			92088	340
+ V10	1	3741	88346	341
+ V2	1	3448	88639	341
+ V15	1	574	91514	342
+ V3	1	110	91978	342
- V7	1	21182	113270	348

Step: AIC=331

V16 ~ V7 + V14

	Df	Sum of Sq	RSS	AIC
+ V1	1	15121	56647	323
<none>			71768	331
+ V2	1	3142	68626	331
+ V10	1	2890	68878	332
+ V15	1	1286	70482	333
+ V8	1	899	70869	333
+ V3	1	165	71602	333
- V14	1	20320	92088	340
- V7	1	23843	95610	342

Step: AIC=323

V16 ~ V7 + V14 + V1

	Df	Sum of Sq	RSS	AIC
+ V2	1	4506	52141	321
<none>		56647	323	
+ V3	1	1287	55360	324
+ V10	1	874	55773	324
+ V8	1	767	55880	324
+ V15	1	507	56141	325
- V7	1	9489	66136	328
- V1	1	15121	71768	331
- V14	1	26439	83086	338

Step: AIC=321

V16 ~ V7 + V14 + V1 + V2

	Df	Sum of Sq	RSS	AIC
+ V8	1	2609	49532	321
<none>		52141	321	
+ V15	1	729	51413	323
+ V10	1	495	51647	323
- V2	1	4506	56647	323
+ V3	1	370	51772	323
- V7	1	9024	61166	326
- V1	1	16485	68626	331
- V14	1	26386	78527	337

Step: AIC=321

V16 ~ V7 + V14 + V1 + V2 + V8

	Df	Sum of Sq	RSS	AIC
<none>		49532	321	
- V8	1	2609	52141	321
+ V15	1	899	48633	322
+ V10	1	255	49277	323
+ V3	1	135	49397	323
- V2	1	6348	55880	324
- V7	1	10055	59587	327
- V1	1	16604	66136	332
- V14	1	19713	69245	334

V16 = V7 + V14 + V1 + V2 + V8

- Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	1.11e+03	1.07e+02	10.42	1.1e-12 ***
V7	-3.30e+00	1.19e+00	-2.78	0.00846 **
V14	4.00e-01	1.03e-01	3.89	0.00039 ***
V1	2.13e+00	5.98e-01	3.57	0.00099 ***
V2	-1.01e+00	4.60e-01	-2.21	0.03344 *
V8	6.09e-03	4.30e-03	1.41	0.16525

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

Residual standard error: 36 on 38 degrees of freedom

Multiple R-squared: 0.563, Adjusted R-squared: 0.505

F-statistic: 9.78 on 5 and 38 DF, p-value: 4.58e-06

- Analysis of Variance Table

Response: V16

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
V7	1	21182	21182	16.25	0.00026 ***
V14	1	20320	20320	15.59	0.00033 ***
V1	1	15121	15121	11.60	0.00157 **
V2	1	4506	4506	3.46	0.07075 .
V8	1	2609	2609	2.00	0.16525

Residuals

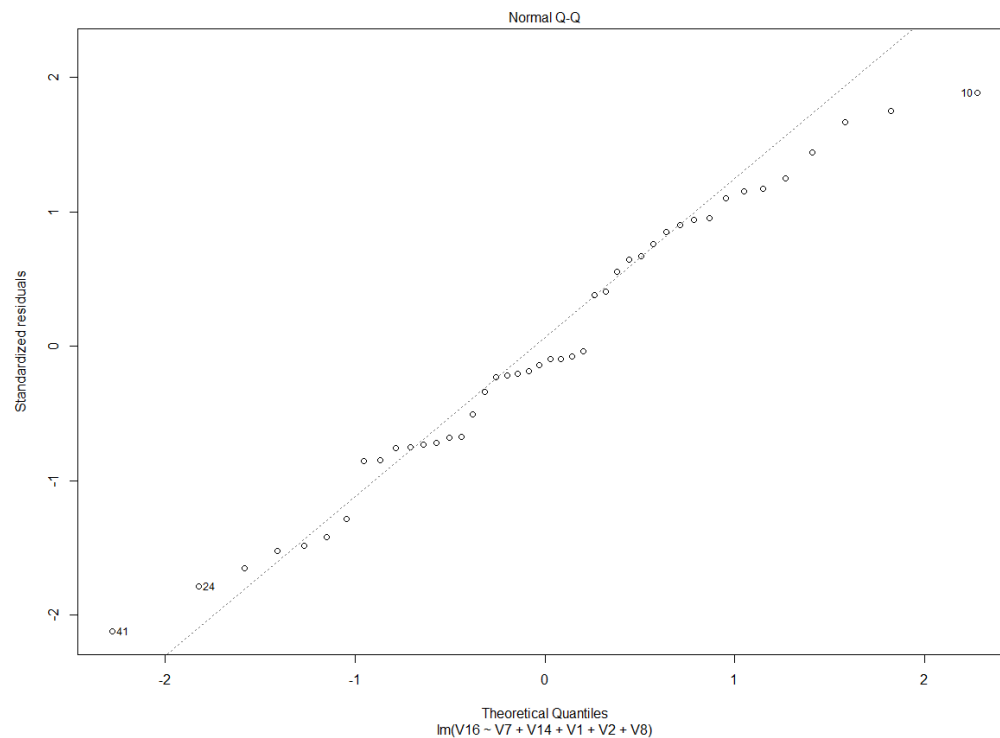
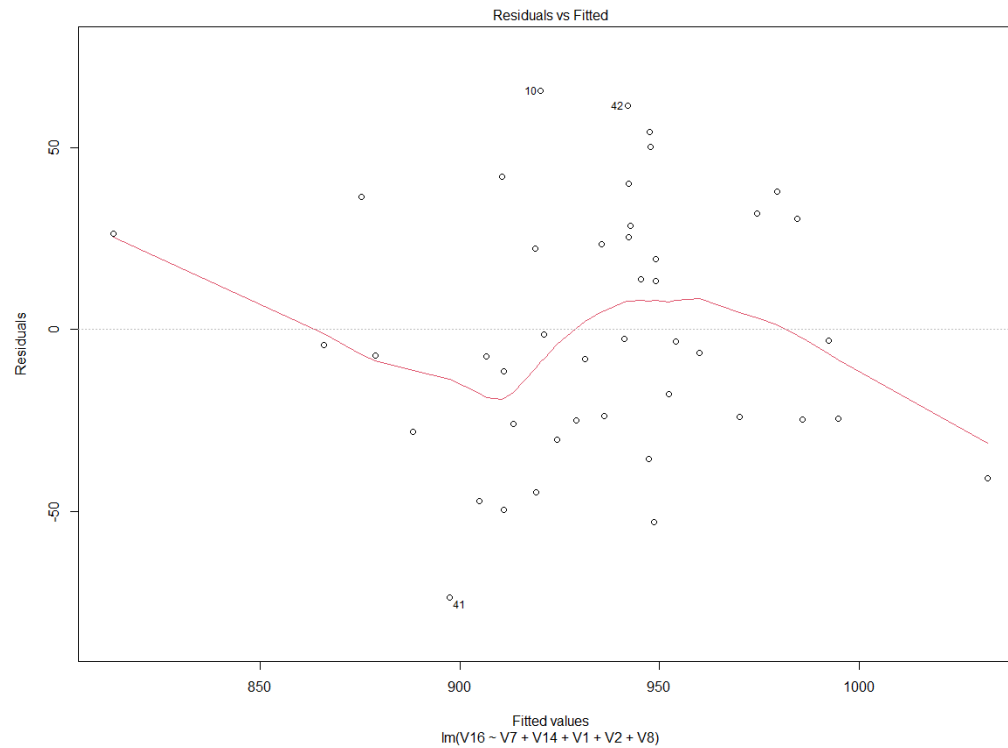
38 49532 1303

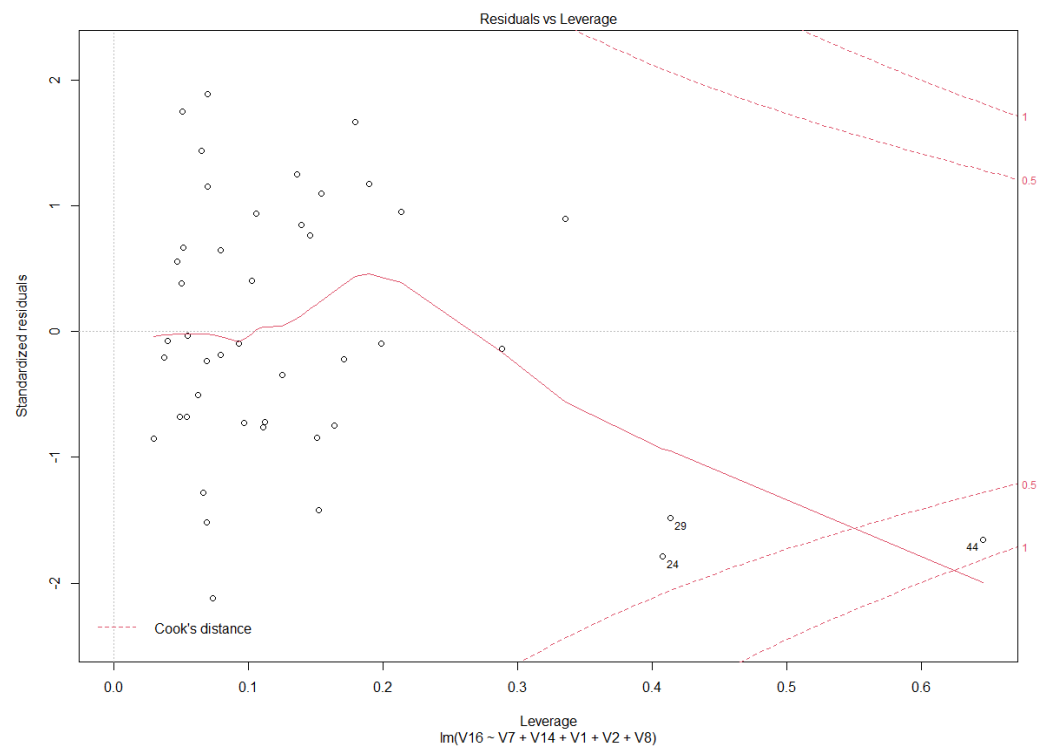
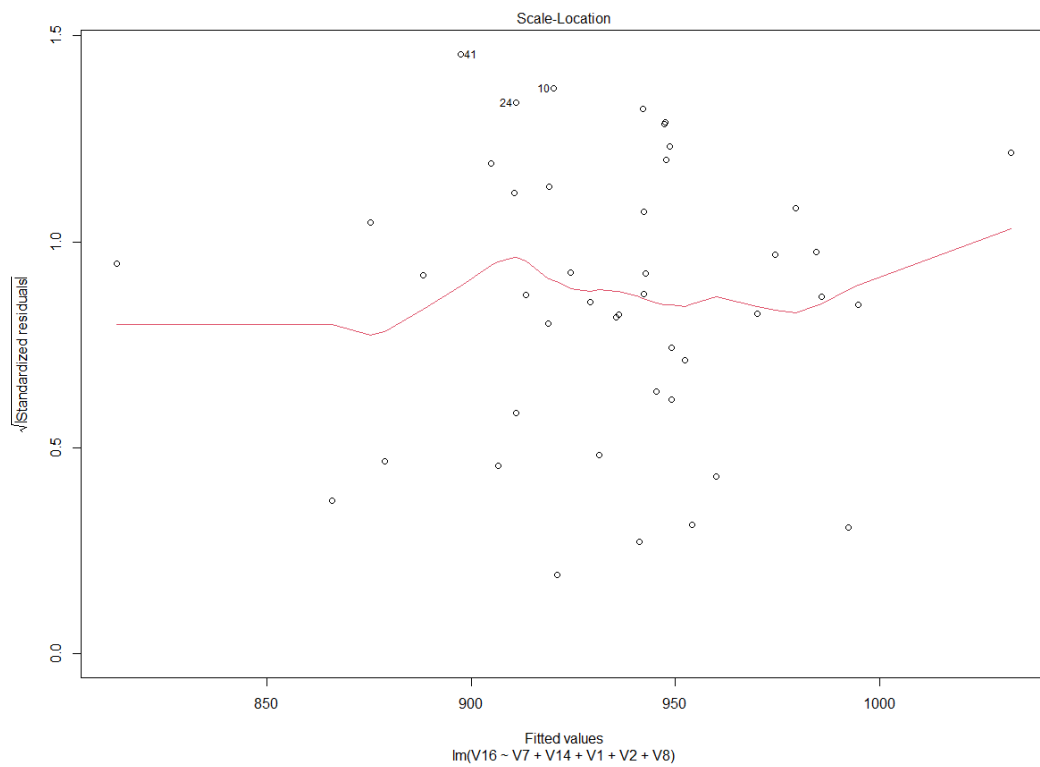
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

- Regression Model Linearity Assumption: It is linear in parameters. Hence, assumption is satisfied.
- Mean Residual Value Assumption: Mean of the 1.4e-15 which is approximately equal to 0. Hence, the assumption is true for this model.
- Homoscedasticity and Normality Assumption:
Using 4 Degrees of Freedom, Level of Significance = 0.05

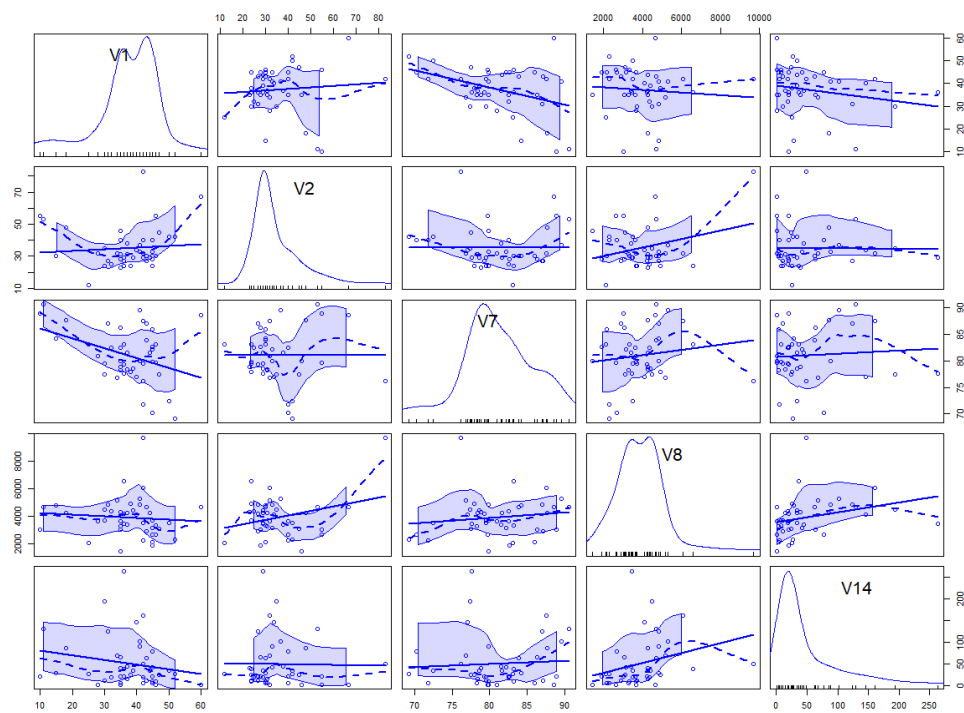
	Value	p-value	Decision
Global Stat	1.7932	0.774	Assumptions acceptable.
Skewness	0.0147	0.903	Assumptions acceptable.
Kurtosis	1.1935	0.275	Assumptions acceptable.
Link Function	0.1059	0.745	Assumptions acceptable.
Heteroscedasticity	0.4790	0.489	Assumptions acceptable.

The points appear random and the line quite pretty flat, without increasing or decreasing trend. So, the condition of homoscedasticity can be accepted. Thus, Homoscedasticity assumption is satisfied.





- Normality assumption is satisfied.



- Accuracy

	ME	RMSE	MAE	MPE	MAPE
Test set	-201	225	201	-22	22

3. Reduced Model using AIC (direction: forward)

Start: AIC=348

V16 ~ 1

	Df	Sum of Sq	RSS	AIC
+ V7	1	21182	92088	340
+ V1	1	20394	92876	341
+ V14	1	17660	95610	342
+ V10	1	11959	101311	345
<none>			113270	348
+ V2	1	3468	109802	348
+ V8	1	2327	110943	349
+ V3	1	2320	110950	349
+ V15	1	497	112773	349

Step: AIC=340

V16 ~ V7

	Df	Sum of Sq	RSS	AIC
+ V14	1	20320	71768	331
+ V1	1	9001	83086	338
+ V8	1	4714	87374	340
<none>			92088	340
+ V10	1	3741	88346	341
+ V2	1	3448	88639	341
+ V15	1	574	91514	342
+ V3	1	110	91978	342

Step: AIC=331

V16 ~ V7 + V14

	Df	Sum of Sq	RSS	AIC
+ V1	1	15121	56647	323
<none>			71768	331
+ V2	1	3142	68626	331
+ V10	1	2890	68878	332
+ V15	1	1286	70482	333
+ V8	1	899	70869	333
+ V3	1	165	71602	333

Step: AIC=323
V16 ~ V7 + V14 + V1

	Df	Sum of Sq	RSS	AIC
+ V2	1	4506	52141	321
<none>		56647	323	
+ V3	1	1287	55360	324
+ V10	1	874	55773	324
+ V8	1	767	55880	324
+ V15	1	507	56141	325

Step: AIC=321
V16 ~ V7 + V14 + V1 + V2

	Df	Sum of Sq	RSS	AIC
+ V8	1	2609	49532	321
<none>		52141	321	
+ V15	1	729	51413	323
+ V10	1	495	51647	323
+ V3	1	370	51772	323

Step: AIC=321
V16 ~ V7 + V14 + V1 + V2 + V8

	Df	Sum of Sq	RSS	AIC
<none>		49532	321	
+ V15	1	899	48633	322
+ V10	1	255	49277	323
+ V3	1	135	49397	323

V16 = V7 + V14 + V1 + V2 + V8

- Coefficients:

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 F-statistic: 9.78 on 5 and 38 DF, p-value: 4.58e-06

- Analysis of Variance Table

Response: V16

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Residuals

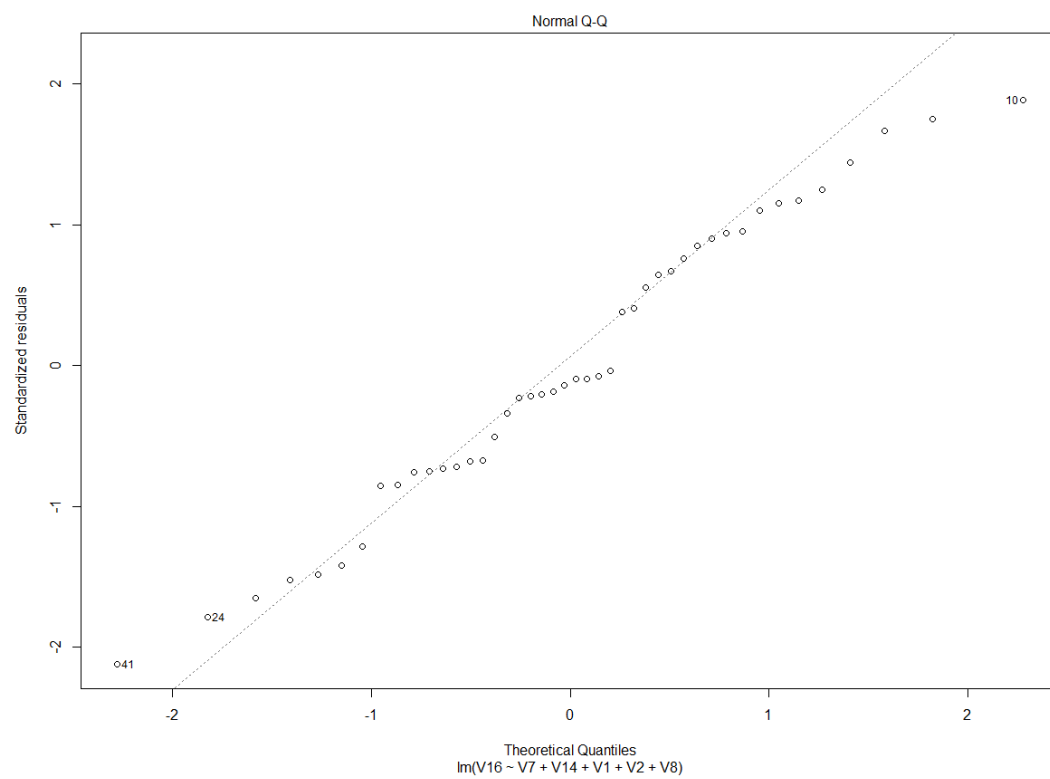
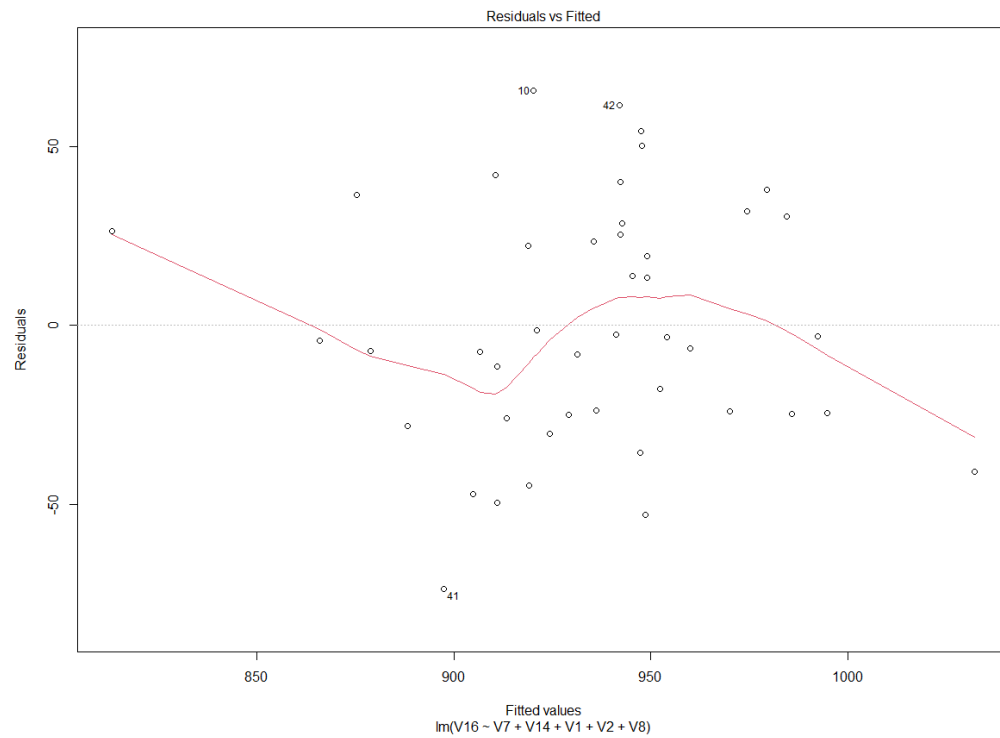
38 49532 1303

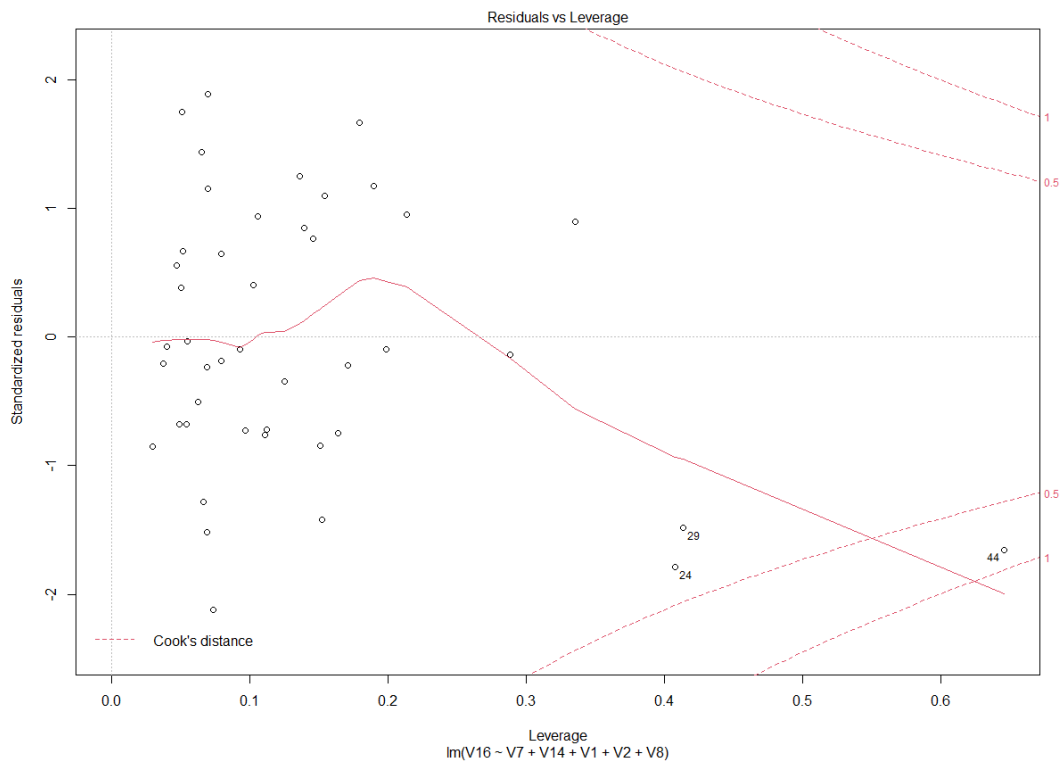
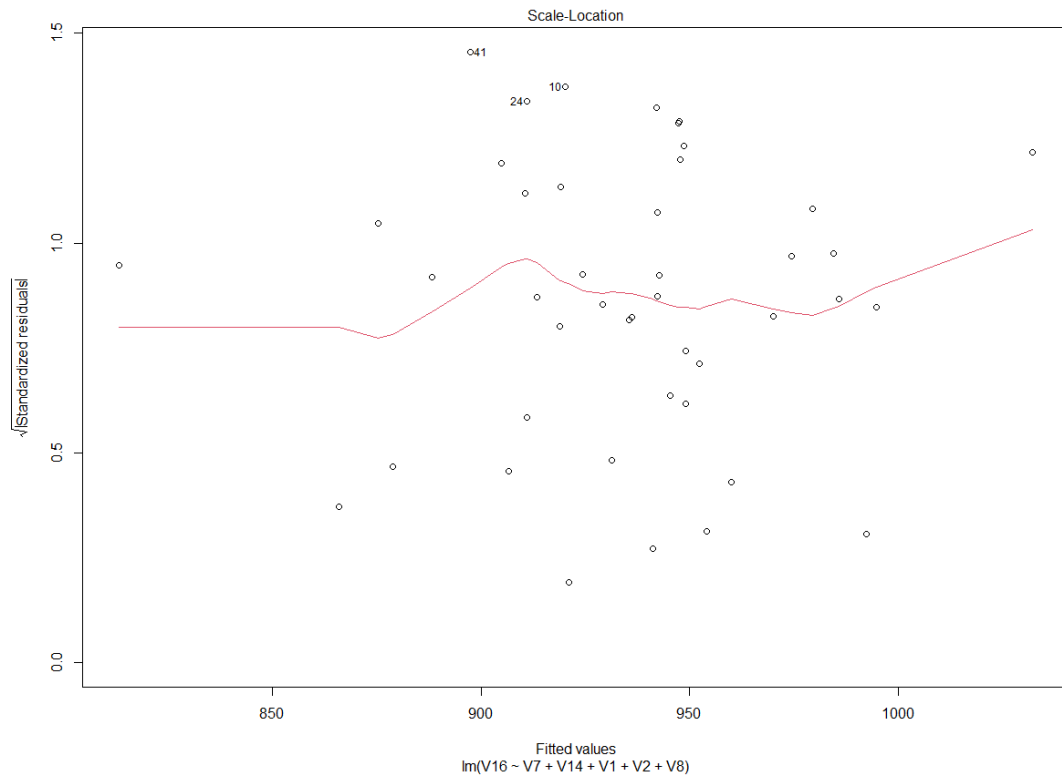
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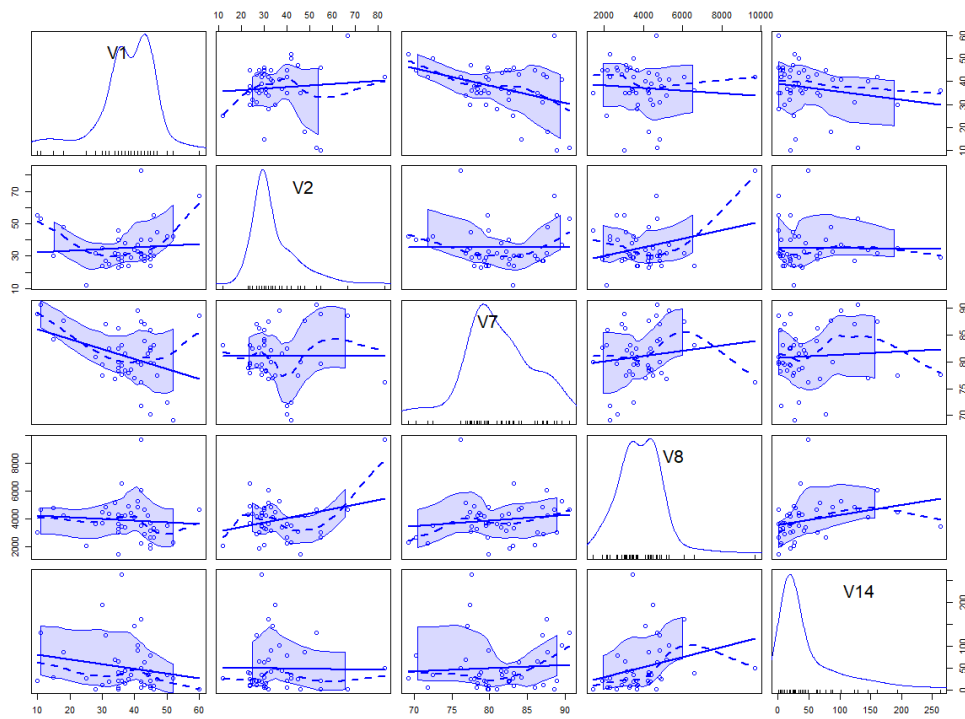
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+ V10	1	11959	101311	346
<none>			113270	348
+ V2	1	3468	109802	350
+ V8	1	2327	110943	350
+ V3	1	2320	110950	350
+ V15	1	497	112773	351

Step: AIC=342

V16 ~ V7

	Df	Sum of Sq	RSS	AIC
+ V14	1	20320	71768	334
+ V1	1	9001	83086	340
<none>			92088	342
+ V8	1	4714	87374	342
+ V10	1	3741	88346	343
+ V2	1	3448	88639	343
+ V15	1	574	91514	344
+ V3	1	110	91978	345

Step: AIC=334

V16 ~ V7 + V14

	Df	Sum of Sq	RSS	AIC
+ V1	1	15121	56647	326
<none>			71768	334
+ V2	1	3142	68626	335
+ V10	1	2890	68878	335
+ V15	1	1286	70482	336
+ V8	1	899	70869	336
+ V3	1	165	71602	336

Step: AIC=326
V16 ~ V7 + V14 + V1

	Df	Sum of Sq	RSS	AIC
+ V2	1	4506	52141	325
<none>		56647		326
+ V3	1	1287	55360	328
+ V10	1	874	55773	328
+ V8	1	767	55880	328
+ V15	1	507	56141	329

Step: AIC=325
V16 ~ V7 + V14 + V1 + V2

	Df	Sum of Sq	RSS	AIC
<none>		52141		325
+ V8	1	2609	49532	326
+ V15	1	729	51413	327
+ V10	1	495	51647	328
+ V3	1	370	51772	328

V16 = V7 + V14 + V1 + V2

- Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	1114.1034	108.3761	10.28	1.2e-12 ***
V7	-3.1089	1.1966	-2.60	0.0132 *
V14	0.4429	0.0997	4.44	7.1e-05 ***
V1	2.1266	0.6056	3.51	0.0011 **
V2	-0.8124	0.4425	-1.84	0.0740 .

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

Residual standard error: 37 on 39 degrees of freedom
Multiple R-squared: 0.54, Adjusted R-squared: 0.492
F-statistic: 11.4 on 4 and 39 DF, p-value: 3.1e-06

- Analysis of Variance Table

Response: V16

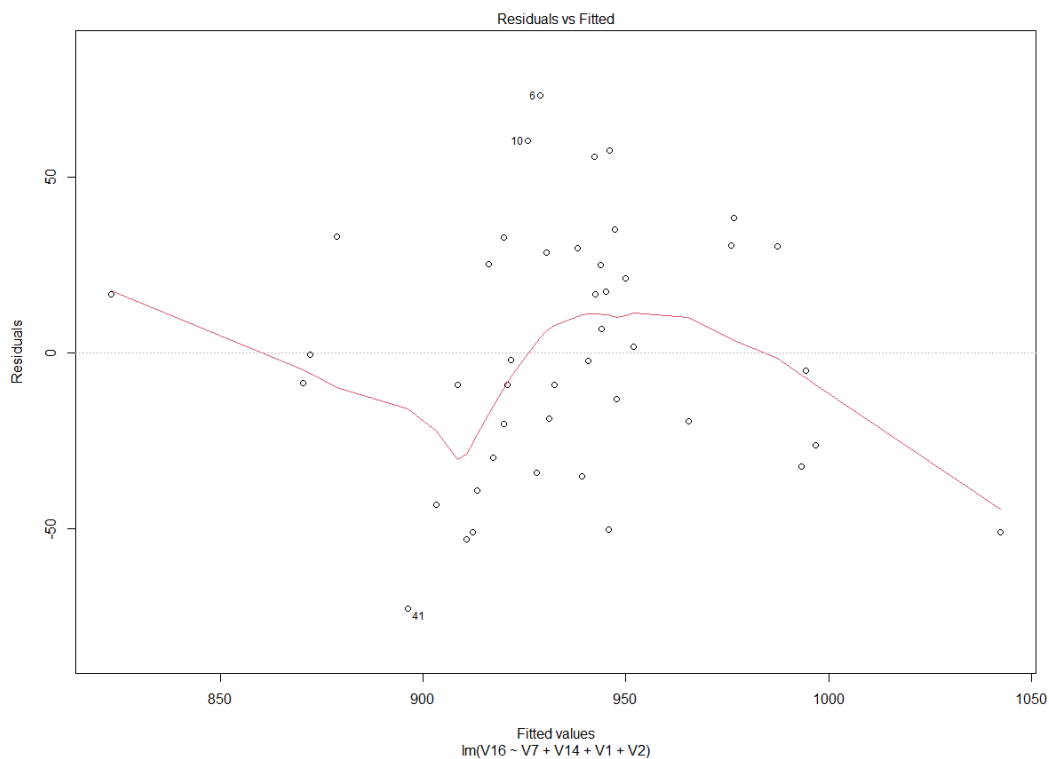
	Df	Sum Sq	Mean Sq	F value	Pr(>F)
V7	1	21182	21182	15.84	0.00029 ***
V14	1	20320	20320	15.20	0.00037 ***
V1	1	15121	15121	11.31	0.00174 **

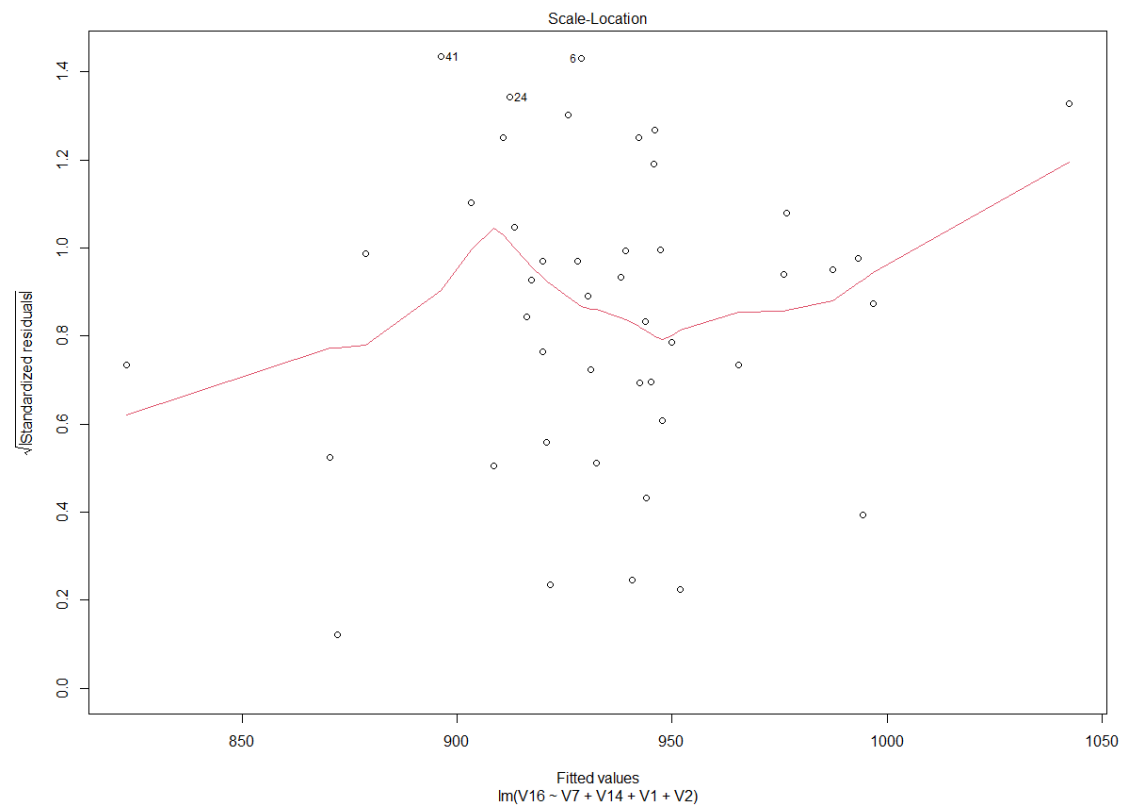
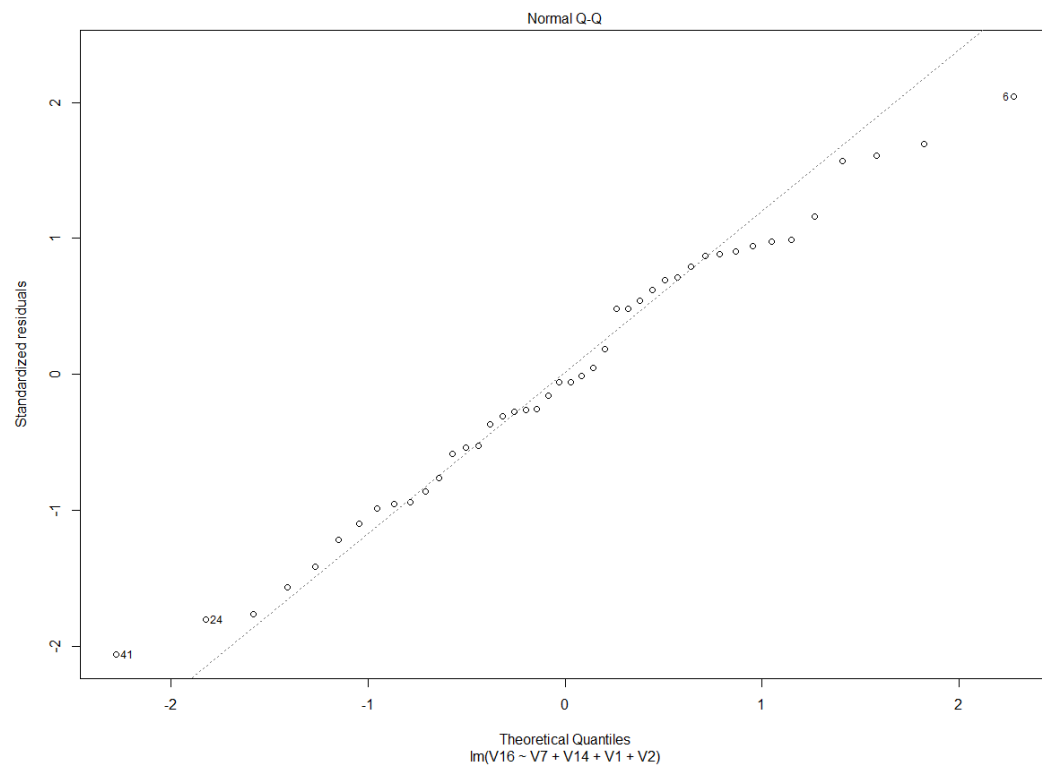
V2 1 4506 4506 3.37 0.07402 .
 Residuals 39 52141 1337

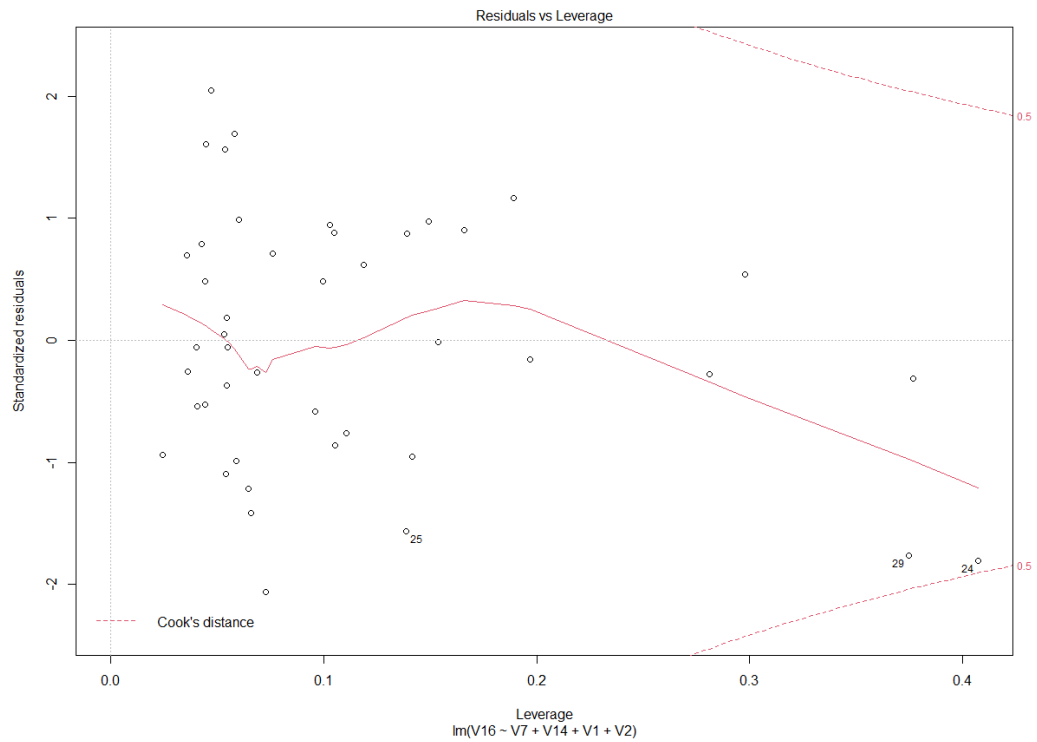
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

- Regression Model Linearity Assumption: It is linear in parameters. Hence, assumption is satisfied.
- Mean Residual Value Assumption: Mean of the 1.3e-15 which is approximately equal to 0. Hence, the assumption is true for this model.
- Homoscedasticity and Normality Assumption:
 Using 4 Degrees of Freedom, Level of Significance = 0.05

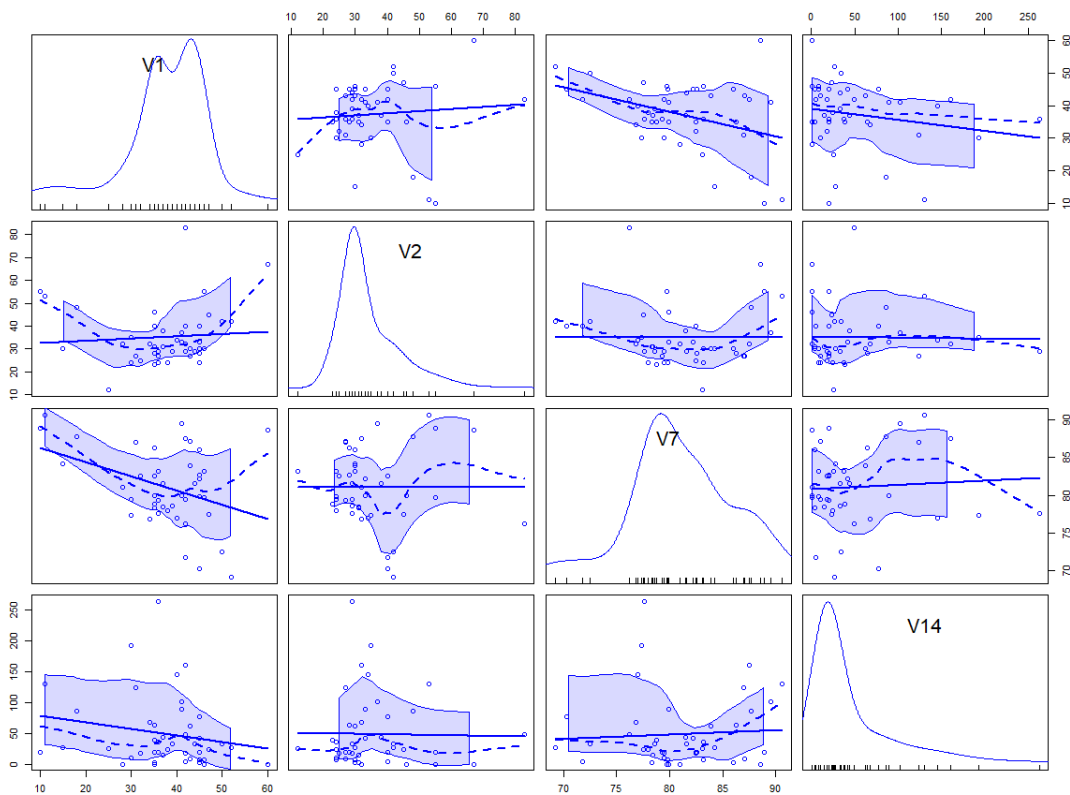
	Value	p-value	Decision
Global Stat	2.77618	0.596	Assumptions acceptable.
Skewness	0.00592	0.939	Assumptions acceptable.
Kurtosis	1.02728	0.311	Assumptions acceptable.
Link Function	1.72572	0.189	Assumptions acceptable.
Heteroscedasticity	0.01726	0.895	Assumptions acceptable.







- Normality assumption is satisfied.



- Accuracy

	ME	RMSE	MAE	MPE	MAPE
Test set	-217	239	217	-24	24

5. Reduced Model using BIC (direction: both)

Start: AIC=333

V16 ~ V1 + V2 + V3 + V7 + V8 + V10 + V14 + V15

	Df	Sum of Sq	RSS	AIC
- V3	1	103	48381	330
- V10	1	309	48587	330
- V15	1	917	49195	331
- V8	1	2634	50913	333
<none>			48278	333
- V2	1	5899	54177	335
- V7	1	7123	55402	336
- V1	1	9396	57675	338
- V14	1	19857	68135	345

Step: AIC=330

V16 ~ V1 + V2 + V7 + V8 + V10 + V14 + V15

	Df	Sum of Sq	RSS	AIC
- V10	1	252	48633	328
- V15	1	897	49277	328
- V8	1	2532	50913	330
<none>			48381	330
- V2	1	6190	54571	333
+ V3	1	103	48278	333
- V7	1	8636	57017	335
- V1	1	14119	62500	339
- V14	1	19759	68140	343

Step: AIC=328

V16 ~ V1 + V2 + V7 + V8 + V14 + V15

	Df	Sum of Sq	RSS	AIC
- V15	1	899	49532	326
- V8	1	2780	51413	327
<none>			48633	328
+ V10	1	252	48381	330
+ V3	1	46	48587	330
- V2	1	6696	55329	331

```
- V7 1 10386 59019 333
- V1 1 15640 64273 337
- V14 1 20036 68669 340
```

Step: AIC=326

V16 ~ V1 + V2 + V7 + V8 + V14

```
      Df Sum of Sq  RSS AIC
- V8 1 2609 52141 325
<none>            49532 326
+ V15 1 899 48633 328
- V2 1 6348 55880 328
+ V10 1 255 49277 328
+ V3 1 135 49397 328
- V7 1 10055 59587 331
- V1 1 16604 66136 336
- V14 1 19713 69245 338
```

Step: AIC=325

V16 ~ V1 + V2 + V7 + V14

```
      Df Sum of Sq  RSS AIC
<none>            52141 325
+ V8 1 2609 49532 326
- V2 1 4506 56647 326
+ V15 1 729 51413 327
+ V10 1 495 51647 328
+ V3 1 370 51772 328
- V7 1 9024 61166 330
- V1 1 16485 68626 335
- V14 1 26386 78527 341
```

- **V16 = V1 + V2 + V7 + V14**

- Coefficients:

```
      Estimate Std. Error t value Pr(>|t|)
(Intercept) 1114.1034 108.3761 10.28 1.2e-12 ***
V1          2.1266  0.6056  3.51 0.0011 **
V2         -0.8124  0.4425 -1.84 0.0740 .
V7         -3.1089  1.1966 -2.60 0.0132 *
V14         0.4429  0.0997  4.44 7.1e-05 ***
```

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

Residual standard error: 37 on 39 degrees of freedom
 Multiple R-squared: 0.54, Adjusted R-squared: 0.492
 F-statistic: 11.4 on 4 and 39 DF, p-value: 3.1e-06

- Analysis of Variance Table

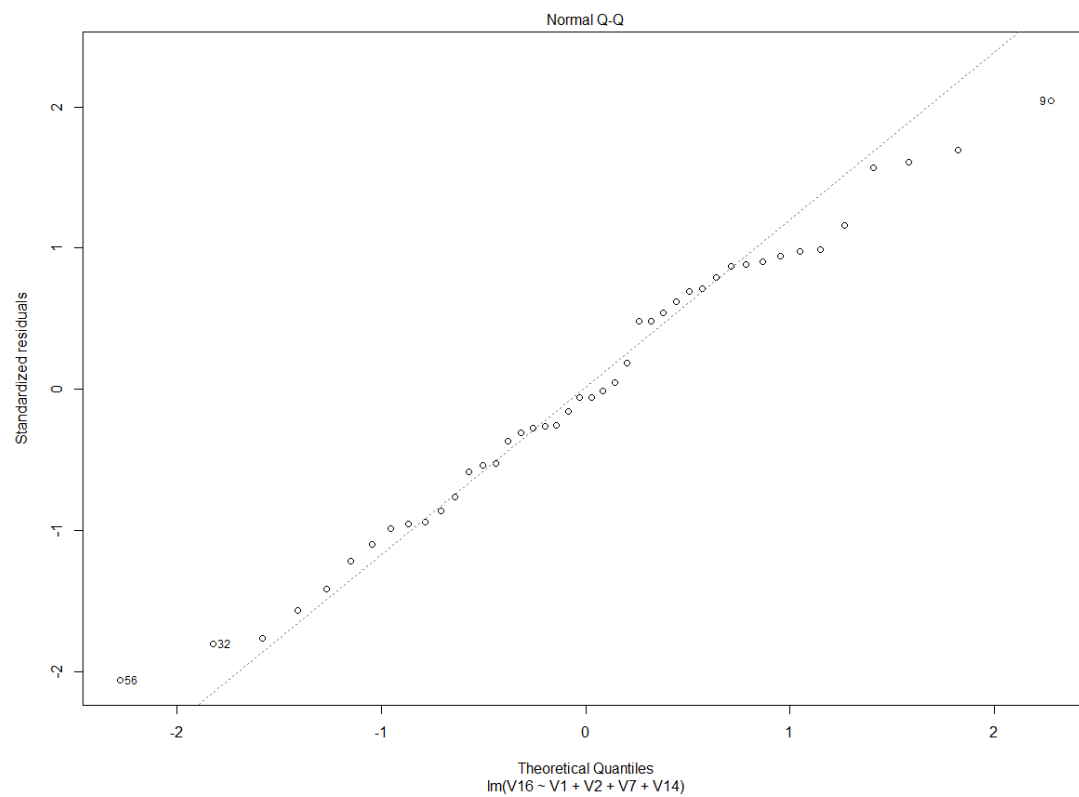
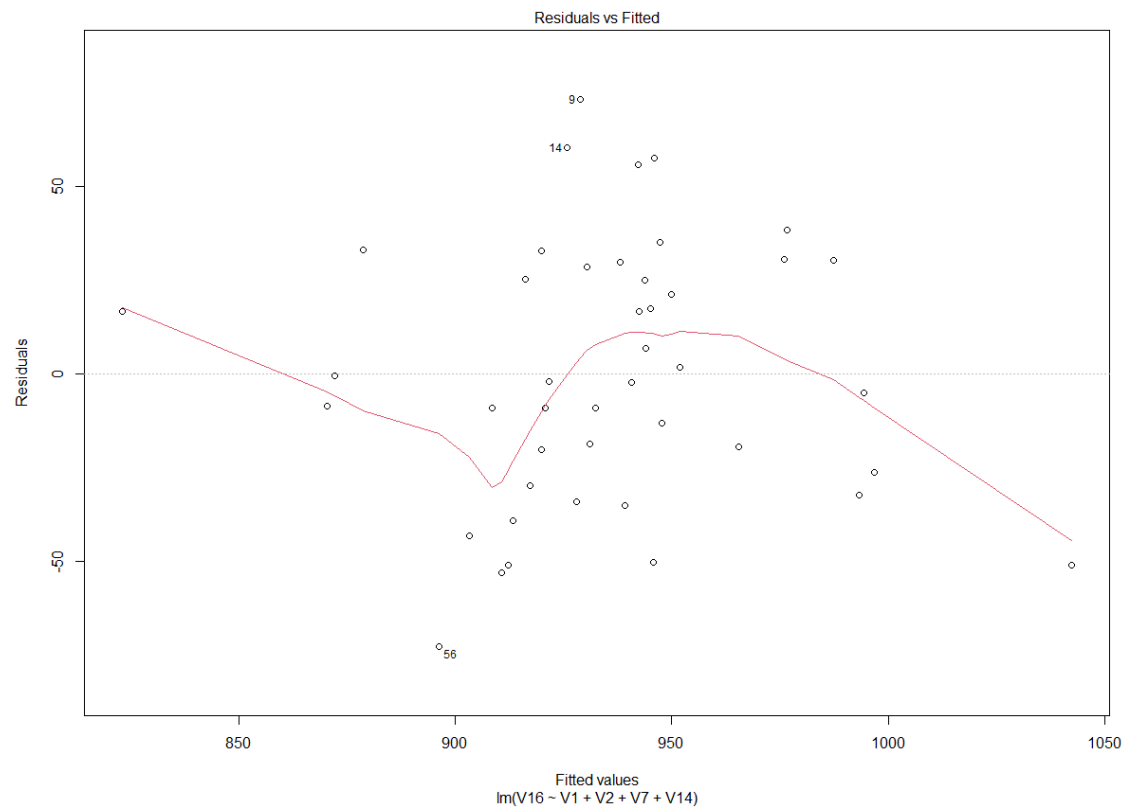
Response: V16

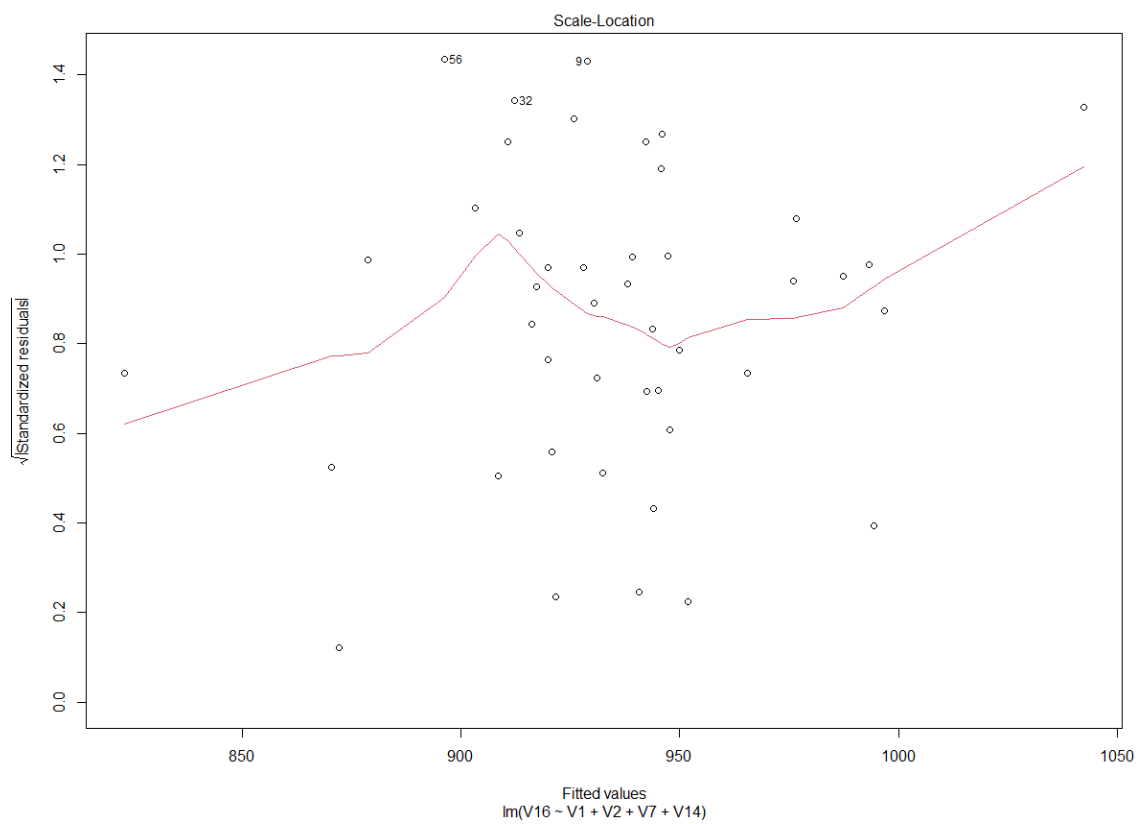
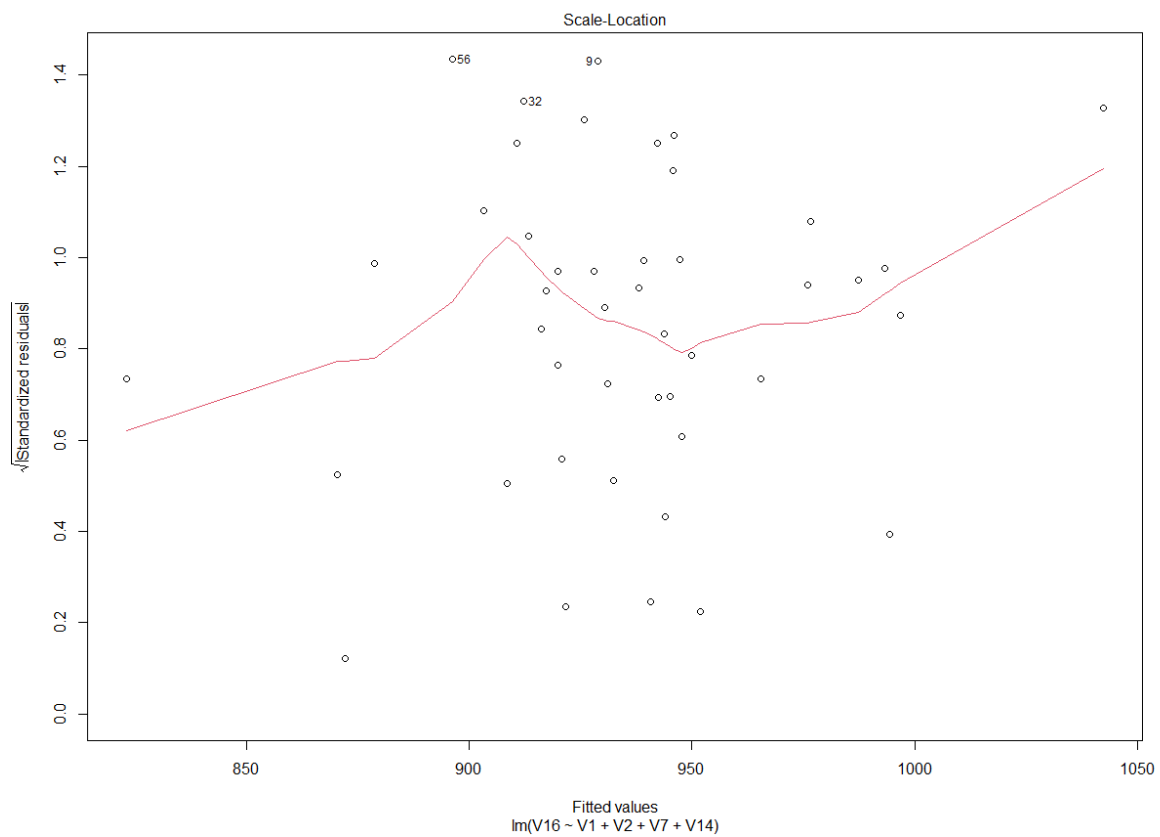
	Df	Sum Sq	Mean Sq	F value	Pr(>F)
V1	1	20394	20394	15.25	0.00036 ***
V2	1	5034	5034	3.77	0.05957 .
V7	1	9314	9314	6.97	0.01187 *
V14	1	26386	26386	19.74	7.1e-05 ***
Residuals	39	52141	1337		

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

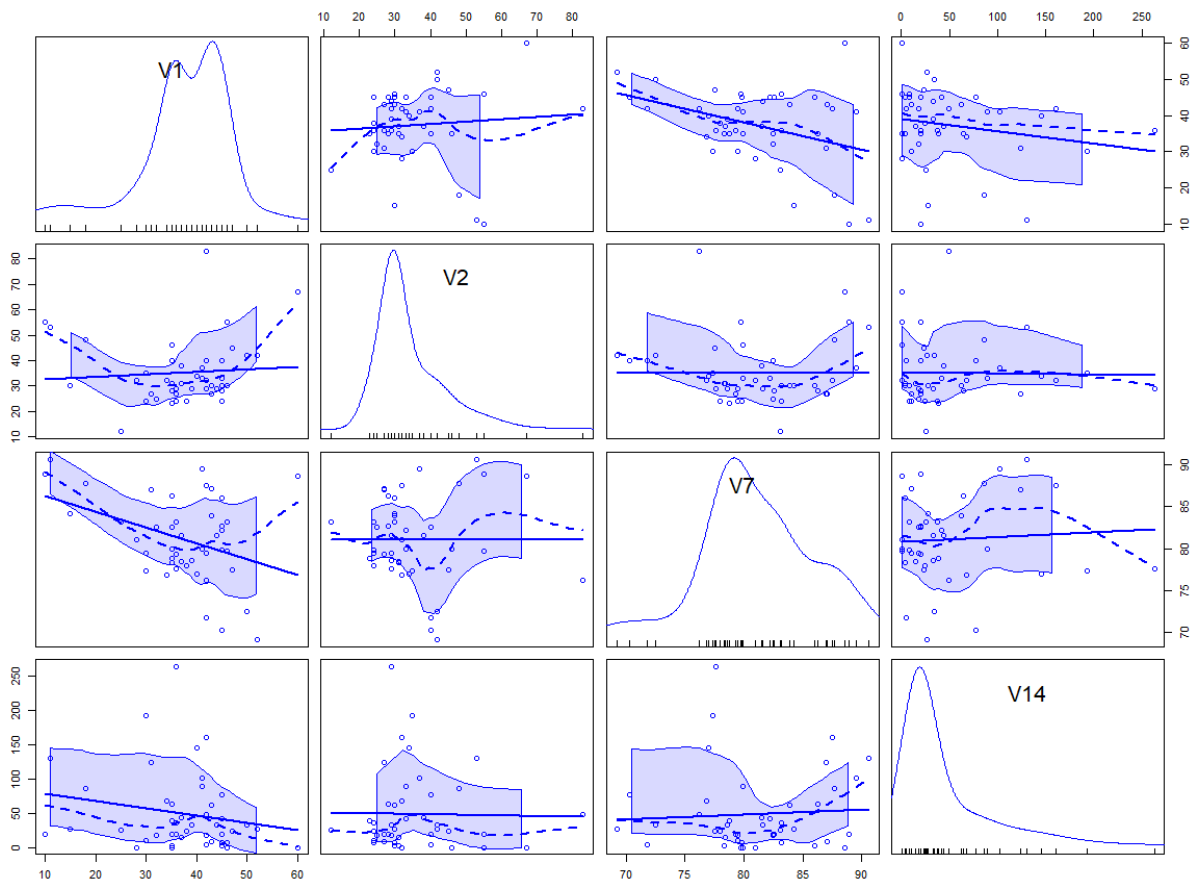
- Regression Model Linearity Assumption: It is linear in parameters. Hence, assumption is satisfied.
- Mean Residual Value Assumption: Mean of the 1.3e-15 which is approximately equal to 0. Hence, the assumption is true for this model.
- Homoscedasticity and Normality Assumption:
 Using 4 Degrees of Freedom, Level of Significance = 0.05

	Value	p-value	Decision
Global Stat	2.77618	0.596	Assumptions acceptable.
Skewness	0.00592	0.939	Assumptions acceptable.
Kurtosis	1.02728	0.311	Assumptions acceptable.
Link Function	1.72572	0.189	Assumptions acceptable.
Heteroscedasticity	0.01726	0.895	Assumptions acceptable.





- Normality assumption is satisfied.



- Accuracy

	ME	RMSE	MAE	MPE	MAPE
Test set	22	83	67	1.6	6.9

MODEL COMPARISON: -

☐ Analysis of Variance Table of all the Models

Model 1: $V16 \sim V1 + V2 + V3 + V7 + V8 + V10 + V14 + V15$

(Intercept)	V1	V2	V3	V7	V8	V10	V14	V15
1.0e+03	1.9e+00	-1.1e+00	4.9e-01	-3.1e+00	6.3e-03	-6.1e-01	4.0e-01	1.0e+00

Model 2: $V16 \sim V7 + V14 + V1 + V2 + V8$

(Intercept)	V7	V14	V1	V2	V8
1.1e+03	-3.3e+00	4.0e-01	2.1e+00	-1.0e+00	6.1e-03

Model 3: $V16 \sim V7 + V14 + V1 + V2 + V8$

(Intercept)	V7	V14	V1	V2	V8
1.1e+03	-3.3e+00	4.0e-01	2.1e+00	-1.0e+00	6.1e-03

Model 4: $V16 \sim V7 + V14 + V1 + V2$

(Intercept)	V7	V14	V1	V2
1114.103	-3.109	0.443	2.127	-0.812

Model 5: $V16 \sim V1 + V2 + V7 + V14$

(Intercept)	V1	V2	V7	V14
1114.103	2.1127	-0.812	-3.109	0.443

	Res.Df	RSS	Df	Sum of Sq	F	Pr(>F)
1	35	48278				
2	38	49532	-3	-1254	0.30	0.82
3	38	49532	0	0		
4	39	52141	-1	-2609	1.89	0.18

❑ Comparing the Values

```

broom::glance(regFull)
# A tibble: 1 x 12
#   r.squared adj.r.squared sigma statistic p.value    df logLik   AIC    BIC deviance df.residual nobs
#   <dbl>      <dbl>    <dbl>    <dbl>    <dbl>   <dbl> <dbl> <dbl> <dbl>      <int>  <int>
#1   0.574        0.476  37.1      5.89 0.0000868     8 -216.  453.  471.   48278.      35   44

broom::glance(regAICboth)
# A tibble: 1 x 12
#   r.squared adj.r.squared sigma statistic p.value    df logLik   AIC    BIC deviance df.residual nobs
#   <dbl>      <dbl>    <dbl>    <dbl>    <dbl>   <dbl> <dbl> <dbl> <dbl>      <int>  <int>
#1   0.563        0.505  36.1      9.78 0.0000458     5 -217.  448.  461.   49532.      38   44

broom::glance(regAICfwd)
# A tibble: 1 x 12
#   r.squared adj.r.squared sigma statistic p.value    df logLik   AIC    BIC deviance df.residual nobs
#   <dbl>      <dbl>    <dbl>    <dbl>    <dbl>   <dbl> <dbl> <dbl> <dbl>      <int>  <int>
#1   0.563        0.505  36.1      9.78 0.0000458     5 -217.  448.  461.   49532.      38   44

broom::glance(regBICfwd)
# A tibble: 1 x 12
#   r.squared adj.r.squared sigma statistic p.value    df logLik   AIC    BIC deviance df.residual nobs
#   <dbl>      <dbl>    <dbl>    <dbl>    <dbl>   <dbl> <dbl> <dbl> <dbl>      <int>  <int>
#1   0.540        0.492  36.6     11.4 0.0000310     4 -218.  448.  459.   52141.      39   44

broom::glance(regBICboth)
# A tibble: 1 x 12
#   r.squared adj.r.squared sigma statistic p.value    df logLik   AIC    BIC deviance df.residual nobs
#   <dbl>      <dbl>    <dbl>    <dbl>    <dbl>   <dbl> <dbl> <dbl> <dbl>      <int>  <int>
#1   0.540        0.492  36.6     11.4 0.0000310     4 -218.  448.  459.   52141.      39   44

```

❑ Comparing the Accuracy

	ModelNames	Rsq	AdjRsq	MeanErr	MeanAbsErr	MeanPercentErr	MeanAbsPercentErr
1	regFull	0.57	0.48	22	67	1.6	6.9
2	regAICboth	0.56	0.51	-201	201	-22.1	22.1
3	regAICfwd	0.56	0.51	-201	201	-22.1	22.1
4	regBICfwd	0.54	0.49	-217	217	-23.8	23.8
5	regBICboth	0.54	0.49	22	67	1.6	6.9

CONCLUSION

We have concluded that the best model is the one made using BIC, both directional;

Final Model:

$$Y = (1114.103) + (2.1127)V1 + (-0.812)V2 + (-3.109)V7 + (0.443)V14$$

Y=V16, the death rate

V1, the average annual precipitation;

V2, the average January temperature;

V7, the number of households with fully equipped kitchens;

V14, the sulfur dioxide pollution index;

The Final Model does not have the best Adjusted R-squared, however it has the best BIC value (least BIC value) and the best Mean Error (lowest error).

CODE

Data Set Description and Introduction

```
XB = read.table('D:/Studies/NJiT/Sem_2/Regression_Analysis/Project/x28.txt')
XB

str(XB) # Compact structure of Data
summary(XB)

library(Hmisc)
describe(XB)

library(pastecs)
stat.desc(XB)
options(digits=3)
StatAn <- pd.DataFrame(stat.desc(XB, basic=F))
StatAn

XB.cor = cor(XB)# using Pearson

XB.cor

library(corrplot)
dev.off()
corrplot(XB.cor)

palette = colorRampPalette(c("cyan", "#3296fa", "#003294")) (20)
heatmap(x = XB.cor, col = palette, symm = TRUE)

pairs(~V1+V2+V3+V4+V5+V6+V7+V8+V9+V10+V11+V12+V13+V14+V15+V16, data = XB)

library(car)
scatterplotMatrix(~ V1+V2+V3+V4+V5+V6+V7+V8+V9+V10+V11+V12+V13+V14+V15+V16,
data = XB)

set.seed(125)
library(caTools)

data_split = sample.split(XB, SplitRatio = 0.8)
train <- subset(XB, data_split == TRUE)
test <-subset(XB, data_split == FALSE)
summary(train)

V16 = train$V16
V1 <- train$V1
V2 = train[,2]
V3 <- train[,3]
V4 = train$V4
V5 <- train$V5
```

```

V6 = train[,6]
V7 <- train[,7]
V8 = train$V8
V9 <- train$V9
V10 = train[,10]
V11 <- train[,11]
V12 = train$V12
V13 <- train$V13
V14 = train[,14]
V15 <- train[,15]

k=1 # test Variability is larger than 0; therefore 5th and 6th columns not considered
while (k<16){
  print(var(train[,k]))
  k = k+1
}

Y_og <- test[nrow(test)] # Original Values
Y_og

Y_calc <- test[nrow(test)]*0 # Initialization For calculated values
Y_calc

regBase = lm(V16 ~ 1)
regBase

```

1. FULL MODEL

```

regFull = lm(V16 ~ V1+V2+V3+V4+V7+V8+V9+V10+V11+V12+V13+V14+V15, data = train)
regFull

# VIF factor: No perfect multicollinearity
vif(model)

regFull = lm(V16 ~ V1+V2+V3+V7+V8+V10+V14+V15, data = train)
regFull

Y_calcF1 <- Y_calc # Initialization For calculated values
Y_calc1 <- Y_calcF1 # Initialization For calculated values
model <- regFull

summary(model)
anova(model)
attributes(model)
residuals(model)
sum(residuals(model))
mean(residuals(model))

```

```

# homoscedasticity
par(mfrow=c(length(test),length(test)))
gvlma::gvlma(modelL, alphalevel = 0.05)
dev.off()
plot(modelL)

# TEST DATA
coefficients(modelL)

pairs(~V1+V2+V3+V7+V8+V10+V14+V15, data = train)

library(car)
scatterplotMatrix(~ V1+V2+V3+V7+V8+V10+V14+V15, data = train)

# CODE for getting calculated values of the test model and later comparing them with the
Original values

j = 1
while (j<=nrow(test)) {
  i = 1
  Y_calc1[j,1] <- coef(modelL)[i]

  while (i<(length(coef(modelL))-1)) {
    Y_calc1[j,1] = Y_calc1[j,1] + test[j,i]*coef(modelL)[i+1]
    i=i+1
  }
  j=j+1
}

# Checking Accuracy
library(forecast)
Acc_Y_calc1 = accuracy(Y_calc1[,1], Y_og[,1])
CompTab = Y_og
CompTab[,2] = Y_calc1[,1]
CompTab[,3] = Y_og[,1] - Y_calc1[,1]
CompTab[,4] = CompTab[,3]*CompTab[,3]
library(dplyr)
CompTab <- rename(CompTab, Y_og = V16, Y_calc1 = V2, error = V3, Sq.error = V4)
CompTab
Y_calcF1 <- Y_calc1
Acc_Y_calcF1 <- Acc_Y_calc1
Acc_Y_calcF1

```

2. Reduced Model: F-test-based backward selection using rms::fastbw()

```

library(rms) # rms: root mean square; ols: ordinary least squares
ols.full <- ols(V16 ~ V1+V2+V3+V4+V7+V8+V9+V10+V11+V12+V13+V14+V15, data = train)
regPval = fastbw(ols.full, rule = "p", sls = 0.5)

```

```

regPval

Y_calc2 <- Y_calc # Initialization For calculated values
Y_calc1 <- Y_calc2 # Initialization For calculated values
model = regPval

summary(model)
#anova(model)
attributes(model)
residuals(model)
sum(residuals(model))
mean(residuals(model))

#par(mfrow=c(length(test),length(test)))
#glm::glm(model, alphalevel = 0.05)
#dev.off()
#plot(model)

# TEST DATA
coefficients(model)
# Graph plotted on the basis of Coefficients
pairs(~V1+V2+V3+V7+V8+V9+V14, data = train)

library(car)
scatterplotMatrix(~ V1+V2+V3+V7+V8+V9+V14, data = train)

# VIF factor: No perfect multicollinearity
vif(model)

# CODE for getting calculated values of the test model and later comparing them with the
Original values

j = 1
while (j<=nrow(test)) {
  i = 1
  Y_calc1[j,1] <- coef(model)[i]

  while (i<(length(coef(model))-1)) {
    Y_calc1[j,1] = Y_calc1[j,1] + test[j,i]*coef(model)[i+1]
    i=i+1
  }
  j=j+1
}

library(forecast)
Acc_Y_calc1 = accuracy(Y_calc1[,1], Y_og[,1])
CompTab = Y_og
CompTab[,2] = Y_calc1[,1]
CompTab[,3] = Y_og[,1] - Y_calc1[,1]

```



```

CompTab[,4] = CompTab[,3]*CompTab[,3]
library(dplyr)
CompTab <- rename(CompTab, Y_og = V16, Y_calc1 = V2, error = V3, Sq.error = V4)
CompTab
Y_calc2 <- Y_calc1
Acc_Y_calc2 <- Acc_Y_calc1
Acc_Y_calc2

```

3. Reduced Model: AIC both direction

```

regAICboth <- step(regFull, scope = list(upper=regFull, lower=~1), direction = "both", k = 2,
trace = 1)
regAICboth
Y_calc3 <- Y_calc # Initialization For calculated values
Y_calc1 <- Y_calc3 # Initialization For calculated values
modelL = regAICboth

summary(modelL)
anova(modelL)
attributes(modelL)
residuals(modelL)
sum(residuals(modelL))
mean(residuals(modelL))
par(mfrow=c(length(test),length(test)))
gvlma::gvlma(modelL, alphalevel = 0.05)
dev.off()
plot(modelL)

# TEST DATA
coefficients(modelL)

# Graph plotted on the basis of Coefficients
pairs(~V1+V2+V7+V8+V14, data = train)

library(car)
scatterplotMatrix(~ V1+V2+V7+V8+V14, data = train)

# VIF factor: No perfect multicollinearity
#vif(modelL)

# CODE for getting calculated values of the test model and later comparing them with the
Original values
j = 1
while (j<=nrow(test)) {
  i = 1
  Y_calc1[j,1] <- coef(modelL)[i]

  while (i<(length(coef(modelL))-1)) {

```

```

    Y_calc1[j,1] = Y_calc1[j,1] + test[j,i]*coef(modelL)[i+1]
    i=i+1
  }
  j=j+1
}
library(forecast)
Acc_Y_calc1 = accuracy(Y_calc1[,1], Y_og[,1])
CompTab = Y_og
CompTab[,2] = Y_calc1[,1]
CompTab[,3] = Y_og[,1] - Y_calc1[,1]
CompTab[,4] = CompTab[,3]*CompTab[,3]
library(dplyr)
CompTab <- rename(CompTab, Y_og = V16, Y_calc1 = V2, error = V3, Sq.error = V4)
CompTab
Y_calc3 <- Y_calc1
Acc_Y_calc3 <- Acc_Y_calc1
Acc_Y_calc3

```

4. Reduced Model: # AIC Forward

```

regAICfwd = step(regBase, scope = list(upper=regFull, lower=~1), direction = "forward", k =
2, trace = 1)
regAICfwd

Y_calc4 <- Y_calc # Initialization For calculated values
Y_calc1 <- Y_calc4 # Initialization For calculated values
modelL = regAICfwd

summary(modelL)
anova(modelL)
attributes(modelL)
#residuals(modelL)
mean(residuals(modelL))

par(mfrow=c(length(test),length(test)))
gvlma::gvlma(modelL, alphalevel = 0.05)
dev.off()
plot(modelL)

# TEST DATA
coefficients(modelL)

# Graph plotted on the basis of Coefficients
pairs(~V1+V2+V7+V8+V14, data = train)

library(car)
scatterplotMatrix(~ V1+V2+V7+V8+V14, data = train)

```

```

# VIF factor: No perfect multicollinearity
#vif(modelL)

# CODE for getting calculated values of the test model and later comparing them with the
Original values
j = 1
while (j<=nrow(test)) {
  i = 1
  Y_calc1[j,1] <- coef(modelL)[i]

  while (i<(length(coef(modelL))-1)) {
    Y_calc1[j,1] = Y_calc1[j,1] + test[j,i]*coef(modelL)[i+1]
    i=i+1
  }
  j=j+1
}

library(forecast)
Acc_Y_calc1 = accuracy(Y_calc1[,1], Y_og[,1])
CompTab = Y_og
CompTab[,2] = Y_calc1[,1]
CompTab[,3] = Y_og[,1] - Y_calc1[,1]
CompTab[,4] = CompTab[,3]*CompTab[,3]
library(dplyr)
CompTab <- rename(CompTab, Y_og = V16, Y_calcl1 = V2, error = V3, Sq.error = V4)
CompTab
Y_calc4 <- Y_calc1
Acc_Y_calc4 <- Acc_Y_calc1
Acc_Y_calc4

```

5. Reduced Model: BIC Forward Direction

```

regBICfwd = step(regBase, scope = list(upper=regFull, lower=~1), direction = "forward", k =
log(length(test)), trace = 1)
regBICfwd

Y_calc5 <- Y_calc # Initialization For calculated values
Y_calc1 <- Y_calc5 # Initialization For calculated values
modelL = regBICfwd

summary(modelL)
anova(modelL)
attributes(modelL)
#residuals(modelL)
mean(residuals(modelL))

```

```

par(mfrow=c(length(test),length(test)))
gvlma::gvlma(modelL, alphalevel = 0.05)
dev.off()
plot(modelL)

# TEST DATA
coefficients(modelL)

# Graph plotted on the basis of Coefficients
pairs(~V1+V2+V7+V14, data = train)

library(car)
scatterplotMatrix(~ V1+V2+V7+V14, data = train)

# VIF factor: No perfect multicollinearity
#vif(modelL)

# CODE for getting calculated values of the test model and later comparing them with the
Original values
j = 1
while (j<=nrow(test)) {
  i = 1
  Y_calc1[j,1] <- coef(modelL)[i]

  while (i<(length(coef(modelL))-1)) {
    Y_calc1[j,1] = Y_calc1[j,1] + test[j,i]*coef(modelL)[i+1]
    i=i+1
  }
  j=j+1
}

library(forecast)
Acc_Y_calc1 = accuracy(Y_calc1[,1], Y_og[,1])
CompTab = Y_og
CompTab[,2] = Y_calc1[,1]
CompTab[,3] = Y_og[,1] - Y_calc1[,1]
CompTab[,4] = CompTab[,3]*CompTab[,3]
library(dplyr)
CompTab <- rename(CompTab, Y_og = V16, Y_calc1 = V2, error = V3, Sq.error = V4)
CompTab
Y_calc5 <- Y_calc1
Acc_Y_calc5 <- Acc_Y_calc1
Acc_Y_calc5

```

6. Reduced Model: BIC Both Direction

```
regBICboth = step(regFull, scope = list(upper=regFull, lower=~1), direction = "both", k =  
log(length(test)), trace = 1)  
regBICboth
```

```
Y_calc6 <- Y_calc # Initialization For calculated values  
Y_calc1 <- Y_calc6 # Initialization For calculated values  
model = regBICboth
```

```
summary(model)  
anova(model)  
attributes(model)  
#residuals(model)  
mean(residuals(model))
```

```
par(mfrow=c(length(test),length(test)))  
gvlma::gvlma(model, alphalevel = 0.05)  
dev.off()  
plot(model)
```

```
# TEST DATA  
coefficients(model)
```

```
# Graph plotted on the basis of Coefficients  
pairs(~V1+V2+V7+V14, data = train)
```

```
library(car)  
scatterplotMatrix(~ V1+V2+V7+V14, data = train)
```

```
# VIF factor: No perfect multicollinearity  
#vif(model)
```

```
# CODE for getting calculated values of the test model and later comparing them with the  
Original values
```

```
j = 1  
while (j<=nrow(test)) {  
  i = 1  
  Y_calc1[j,1] <- coef(model)[i]  
  
  while (i<(length(coef(model))-1)) {  
    Y_calc1[j,1] = Y_calc1[j,1] + test[j,i]*coef(model)[i+1]  
    i=i+1  
  }  
  j=j+1  
}
```

```
library(forecast)  
Acc_Y_calc1 = accuracy(Y_calc1[,1], Y_og[,1])
```

```

CompTab = Y_og
CompTab[,2] = Y_calc1[,1]
CompTab[,3] = Y_og[,1] - Y_calc1[,1]
CompTab[,4] = CompTab[,3]*CompTab[,3]
library(dplyr)
CompTab <- rename(CompTab, Y_og = V16, Y_calc1 = V2, error = V3, Sq.error = V4)
CompTab
Y_calc6 <- Y_calc1
Acc_Y_calc6 <- Acc_Y_calc1
Acc_Y_calc6

```

6. Comparing all the Models

```

anova(regFull, regAICboth, regAICfwd, regBICfwd, regBICboth)
AIC(regFull, regAICboth, regAICfwd, regBICfwd, regBICboth)
BIC(regFull, regAICboth, regAICfwd, regBICfwd, regBICboth)
#CompModel<-as.data.frame(matrix(nrow=4,ncol=6))
#colnames(CompModel)<-c("regFull","regAICboth","regAICfwd","regBICfwd","regBICboth")
#
ModelNames <- c("regFull","regAICboth","regAICfwd","regBICfwd","regBICboth","regPval")
ModelAcc <- c(Acc_Y_calc1, Acc_Y_calc3, Acc_Y_calc4, Acc_Y_calc5, Acc_Y_calc6,
Acc_Y_calc2)
AdjRsqr <- c(summary(regFull)$adj.r.squared, summary(regAICboth)$adj.r.squared,
summary(regAICfwd)$adj.r.squared, summary(regBICfwd)$adj.r.squared,
summary(regBICboth)$adj.r.squared, NA)
Rsqr <- c(summary(regFull)$r.squared, summary(regAICboth)$r.squared,
summary(regAICfwd)$r.squared, summary(regBICfwd)$r.squared,
summary(regBICboth)$r.squared, NA)
MeanErr <- c(Acc_Y_calc1[,1], Acc_Y_calc3[,1], Acc_Y_calc4[,1], Acc_Y_calc5[,1],
Acc_Y_calc6[,1], Acc_Y_calc2[,1])
RootMeanSqErr <- c(Acc_Y_calc1[,2], Acc_Y_calc3[,2], Acc_Y_calc4[,2], Acc_Y_calc5[,2],
Acc_Y_calc6[,2], Acc_Y_calc2[,2])
MeanAbsErr <- c(Acc_Y_calc1[,3], Acc_Y_calc3[,3], Acc_Y_calc4[,3], Acc_Y_calc5[,3],
Acc_Y_calc6[,3], Acc_Y_calc2[,3])
MeanPercentErr <- c(Acc_Y_calc1[,4], Acc_Y_calc3[,4], Acc_Y_calc4[,4], Acc_Y_calc5[,4],
Acc_Y_calc6[,4], Acc_Y_calc2[,4])
MeanAbsPercentErr <- c(Acc_Y_calc1[,5], Acc_Y_calc3[,5], Acc_Y_calc4[,5],
Acc_Y_calc5[,5], Acc_Y_calc6[,5], Acc_Y_calc2[,5])
Coeff <- c(coefficients(regFull), coefficients(regAICboth),
coefficients(regAICfwd),coefficients(regBICfwd), coefficients(regBICboth))
Coeff
CompareModel <- data.frame(ModelNames, Rsqr, AdjRsqr, MeanErr, MeanAbsErr,
MeanPercentErr, MeanAbsPercentErr)
CompareModel[1:6,]

broom::glance(regFull)
broom::glance(regAICboth)
broom::glance(regAICfwd)

```

broom::glance(regBICfwd) broom::glance(regBICboth) broom::glance(regPval)

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