Lab 5

Adam Shen

October 14, 2020

Packages

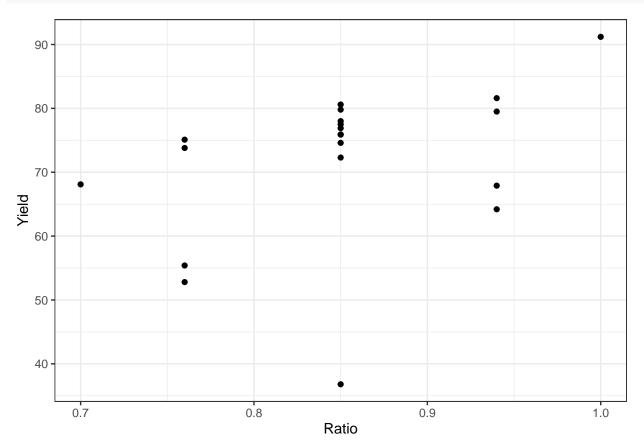
```
library(car)
library(ggplot2)
theme_set(theme_bw())
```

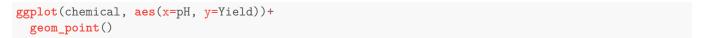
Chemical production data

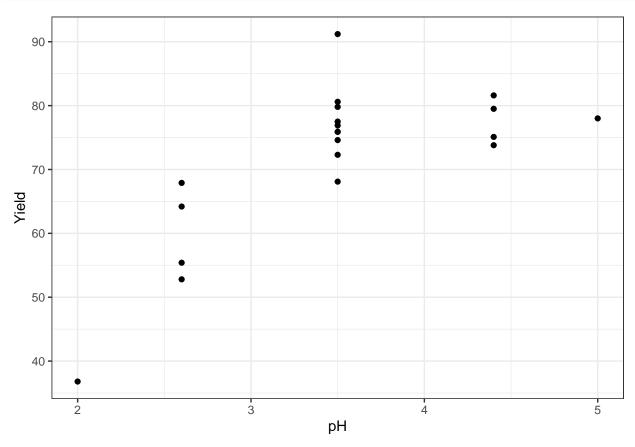
```
chemical <- read.table("./chemprod.txt", header=TRUE)</pre>
```

Scatterplots

```
ggplot(chemical, aes(x=Ratio, y=Yield))+
  geom_point()
```







Data Prep

Fit multiple linear regression model

```
model <- lm(Yield ~ CRatio + CpH + (CRatio*CpH) + I(CRatio^2) + I(CpH^2), x=TRUE, data=chemical2)
# Putting brackets around the interaction term makes it easier to read when we do ANOVA
summary(model)</pre>
```

```
##
## Call:
## lm(formula = Yield ~ CRatio + CpH + (CRatio * CpH) + I(CRatio^2) +
##
       I(CpH^2), data = chemical2, x = TRUE)
##
## Residuals:
##
      Min
               1Q Median
                               ЗQ
                                       Max
## -4.4921 -2.1355 -0.5197 1.7556 4.9649
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 76.4197
                          1.1053 69.142 < 2e-16 ***
                           9.6141 6.360 1.77e-05 ***
## CRatio
               61.1475
```

```
11.3415
                        0.9614 11.797 1.16e-08 ***
## СрН
## I(CRatio^2) 82.3584
                      104.5722 0.788
                                          0.444
## I(CpH^2)
              -9.0653
                        1.0457 -8.669 5.31e-07 ***
## CRatio:CpH -18.0556
                         13.9053 -1.298
                                          0.215
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 3.186 on 14 degrees of freedom
## Multiple R-squared: 0.9487, Adjusted R-squared: 0.9303
## F-statistic: 51.75 on 5 and 14 DF, p-value: 1.56e-08
anova(model)
## Analysis of Variance Table
##
## Response: Yield
             Df Sum Sq Mean Sq F value
                                          Pr(>F)
##
## CRatio
             1 410.54 410.54 40.4522 1.768e-05 ***
             1 1412.36 1412.36 139.1640 1.164e-08 ***
## СрН
## I(CRatio^2) 1 23.31
                        23.31
                               2.2972
                                          0.1519
           1 762.69 762.69 75.1506 5.313e-07 ***
## I(CpH^2)
## CRatio:CpH 1 17.11
                        17.11
                                 1.6860
                                          0.2151
## Residuals 14 142.08
                        10.15
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

Obtaining the variance-covariance matrix

```
res <- resid(model)
MSE <- sum(res^2)/model$df.residual
X <- model$x
XTXinv <- solve(t(X) %*% X)</pre>
```

(Vhatb <- MSE*XTXinv)

```
##
                 (Intercept)
                                     CRatio
                                                      СрН
                                                            I(CRatio^2)
## (Intercept)
                1.221590e+00
                              0.000000e+00
                                            1.476340e-16 -6.504059e+01
## CRatio
                0.00000e+00
                              9.243070e+01
                                            0.000000e+00
                                                           0.00000e+00
## СрН
                1.476340e-16
                              0.000000e+00
                                            9.243070e-01 -6.986623e-15
## I(CRatio^2) -6.504059e+01
                              0.000000e+00 -6.986623e-15
                                                           1.093535e+04
               -6.504059e-01
## I(CpH^2)
                              0.000000e+00 -3.485837e-16 9.117530e+00
## CRatio:CpH
                0.000000e+00 -3.054826e-14
                                            0.000000e+00 0.000000e+00
##
                    I(CpH^2)
                                CRatio:CpH
## (Intercept) -6.504059e-01 0.000000e+00
## CRatio
                0.000000e+00 -3.054826e-14
## СрН
               -3.485837e-16
                              0.00000e+00
## I(CRatio^2)
               9.117530e+00
                              0.000000e+00
## I(CpH^2)
                1.093535e+00
                              0.000000e+00
## CRatio:CpH
                0.000000e+00
                              1.933564e+02
```

vcov(model)

```
##
                 (Intercept)
                                                           I(CRatio^2)
                                    CRatio
                                                     СрН
## (Intercept)
                1.221590e+00 -2.247282e-16
                                           1.050224e-16 -6.504059e+01
## CRatio
               -2.247282e-16 9.243070e+01 -9.290660e-16
                                                          2.938780e-14
                1.050224e-16 -9.290660e-16 9.243070e-01 -5.382639e-15
## СрН
## I(CRatio^2) -6.504059e+01 2.938780e-14 -5.382639e-15
                                                          1.093535e+04
## I(CpH^2)
               -6.504059e-01
                             1.154629e-16 -3.046570e-16 9.117530e+00
## CRatio:CpH -2.535431e-15 -4.048999e-14
                                            3.239199e-15 1.975820e-13
##
                    I(CpH^2)
                                CRatio:CpH
## (Intercept) -6.504059e-01 -2.535431e-15
## CRatio
                1.154629e-16 -4.048999e-14
## СрН
               -3.046570e-16
                              3.239199e-15
## I(CRatio^2)
               9.117530e+00
                              1.975820e-13
## I(CpH^2)
                1.093535e+00
                              2.642452e-15
## CRatio:CpH
                2.642452e-15 1.933564e+02
```

The two matrices appear to be different. Possibly an issue with the precision...

Correlations and variance inflation factors

```
cor(X)
##
               (Intercept)
                                  CRatio
                                                  СрН
                                                        I(CRatio^2)
                                                                          I(CpH^2)
## (Intercept)
                                      NΑ
                                                   NA
                                                                  NΑ
                                                                                NA
                         1
## CRatio
                        NA 1.000000e+00 0.000000e+00 0.000000e+00
                                                                      0.000000e+00
                        NA 0.000000e+00 1.000000e+00 4.578146e-17
## СрН
                                                                      3.219493e-16
## I(CRatio^2)
                        NA 0.000000e+00 4.578146e-17 1.000000e+00 -8.337667e-02
## I(CpH^2)
                        NA 0.000000e+00 3.219493e-16 -8.337667e-02 1.000000e+00
## CRatio:CpH
                        NA 1.974107e-16 0.000000e+00 0.000000e+00 0.000000e+00
##
                 CRatio:CpH
## (Intercept)
                         NA
## CRatio
               1.974107e-16
## СрН
               0.000000e+00
## I(CRatio^2) 0.000000e+00
## I(CpH^2)
               0.00000e+00
## CRatio:CpH 1.000000e+00
vif(model)
##
        CRatio
                       CpH I(CRatio^2)
                                           I(CpH^2)
                                                     CRatio:CpH
##
         1.000
                     1.000
                                  1.007
                                              1.007
                                                           1.000
```

The variance inflation factors are all very close to 1. This means that any collinearity between predictors is not inflating the variances of the least squares estimates by much.

Confidence intervals for parameter estimates

Partial F-tests

Fit the partial models

```
m1 <- lm(Yield ~ CRatio + CpH, data=chemical2)
m2 <- lm(Yield ~ CRatio + CpH + (CRatio*CpH), data=chemical2)
m3 <- lm(Yield ~ CRatio + CpH + I(CpH^2), data=chemical2)</pre>
```

Do the testing

```
## Analysis of Variance Table
##
## Model 1: Yield ~ CRatio + CpH
## Model 2: Yield ~ CRatio + CpH + (CRatio * CpH) + I(CRatio^2) + I(CpH^2)
## Res.Df RSS Df Sum of Sq F Pr(>F)
## 1 17 945.20
## 2 14 142.08 3 803.12 26.378 5.078e-06 ***
## ---
```

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

The associated hypotheses are:

$$H_0:\beta_3=\beta_4=\beta_5=0\quad {\rm vs}\quad H_A:{\rm At\ least\ one\ of}\ \beta_i$$
 non-zero, $i=3,4,5$

Here we are testing whether the interaction term and the two quadratic terms can be simultaneously removed from the model. The p-value, 5.078e-06, is less than 0.05. We reject the null hypothesis and conclude that at least one of β_3 , β_4 , β_5 are non-zero.

anova(m2, model)

```
## Analysis of Variance Table
##
## Model 1: Yield ~ CRatio + CpH + (CRatio * CpH)
## Model 2: Yield ~ CRatio + CpH + (CRatio * CpH) + I(CRatio^2) + I(CpH^2)
               RSS Df Sum of Sq
##
     Res.Df
                                     F
                                          Pr(>F)
## 1
         16 928.09
         14 142.08
                         786.01 38.724 1.971e-06 ***
## 2
                   2
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

The associated hypotheses are:

$$H_0: \beta_4 = \beta_5 = 0$$
 vs $H_A:$ At least one of β_i non-zero, $i=4,5$

Here we are testing whether the two quadratic terms can be simultaneously removed from the model. The p-value, 1.971e-06, is less than 0.05. We reject the null hypothesis and conclude that at least one of β_5 , β_6 are non-zero.

anova(m3, model)

```
## Analysis of Variance Table
##
## Model 1: Yield ~ CRatio + CpH + I(CpH^2)
## Model 2: Yield ~ CRatio + CpH + (CRatio * CpH) + I(CRatio^2) + I(CpH^2)
## Res.Df RSS Df Sum of Sq F Pr(>F)
## 1 16 165.49
## 2 14 142.08 2 23.406 1.1531 0.3439
```

The associated hypotheses are:

$$H_0: \beta_3 = \beta_4 = 0$$
 vs $H_A:$ At least one of β_i non-zero, $i=3,4$

Here we are testing whether the interaction term and the square of the centred ratio can be simultaneously removed from the model. The p-value, 0.3439, is greater than 0.05. We fail to reject the null hypothesis and conclude that there is insufficient evidence to support that at least one of the two coefficients is non-zero. As such we can remove both the interaction term and the square of the centred ratio.

Low birth weight data

```
# R < 4.0.0
birthwt <- read.table("./lowwt.txt", header=TRUE)

# R >= 4.0.0
birthwt <- read.table("./lowwt.txt", header=TRUE, stringsAsFactors=TRUE)</pre>
```

Data prep

Levels: A B C

```
class(birthwt$Hospital)
## [1] "factor"
birthwt$Hospital
## [1] A B A C A B A A C A B A C B B C A B B C C A C B B C A A A B B B C A B B C
## [39] A C
```

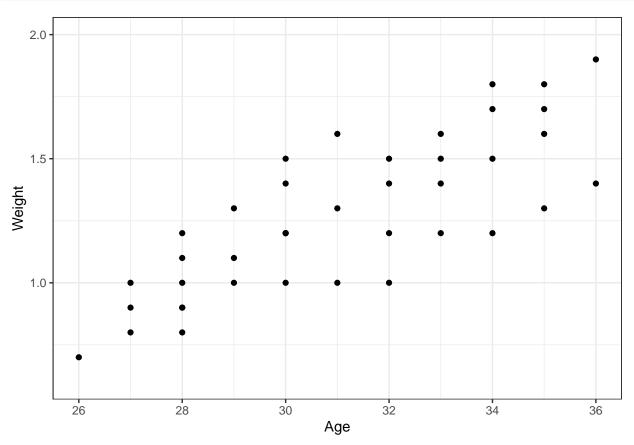
The Hospital variable in the data set is a factor. By default, factor levels are ordered alphabetically. **The order of factor levels matters when doing regression!** For the regression models that we will fit in this lab, we want Hospital level "C" to be the reference level. Since "C" is not currently the reference level, we can use the relevel() function to make it so.

```
(birthwt$Hospital <- relevel(birthwt$Hospital, ref="C"))
## [1] A B A C A B A A C A B A C B B C A B B C C A C B B C A A A B B B C A B B C
## [39] A C
## Levels: C A B</pre>
```

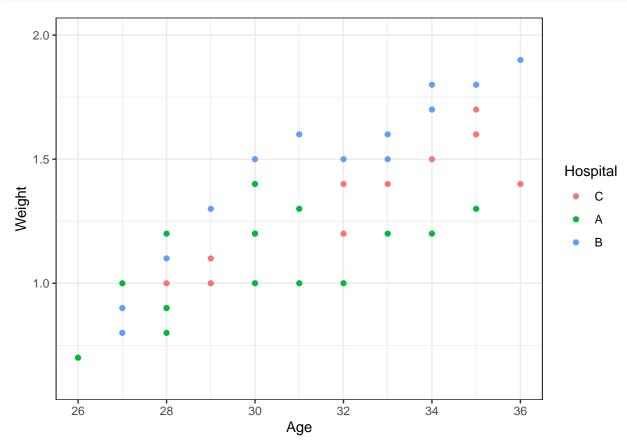
"C" is now the reference level and all other factor levels have been shifted down. We are ready to fit our models.

Scatterplots

```
ggplot(birthwt, aes(x=Age, y=Weight))+
  geom_point()+
  coord_cartesian(ylim=c(0.6, 2))
```



```
ggplot(birthwt, aes(x=Age, y=Weight, colour=Hospital))+
  geom_point()+
  coord_cartesian(ylim=c(0.6, 2))
```



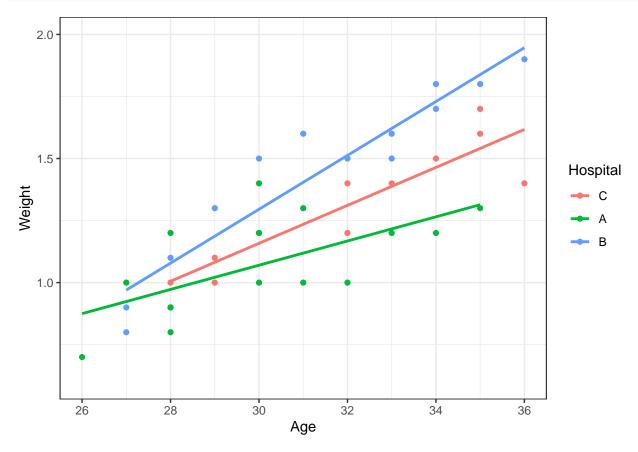
The legend values are listed in the order of the levels of Hospital. They can be re-ordered by adding another layer to the plot using scale_colour_discrete(breaks=c("A", "B", "C")). Don't forget the +.

Fit model with Age, Hospital, and their interaction

```
model1 <- lm(Weight ~ Age + Hospital + (Age*Hospital), x=TRUE, data=birthwt)</pre>
summary(model1)
##
## Call:
## lm(formula = Weight ~ Age + Hospital + (Age * Hospital), data = birthwt,
       x = TRUE
##
##
## Residuals:
                      Median
##
       Min
                  1Q
                                     ЗQ
                                             Max
## -0.21714 -0.07487 -0.01513 0.07181 0.32992
##
## Coefficients:
##
                 Estimate Std. Error t value Pr(>|t|)
                 -1.13605
                             0.49037 -2.317
                                                0.0267 *
## (Intercept)
## Age
                  0.07648
                             0.01523
                                       5.022 1.61e-05 ***
## HospitalA
                  0.74327
                             0.63875
                                                0.2527
                                       1.164
                                      -1.308
## HospitalB
                 -0.82388
                             0.62980
                                                0.1996
## Age:HospitalA -0.02772
                             0.02039
                                      -1.359
                                                0.1831
## Age:HospitalB 0.03204
                             0.01974
                                        1.623
                                                0.1137
```

```
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1336 on 34 degrees of freedom
## Multiple R-squared: 0.8336, Adjusted R-squared: 0.8091
## F-statistic: 34.06 on 5 and 34 DF, p-value: 2.616e-12
anova (model1)
## Analysis of Variance Table
##
## Response: Weight
                Df Sum Sq Mean Sq F value
##
                                               Pr(>F)
## Age
                 1 2.33141 2.33141 130.7056 3.398e-13 ***
## Hospital
                 2 0.51854 0.25927 14.5354 2.742e-05 ***
## Age:Hospital 2 0.18760 0.09380
                                     5.2586
                                              0.01024 *
## Residuals
               34 0.60646 0.01784
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Variance-covariance matrix
res1 <- resid(model1)</pre>
MSE1 <- sum(res1^2)/model1$df.residual
X1 <- model1$x
XTXinv1 <- solve(t(X1) %*% X1)</pre>
(Vhatb1 <- MSE1*XTXinv1)
##
                  (Intercept)
                                               HospitalA
                                                            HospitalB
                                        Age
## (Intercept)
                  0.240463205 -0.0074426577 -0.240463205 -0.240463205
## Age
                 -0.007442658 0.0002319242 0.007442658
                                                          0.007442658
## HospitalA
                              0.0074426577
                                            0.408001699
                 -0.240463205
                                                          0.240463205
## HospitalB
                 -0.240463205 0.0074426577 0.240463205
                                                          0.396652985
## Age:HospitalA 0.007442658 -0.0002319242 -0.012975341 -0.007442658
## Age:HospitalB 0.007442658 -0.0002319242 -0.007442658 -0.012383022
##
                 Age: Hospital Age: Hospital B
                 0.0074426577 0.0074426577
## (Intercept)
## Age
                 -0.0002319242 -0.0002319242
                 -0.0129753414 -0.0074426577
## HospitalA
## HospitalB
                 -0.0074426577 -0.0123830218
## Age:HospitalA 0.0004159380 0.0002319242
## Age:HospitalB 0.0002319242 0.0003894757
vcov(model1)
##
                  (Intercept)
                                               HospitalA
                                                            HospitalB
                                        Age
## (Intercept)
                  0.240463205 -0.0074426577 -0.240463205 -0.240463205
                 -0.007442658 0.0002319242 0.007442658
## Age
                                                          0.007442658
## HospitalA
                 -0.240463205 0.0074426577 0.408001699
                                                          0.240463205
## HospitalB
                 -0.240463205 0.0074426577 0.240463205 0.396652985
## Age:HospitalA 0.007442658 -0.0002319242 -0.012975341 -0.007442658
## Age:HospitalB 0.007442658 -0.0002319242 -0.007442658 -0.012383022
##
                 Age:HospitalA Age:HospitalB
## (Intercept)
                 0.0074426577 0.0074426577
## Age
                 -0.0002319242 -0.0002319242
## HospitalA
                 -0.0129753414 -0.0074426577
## HospitalB
                 -0.0074426577 -0.0123830218
## Age:HospitalA 0.0004159380 0.0002319242
## Age:HospitalB 0.0002319242 0.0003894757
```

Visualization of model

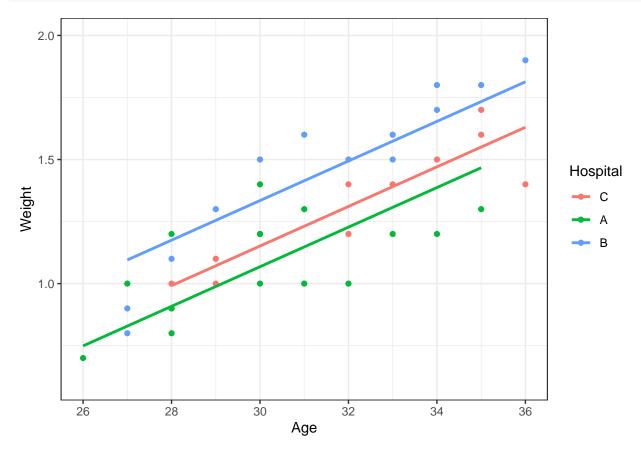


Fit model without interaction term

```
model2 <- lm(Weight ~ Age + Hospital, x=TRUE, data=birthwt)</pre>
summary(model2)
##
## Call:
## lm(formula = Weight ~ Age + Hospital, data = birthwt, x = TRUE)
##
## Residuals:
      Min
              1Q Median
##
                             ЗQ
## -0.29535 -0.10759 0.00870 0.08741 0.33198
##
## Coefficients:
##
            Estimate Std. Error t value Pr(>|t|)
9.098 7.28e-11 ***
## Age
            0.079755 0.008766
## HospitalA
           ## HospitalB
            0.183197
                     0.060184 3.044 0.004345 **
## ---
```

```
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1485 on 36 degrees of freedom
## Multiple R-squared: 0.7821, Adjusted R-squared: 0.7639
## F-statistic: 43.07 on 3 and 36 DF, p-value: 5.342e-12
anova(model2)
## Analysis of Variance Table
##
## Response: Weight
            Df Sum Sq Mean Sq F value
##
             1 2.33141 2.33141 105.698 2.948e-12 ***
## Age
## Hospital 2 0.51854 0.25927 11.754 0.0001178 ***
## Residuals 36 0.79406 0.02206
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Variance-covariance matrix
res2 <- resid(model2)</pre>
MSE2 <- sum(res2^2)/model2$df.residual
X2 \leftarrow model2$x
XTXinv2 <- solve(t(X2) %*% X2)</pre>
(Vhatb2 <- MSE2*XTXinv2)</pre>
##
                (Intercept)
                                              HospitalA
                                                            HospitalB
                                      Age
## (Intercept) 0.081135939 -2.465831e-03 -0.0069966322 -0.0038145365
## Age
              -0.002465831 7.683891e-05 0.0001555406 0.0000563818
## HospitalA
               -0.006996632 1.555406e-04 0.0037905202 0.0021193237
## HospitalB
              -0.003814536 5.638180e-05 0.0021193237 0.0036220733
vcov(model2)
##
                (Intercept)
                                      Age
                                              HospitalA
                                                            HospitalB
## (Intercept) 0.081135939 -2.465831e-03 -0.0069966322 -0.0038145365
               -0.002465831 7.683891e-05 0.0001555406 0.0000563818
## Age
## HospitalA
              -0.006996632 1.555406e-04 0.0037905202 0.0021193237
## HospitalB
              -0.003814536 5.638180e-05 0.0021193237 0.0036220733
```

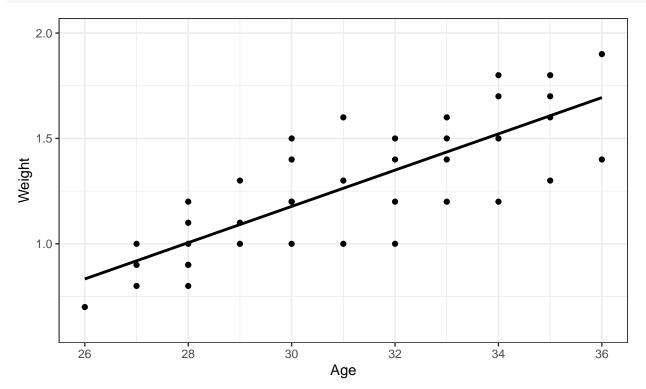
Visualization of model



Fit simple linear regression model

```
model3 <- lm(Weight ~ Age, data=birthwt)</pre>
summary(model3)
##
## Call:
## lm(formula = Weight ~ Age, data = birthwt)
##
## Residuals:
       Min
##
                  1Q
                       Median
                                    ЗQ
                                            Max
## -0.34961 -0.12278  0.01555  0.15388  0.33645
##
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) -1.40436
                           0.32685 -4.297 0.000116 ***
               0.08606
                           0.01048 8.216 5.95e-10 ***
## Age
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1859 on 38 degrees of freedom
## Multiple R-squared: 0.6398, Adjusted R-squared: 0.6303
## F-statistic: 67.49 on 1 and 38 DF, p-value: 5.953e-10
```

Visualization of model



Model comparisons

```
anova(model2, model1)
```

```
## Analysis of Variance Table
##
## Model 1: Weight ~ Age + Hospital
## Model 2: Weight ~ Age + Hospital + (Age * Hospital)
##
     Res.Df
               RSS Df Sum of Sq
                                     F Pr(>F)
        36 0.79406
## 1
        34 0.60646
                         0.1876 5.2586 0.01024 *
## 2
                    2
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

The associated hypotheses are:

$$H_0: \beta_4 = \beta_5 = 0$$
 vs $H_A:$ At least one of β_i non-zero, $i=4,5$

We are testing whether we can remove the interaction terms. Since the p-value, 0.01204, is less than 0.05, we reject the null hypothesis. As such, we should not remove the interaction terms from the full model.

anova (model3)

The associated hypotheses are:

$$H_0: \beta_1 = 0$$
, vs $H_A: \beta_1 \neq 0$

This is looking at model usefulness in the simple linear regression model (assumes that the assumptions of linear regression are satisfied). Since the p-value, 5.963e-10, is less than 0.05, we reject the null hypothesis. We conclude that our model is useful.

anova(model3, model1)

```
## Analysis of Variance Table
##
## Model 1: Weight ~ Age
## Model 2: Weight ~ Age + Hospital + (Age * Hospital)
## Res.Df RSS Df Sum of Sq F Pr(>F)
## 1 38 1.31259
## 2 34 0.60646 4 0.70613 9.897 2.022e-05 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

The associated hypotheses are:

$$H_0$$
: All $\beta_i = 0$ vs H_A : At least one of β_i non-zero, $i = 2, 3, 4, 5$

We are testing whether we can remove the Hospital terms and the interaction of Age with Hospital. Since the p-value, 2.022e-05, is less than 0.05, we reject the null hypothesis. As such, we cannot simultaneously remove the effect of Hospital and the interaction of Age and Hospital from the full model.

anova(model3, model2)

```
## Analysis of Variance Table
##
## Model 1: Weight ~ Age
## Model 2: Weight ~ Age + Hospital
               RSS Df Sum of Sq
    Res.Df
                                     F
                                          Pr(>F)
        38 1.31259
## 1
        36 0.79406
                        0.51854 11.754 0.0001178 ***
## 2
                    2
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

The associated hypotheses are:

$$H_0: \beta_2 = \beta_3 = 0$$
 vs $H_A:$ At least one of β_i non-zero, $i=2,3$

We are testing whether we can remove the Hospital terms from the model. Since the p-value, 0.0001178, is less than 0.05, we reject the null hypothesis. We conclude that we cannot remove the Hospital terms from the second model.

Predictions

0.9237964

It was suggested in the lab instructions to create all the variables prior to fitting the model, such as the indicator variables and the interaction terms. While this is fine to do, if you need to do any sort of prediction with your model, you will need to supply values for **ALL** of these variables. This is because R doesn't know that these variables originated from one another.

If we create the variables within the formula specification, R knows that these variables are related. As such, when we do predictions we can supply fewer values. Especially for models with many terms consisting of interactions and indicator variables, entering all the values manually to obtain a prediction leaves more room for human error.

```
predict(model1, newdata=data.frame(Age=27, Hospital="A"))
## 1
```

However, for models with centred variables such as the one we made for the chemical data, I would recommend doing the centring prior to fitting the model. Otherwise predictions become tricky to obtain. In addition, it is important to remember that when predicting with centred variables, that you supply a centred value rather than a raw value!