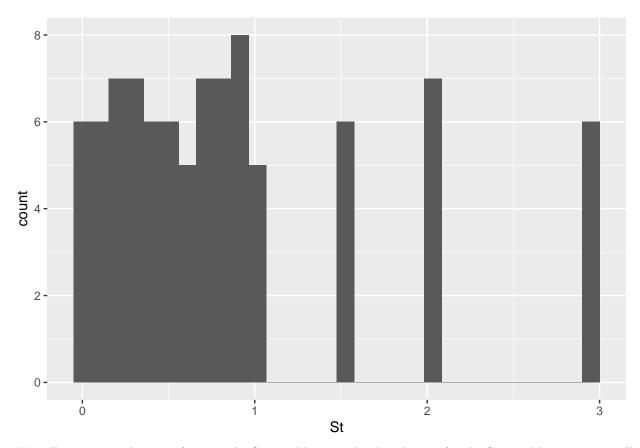
sara-experimental

Sara Shao

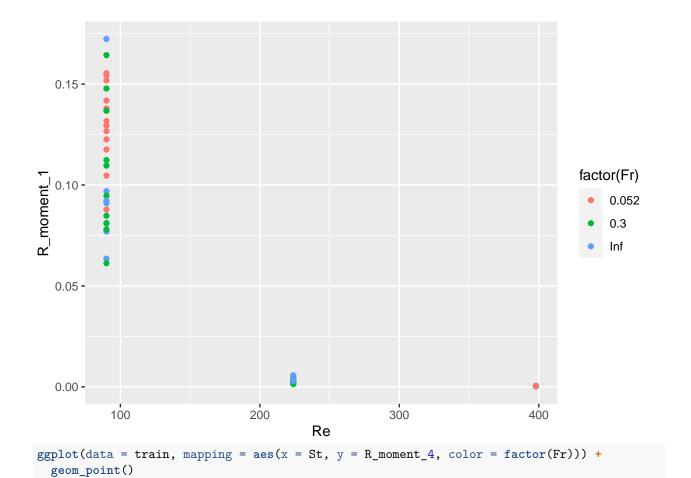
10/7/2021

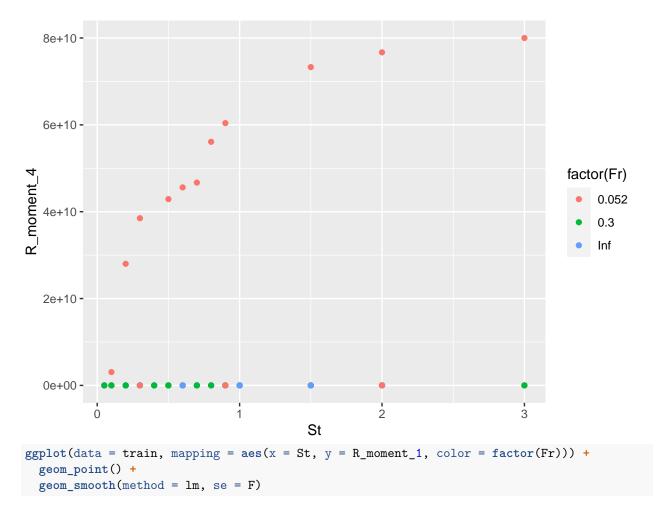
```
library(tidyverse)
## -- Attaching packages ------ tidyverse 1.3.0 --
## v tibble 3.0.6
                     v purrr
                               0.3.4
## v tidyr
            1.1.2
                      v dplyr
                               1.0.4
            1.4.0
## v readr
                    v forcats 0.5.1
## -- Conflicts ----- tidyverse_conflicts() --
## x lubridate::as.difftime() masks base::as.difftime()
## x lubridate::date() masks base::date()
## x dplyr::filter()
                           masks stats::filter()
## x readr::guess_encoding() masks rvest::guess_encoding()
## x lubridate::intersect() masks base::intersect()
## x dplyr::lag()
                         masks stats::lag()
## x purrr::pluck() masks rvest::pluck()
## x lubridate::setdiff() masks base::setdiff()
## x lubridate::union()
                            masks base::union()
train <- read.csv('data-train.csv')</pre>
head(train)
                Fr R_moment_1 R_moment_2 R_moment_3 R_moment_4
## 1 0.10 224 0.052 0.00215700 0.1303500 14.37400 1586.5000
## 2 3.00 224 0.052 0.00379030 0.4704200 69.94000 10404.0000
## 3 0.70 224
             Inf 0.00290540 0.0434990 0.82200
                                                     15.5510
             Inf 0.06352800 0.0906530
                                        0.46746
## 4 0.05 90
                                                      3.2696
## 5 0.70 398 Inf 0.00036945 0.0062242
                                        0.12649
                                                      2.5714
## 6 2.00 90 0.300 0.14780000 2.0068000
                                         36.24900
                                                    671.6700
ggplot(data = train, mapping = aes(x = St)) +
 geom_histogram()
```



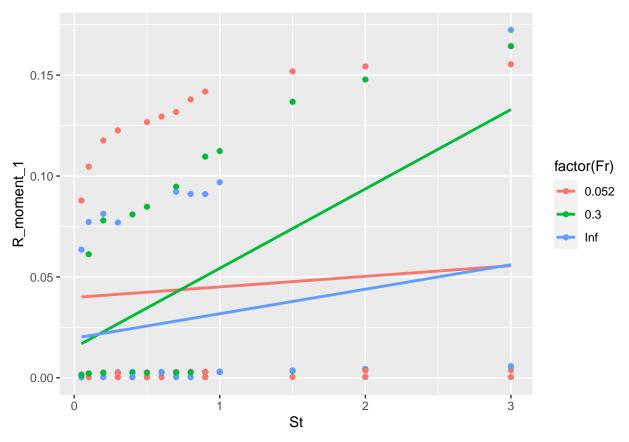
We will try using a log transform on the St variable since the distribution for the St variable is not normally distributed.

```
ggplot(data = train, mapping = aes(x = Re, y = R_moment_1, color = factor(Fr))) +
geom_point()
```





$geom_smooth()$ using formula 'y ~ x'



The graphs above show some evidence of interactions, so we will explore interaction terms in our model.

```
train_data <- train %>%
  mutate(Fr = as.ordered(Fr)) %>%
  mutate(Re = as.ordered(Re))

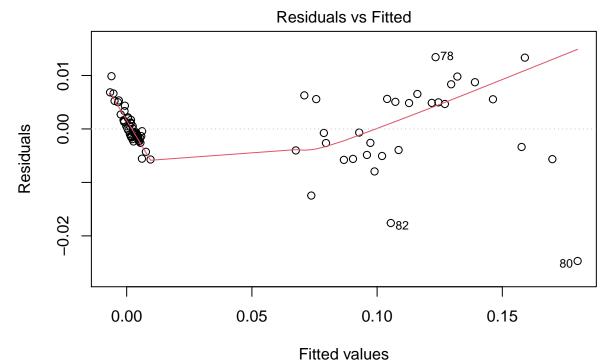
lm_R1 <- lm(R_moment_1 ~ log(St) + Re + Fr + St*Fr + Fr*Re + St*Re, data = train_data)

lm_R2 <- lm(R_moment_2 ~ log(St) + Re + Fr + St*Fr + Fr*Re + St*Re, data = train_data)

lm_R3 <- lm(R_moment_3 ~ log(St) + Re + Fr + St*Fr + Fr*Re + St*Re, data = train_data)

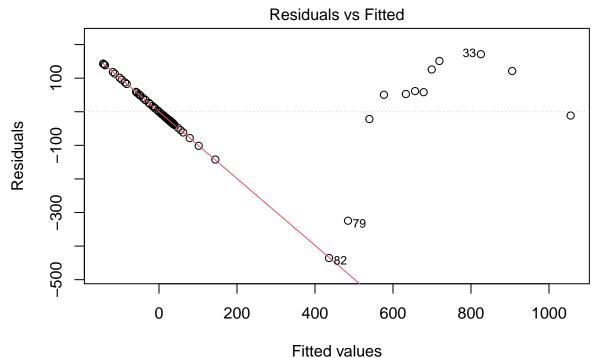
lm_R4 <- lm(R_moment_4 ~ log(St) + Re + Fr + St*Fr + Fr*Re + St*Re, data = train_data)

plot(lm_R1, 1)</pre>
```



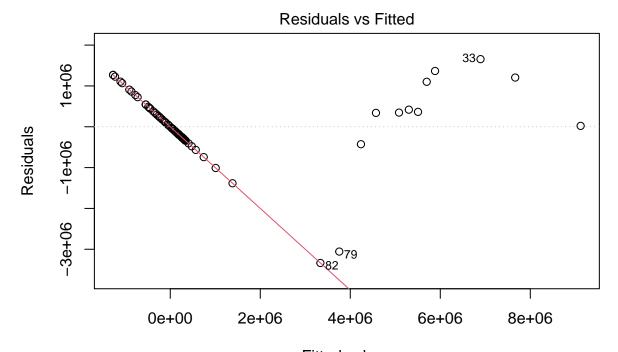
Im(R_moment_1 \sim log(St) + Re + Fr + St * Fr + Fr * Re + St * Re)

plot(lm_R2, 1)

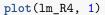


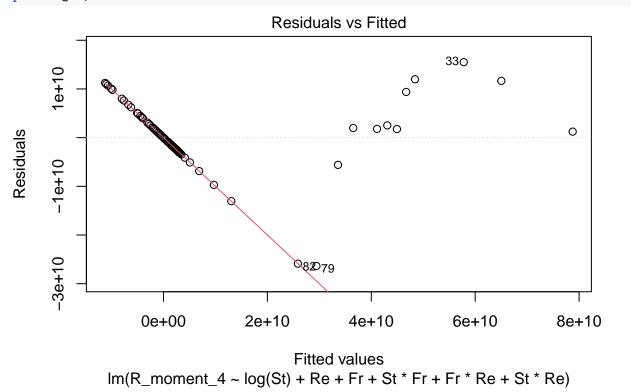
Im(R_moment_2 \sim log(St) + Re + Fr + St * Fr + Fr * Re + St * Re)

plot(lm_R3, 1)



Fitted values $Im(R_moment_3 \sim log(St) + Re + Fr + St * Fr + Fr * Re + St * Re)$





Because the linearity condition is not fulfilled in the above Residuals vs. Fitted plots, we will consider performing a log transformation on our response variables (R moments 1-4).

```
summary(lm1)
##
## Call:
## lm(formula = log(R_moment_1) ~ log(St) + Re + Fr + St * Fr +
##
       Fr * Re + St * Re, data = train_data)
##
## Residuals:
##
         Min
                    1Q
                          Median
                                         3Q
                                                  Max
##
  -0.211809 -0.042926 -0.006391
                                  0.038831
                                            0.171243
##
## Coefficients: (1 not defined because of singularities)
                Estimate Std. Error t value Pr(>|t|)
##
                           0.027649 -193.480 < 2e-16 ***
## (Intercept) -5.349488
## log(St)
                0.145668
                           0.014562
                                       10.003 1.89e-15 ***
## Re.L
               -4.028476
                           0.027949 -144.139
                                               < 2e-16 ***
## Re.Q
                0.644476
                           0.022457
                                       28.698
                                              < 2e-16 ***
               -0.102135
                           0.019793
## Fr.L
                                       -5.160 1.95e-06 ***
## Fr.Q
                0.109493
                           0.026874
                                        4.074 0.000113 ***
## St
                0.095896
                           0.021136
                                        4.537 2.13e-05 ***
## Fr.L:St
                0.095376
                           0.017271
                                       5.522 4.60e-07 ***
## Fr.Q:St
               -0.064244
                           0.022042
                                      -2.915 0.004692 **
## Re.L:Fr.L
                0.242947
                           0.024770
                                       9.808 4.39e-15 ***
## Re.Q:Fr.L
               -0.076314
                           0.022588
                                       -3.379 0.001159 **
                           0.046306
                                       -1.680 0.097169
## Re.L:Fr.Q
               -0.077781
## Re.Q:Fr.Q
                                 NA
                                           NA
                                       -0.411 0.682581
## Re.L:St
               -0.008897
                           0.021672
## Re.Q:St
               -0.025325
                           0.018376
                                       -1.378 0.172252
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.07645 on 75 degrees of freedom
## Multiple R-squared: 0.999, Adjusted R-squared: 0.9988
## F-statistic: 5797 on 13 and 75 DF, p-value: < 2.2e-16
```

lm1 <- lm(log(R_moment_1) ~ log(St) + Re + Fr + St*Fr + Fr*Re + St*Re, data = train_data)</pre>

```
A one percent increase in Stokes number is associated with 0.146% increase in R moment 1, holding all other predictors constant. When the Reynolds number is 224, the R moment 1 is expected to decrease by 403% from when the Reynolds number is 90, holding all other predictors constant. When the Reynolds number is 398, the R moment 1 is expected to increase by 64% compared to when the Reynolds number is 90. When the Reynolds number is 224 and the Froud number is 0.3, the R moment 1 is expected to be an additional 24% lower compared to when both of those conditions are not met.
```

lm2 <- lm(log(R_moment_2) ~ log(St) + Re + Fr + St*Fr + Fr*Re + St*Re, data = train_data)</pre>

lm3 <- lm(log(R_moment_3) ~ log(St) + Re + Fr + St*Fr + Fr*Re + St*Re, data = train_data)

lm4 <- lm(log(R_moment_4) ~ log(St) + Re + Fr + St*Fr + Fr*Re + St*Re, data = train_data)</pre>

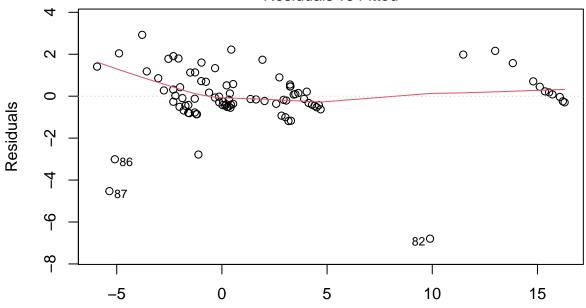
#summary(lm2)

#summary(lm3)

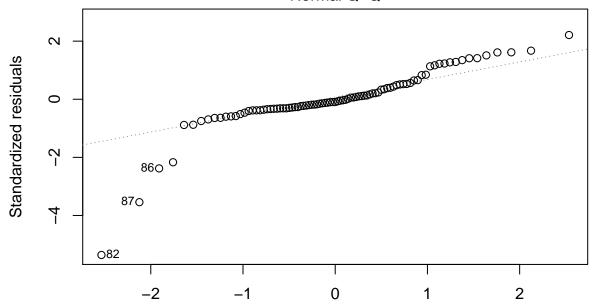
#summary(lm4)

plot(lm3)

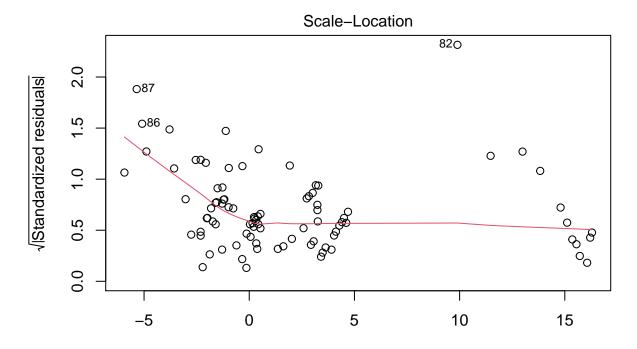
Residuals vs Fitted



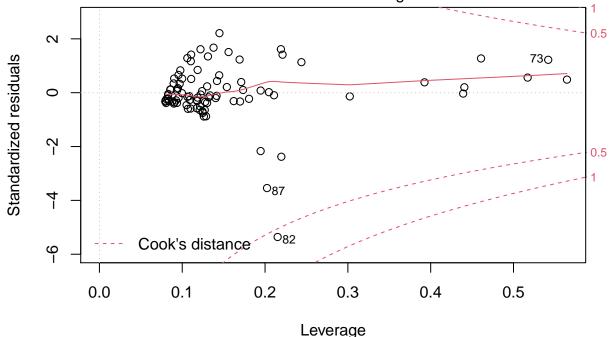
Fitted values $Im(log(R_moment_3) \sim log(St) + Re + Fr + St * Fr + Fr * Re + St * Re) \\ Normal Q-Q$



 $\label{eq:log-cont} Theoretical Quantiles $$ Im(log(R_moment_3) \sim log(St) + Re + Fr + St * Fr + Fr * Re + St * Re)$$$



Fitted values $Im(log(R_moment_3) \sim log(St) + Re + Fr + St * Fr + Fr * Re + St * Re)$ Residuals vs Leverage



 $Im(log(R_moment_3) \sim log(St) + Re + Fr + St * Fr + Fr * Re + St * Re)$

```
set.seed(21)
shuffled_train <- train_data[sample(nrow(train_data)),]
folds <- cut(seq(1,nrow(train_data)),breaks=10,labels=FALSE)

# error
rmse.cv.lm <- rep(0, 10)</pre>
```

```
# Cross validation
for(i in 1:10){
    #Segment your data by fold using the which() function
    testIndexes <- which(folds==i,arr.ind=TRUE)</pre>
    testData <- shuffled_train[testIndexes, ]</pre>
    y.test <- testData$R_moment_1</pre>
    trainData <- shuffled_train[-testIndexes, ]</pre>
    #Use the test and train data
    lm_cv \leftarrow lm(log(R_moment_1) \sim log(St) + Re + Fr + St*Fr + Re*Fr + St*Re, data = trainData)
    pred_lm <- exp(predict(lm_cv, testData, type='response'))</pre>
    rmse.cv.lm[i] = mean((pred_lm - y.test)^2)
mean(rmse.cv.lm)
## [1] 2.864351e-05
# error
rmse.cv.lm \leftarrow rep(0, 10)
# Cross validation
for(i in 1:10){
    #Segment your data by fold using the which() function
    testIndexes <- which(folds==i,arr.ind=TRUE)</pre>
    testData <- shuffled train[testIndexes, ]</pre>
    y.test <- testData$R moment 2</pre>
    trainData <- shuffled_train[-testIndexes, ]</pre>
    #Use the test and train data
    lm_cv <- lm(log(R_moment_2) ~ log(St) + Re + Fr + St*Fr + Re*Fr + St*Re, data = trainData)</pre>
    pred_lm <- exp(predict(lm_cv, testData, type='response'))</pre>
    rmse.cv.lm[i] = mean((pred_lm - y.test)^2)
}
mean(rmse.cv.lm)
## [1] 4621.783
# error
rmse.cv.lm \leftarrow rep(0, 10)
# Cross validation
for(i in 1:10){
    #Segment your data by fold using the which() function
    testIndexes <- which(folds==i,arr.ind=TRUE)</pre>
    testData <- shuffled_train[testIndexes, ]</pre>
    y.test <- testData$R_moment_3</pre>
    trainData <- shuffled_train[-testIndexes, ]</pre>
    #Use the test and train data
    lm_cv <- lm(log(R_moment_3) ~ log(St) + Re + Fr + St*Fr + Re*Fr + St*Re, data = trainData)</pre>
    pred_lm <- exp(predict(lm_cv, testData, type='response'))</pre>
    rmse.cv.lm[i] = mean((pred_lm - y.test)^2)
}
```

```
mean(rmse.cv.lm)
## [1] 578718160228
rmse.cv.lm <- rep(0, 10)
# Cross validation
for(i in 1:10){
    #Segment your data by fold using the which() function
    testIndexes <- which(folds==i,arr.ind=TRUE)</pre>
    testData <- shuffled_train[testIndexes, ]</pre>
    y.test <- testData$R_moment_4</pre>
    trainData <- shuffled_train[-testIndexes, ]</pre>
    #Use the test and train data
    lm_cv <- lm(log(R_moment_4) ~ log(St) + Re + Fr + St*Fr + Re*Fr + St*Re, data = trainData)</pre>
    pred_lm <- exp(predict(lm_cv, testData, type='response'))</pre>
    rmse.cv.lm[i] = mean((pred_lm - y.test)^2)
}
mean(rmse.cv.lm)
```

[1] 5.488601e+19