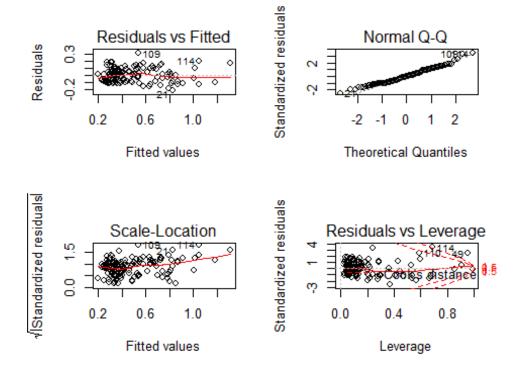
## **Mid-term Multiple Linear Regression**

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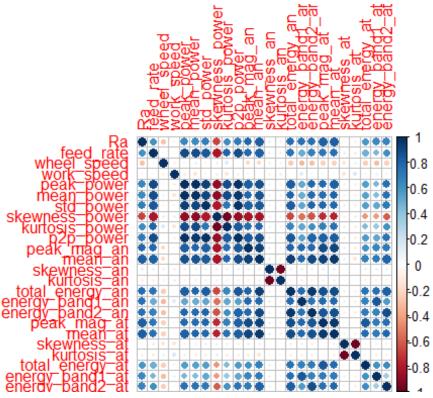
```
# Loading Given Data from Excel
library(readx1)
## Warning: package 'readxl' was built under R version 3.4.2
library(boot)
Training_set <- read_excel("E:/MS Study materials/613 Data Analysis/613 mid-
term/Training set.xlsx")
names(Training_set)
   [1] "Ra"
                          "feed rate"
                                            "wheel speed"
##
  [4] "work speed"
                          "peak_power"
                                            "mean_power"
## [7] "std power"
                          "skewness power"
                                            "kurtosis power"
## [10] "p2p_power"
                                            "mean an"
                          "peak_mag_an"
## [13] "skewness_an"
                          "kurtosis_an"
                                            "total_energy_an"
## [16] "energy_band1_an" "energy_band2_an" "peak_mag_at"
## [19] "mean at"
                          "skewness_at"
                                            "kurtosis_at"
## [22] "total_energy_at" "energy_band1_at" "energy_band2_at"
# Model 1
# Fitting the response variable using all predictors to find their
significance and outlier points:
lm.fit = lm(Ra~.,data = Training_set)
summary(lm.fit)
##
## Call:
## lm(formula = Ra ~ ., data = Training_set)
##
## Residuals:
##
         Min
                    1Q
                          Median
                                        3Q
                                                 Max
## -0.213340 -0.082835 -0.001831 0.080904 0.310042
##
## Coefficients:
##
                     Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                    2.144e-01 1.171e-01 1.831 0.069758 .
## feed_rate
                    1.750e-02 6.356e-02 0.275 0.783620
## wheel speed
                    3.106e-03 1.741e-03 1.784 0.077137 .
## work_speed
                   -1.435e-04 1.209e-04 -1.187 0.237922
                   -5.642e-01 1.565e-01 -3.606 0.000467 ***
## peak power
## mean power
                    3.137e-01 1.451e-01
                                         2.163 0.032704 *
                    5.142e-01 2.887e-01 1.781 0.077643 .
## std_power
## skewness_power 3.445e-01 1.411e-01 2.442 0.016167 *
```

```
## kurtosis power
                  1.402e-01 5.790e-02 2.422 0.017047 *
## p2p power
                 1.898e-01 9.065e-02 2.093 0.038608 *
## peak_mag_an
                 -4.181e-02 1.714e-02 -2.440 0.016289 *
                 3.147e-01 1.558e-01 2.019 0.045847 *
## mean an
## skewness_an
                -2.272e-02 4.530e-02 -0.501 0.617016
## kurtosis an
                  -6.761e-04 1.752e-03 -0.386 0.700307
## total energy an -7.308e-12 3.040e-12 -2.404 0.017865 *
## energy_band1_an 2.496e-11 1.653e-11
                                       1.510 0.133772
## energy_band2_an 5.724e-11 4.310e-11 1.328 0.186877
## peak_mag_at
                  3.140e-02 3.030e-02 1.036 0.302248
## mean_at
                   5.083e-01 2.417e-01 2.103 0.037706 *
                  8.396e-02 6.123e-02 1.371 0.173058
## skewness at
                  9.153e-03 5.491e-03 1.667 0.098356
## kurtosis at
## total_energy_at -8.702e-12 4.093e-12 -2.126 0.035701 *
## energy_band1_at 3.888e-12 3.440e-11 0.113 0.910224
## energy_band2_at 1.545e-11 3.637e-11 0.425 0.671773
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1074 on 111 degrees of freedom
## Multiple R-squared: 0.8368, Adjusted R-squared: 0.8029
## F-statistic: 24.74 on 23 and 111 DF, p-value: < 2.2e-16
par(mfrow=c(2,2))
plot(lm.fit)
## Warning in sqrt(crit * p * (1 - hh)/hh): NaNs produced
## Warning in sqrt(crit * p * (1 - hh)/hh): NaNs produced
```



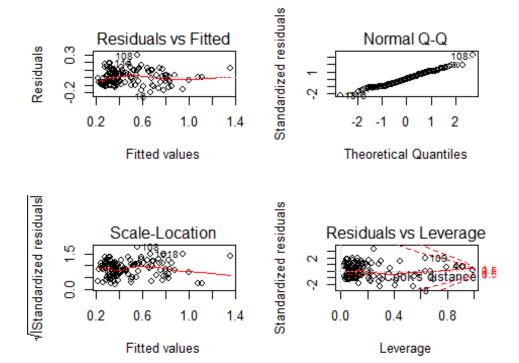
# Checking which predictors have a correlation with the response and which predictors have a high correlation amongst themselves library(corrplot)

## Warning: package 'corrplot' was built under R version 3.4.2
corrplot(cor(data.frame(Training\_set)))



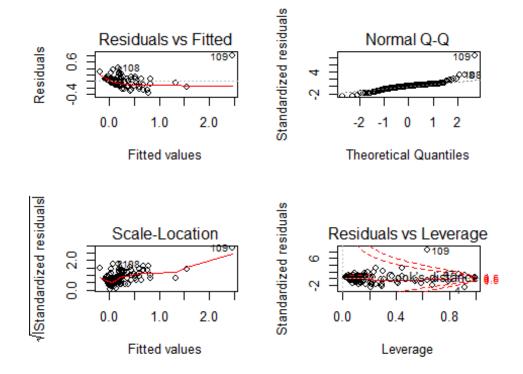
```
# Checking Variation Inflation Factors:
library(car)
##
## Attaching package: 'car'
## The following object is masked from 'package:boot':
##
##
       logit
vif(lm(Ra~.,data = Training_set))
##
         feed rate
                       wheel speed
                                         work_speed
                                                          peak_power
##
          6.871219
                           3.127190
                                           1.403378
                                                         1842.728282
##
                                     skewness_power
                                                      kurtosis_power
        mean_power
                          std_power
##
       1197.719034
                        246.476243
                                         102.257820
                                                          136.967761
##
         p2p_power
                       peak_mag_an
                                             mean_an
                                                         skewness_an
##
        507.961888
                          37.693134
                                         173.249407
                                                           21.656602
##
       kurtosis_an total_energy_an energy_band1_an energy_band2_an
##
         21.669448
                          99.360849
                                          20.102023
                                                           43.232926
##
       peak_mag_at
                            mean at
                                        skewness at
                                                         kurtosis at
##
         49.335228
                          89.727256
                                                           38.576425
                                          38.051326
## total energy at energy band1 at energy band2 at
##
         13.788874
                          19.940620
                                          23.676798
# Removing data points (49,114) because they lie outside Cook's distance in
'Residuals Vs Leverage' plot
Training_set = Training_set[-c(49,114),]
```

```
lm.fit = lm(Ra~.,data = Training set)
summary(lm.fit)
##
## Call:
## lm(formula = Ra ~ ., data = Training_set)
##
## Residuals:
##
         Min
                    1Q
                          Median
                                        3Q
                                                 Max
## -0.194950 -0.073721 -0.003603 0.073001
                                            0.289506
##
## Coefficients:
##
                     Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                    2.469e-01
                               1.135e-01
                                           2.176 0.031731 *
## feed_rate
                    2.835e-02
                               6.015e-02
                                           0.471 0.638360
## wheel speed
                    3.351e-03
                               1.651e-03
                                           2.029 0.044872 *
## work speed
                   -1.496e-04
                               1.157e-04
                                          -1.293 0.198605
## peak power
                   -5.939e-01
                               1.482e-01
                                          -4.008 0.000112 ***
## mean_power
                   3.435e-01
                               1.373e-01
                                          2.503 0.013807 *
## std power
                               2.818e-01
                                           1.577 0.117682
                   4.444e-01
## skewness_power
                               1.340e-01
                                           2.315 0.022510 *
                   3.103e-01
## kurtosis_power
                   1.291e-01
                               5.512e-02
                                           2.343 0.020957 *
## p2p power
                   1.983e-01
                               8.784e-02
                                           2.258 0.025968 *
## peak_mag_an
                   -2.750e-02
                               1.664e-02
                                          -1.652 0.101399
## mean_an
                   5.062e-02
                               2.288e-01
                                           0.221 0.825309
## skewness an
                   -1.632e-02
                               4.284e-02
                                          -0.381 0.704076
## kurtosis_an
                   -4.880e-04
                               1.657e-03
                                          -0.295 0.768872
## total_energy_an -1.834e-12
                               3.931e-12
                                          -0.467 0.641726
## energy band1 an 1.155e-11
                                           0.685 0.494729
                               1.686e-11
## energy_band2_an -5.865e-11
                               5.497e-11
                                         -1.067 0.288338
## peak_mag_at
                    2.950e-02 2.879e-02
                                           1.025 0.307760
## mean_at
                    9.290e-01 4.338e-01
                                           2.141 0.034472 *
## skewness at
                               5.841e-02
                                           0.912 0.363662
                    5.328e-02
## kurtosis at
                    6.748e-03
                               5.224e-03
                                           1.292 0.199134
                                          -2.138 0.034777 *
## total energy at -2.253e-11
                               1.054e-11
## energy_band1_at 3.596e-11
                                           0.956 0.341064
                               3.761e-11
## energy_band2_at 1.111e-10
                               5.025e-11
                                           2.212 0.029081 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.1014 on 109 degrees of freedom
## Multiple R-squared: 0.8453, Adjusted R-squared: 0.8126
## F-statistic: 25.89 on 23 and 109 DF, p-value: < 2.2e-16
par(mfrow=c(2,2))
plot(lm.fit)
## Warning in sqrt(crit * p * (1 - hh)/hh): NaNs produced
## Warning in sqrt(crit * p * (1 - hh)/hh): NaNs produced
```



```
# Model 2
# Response Ra seems to have a non-linear relationship with variables, so I am
lm.fit = lm(Ra^3~.,data = Training_set)
summary(lm.fit)
##
## Call:
## lm(formula = Ra^3 ~ ., data = Training_set)
##
## Residuals:
##
        Min
                   1Q
                        Median
                                     3Q
                                              Max
##
  -0.35341 -0.06208
                       0.01316
                                0.05868
                                         0.78060
##
## Coefficients:
##
                      Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                     3.283e-01
                                1.732e-01
                                             1.895 0.060695
## feed rate
                     3.179e-01
                                9.181e-02
                                             3.463 0.000764 ***
## wheel speed
                    7.583e-03
                                2.521e-03
                                             3.008 0.003262 **
## work_speed
                    2.359e-04
                                1.766e-04
                                             1.336 0.184360
## peak_power
                    -1.350e+00
                                2.262e-01
                                            -5.970 3.01e-08
## mean power
                    9.547e-01
                                2.095e-01
                                             4.557 1.36e-05
## std power
                    -2.522e-01
                                4.301e-01
                                            -0.587 0.558751
## skewness_power
                    -8.729e-03
                                2.046e-01
                                            -0.043 0.966049
## kurtosis_power
                    -5.299e-02
                                8.413e-02
                                            -0.630 0.530108
## p2p_power
                    5.356e-01
                                1.341e-01
                                             3.994 0.000118
## peak_mag_an
                    -5.696e-02
                                2.540e-02
                                            -2.242 0.026961 *
## mean_an
                    3.491e-01
                                3.493e-01
                                            0.999 0.319772
```

```
6.540e-02
                                          -1.577 0.117733
## skewness an
                   -1.031e-01
## kurtosis an
                   -3.860e-03
                               2.529e-03
                                          -1.527 0.129769
## total_energy_an 4.063e-12
                               6.001e-12
                                           0.677 0.499817
## energy_band1_an -5.245e-11
                               2.574e-11
                                          -2.038 0.044004 *
## energy_band2_an -4.345e-10
                               8.390e-11
                                          -5.179 1.03e-06 ***
## peak_mag_at
                    1.684e-01
                               4.395e-02
                                           3.833 0.000212 ***
                                          -0.168 0.866701
## mean at
                   -1.114e-01
                               6.622e-01
## skewness at
                    1.369e-02
                               8.916e-02
                                           0.154 0.878271
                                           0.121 0.904251
## kurtosis_at
                    9.614e-04
                               7.973e-03
## total_energy_at -2.808e-11
                               1.609e-11
                                          -1.745 0.083766
                                           4.056 9.42e-05 ***
## energy_band1_at
                    2.328e-10
                               5.740e-11
                                           7.305 4.82e-11 ***
## energy band2 at
                    5.604e-10
                               7.671e-11
## ---
                   0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
##
## Residual standard error: 0.1548 on 109 degrees of freedom
## Multiple R-squared: 0.8442, Adjusted R-squared: 0.8113
## F-statistic: 25.67 on 23 and 109 DF, p-value: < 2.2e-16
par(mfrow=c(2,2))
plot(lm.fit)
## Warning in sqrt(crit * p * (1 - hh)/hh): NaNs produced
## Warning in sqrt(crit * p * (1 - hh)/hh): NaNs produced
```



## The residual plots don't look as good as they were for response 'Ra'

```
# Model 3
## Using cube root values of predictors which had a good significance with Ra
when it was raised to power 3 and using other predictors in their linear
form.
lm.fit = lm(Ra \sim I(feed_rate^(1/3)) + wheel_speed + work_speed+
I(peak_power^(1/3)) + std_power + skewness_power + kurtosis_power +
p2p_power + log(peak_mag_an) + energy_band2_an + peak_mag_at + mean_at +
skewness_at + kurtosis_at + total_energy_at + energy_band1_at +
I(energy_band2_at^(1/3)), data = Training_set)
summary(lm.fit)
##
## Call:
## lm(formula = Ra ~ I(feed_rate^(1/3)) + wheel_speed + work_speed +
       I(peak_power^(1/3)) + std_power + skewness_power + kurtosis_power +
##
       p2p_power + log(peak_mag_an) + energy_band2_an + peak_mag_at +
##
       mean at + skewness at + kurtosis at + total energy at +
energy_band1_at +
      I(energy_band2_at^(1/3)), data = Training_set)
##
## Residuals:
##
        Min
                   1Q
                         Median
                                       3Q
                                                Max
## -0.228571 -0.065777 -0.000098 0.067026 0.314268
## Coefficients:
                             Estimate Std. Error t value Pr(>|t|)
##
                            1.844e+00 2.546e-01 7.242 5.41e-11 ***
## (Intercept)
## I(feed rate^(1/3))
                            3.045e-01 7.892e-02 3.858 0.000189 ***
## wheel speed
                            6.704e-03 1.897e-03 3.535 0.000589 ***
## work_speed
                           -1.004e-04 1.144e-04 -0.878 0.381992
## I(peak_power^(1/3))
                           -1.889e+00 2.695e-01 -7.008 1.76e-10 ***
                            4.211e-01 2.598e-01 1.621 0.107717
## std_power
## skewness power
                           -4.404e-02 1.095e-01 -0.402 0.688162
                            5.307e-02 4.393e-02 1.208 0.229515
## kurtosis power
                           3.550e-02 7.079e-02
## p2p power
                                                   0.502 0.616972
                           -6.181e-02 2.813e-02 -2.197 0.030025 *
## log(peak_mag_an)
## energy_band2_an
                           -4.225e-12 2.610e-11 -0.162 0.871662
## peak_mag_at
                            3.166e-02 2.769e-02 1.143 0.255276
## mean at
                            1.028e+00 1.831e-01 5.616 1.38e-07 ***
                            1.197e-02 5.523e-02
## skewness at
                                                   0.217 0.828821
                            3.068e-03 4.913e-03
## kurtosis at
                                                   0.624 0.533601
                           -2.332e-11 5.790e-12 -4.027 0.000102 ***
## total_energy_at
                            6.753e-12 1.559e-11
                                                   0.433 0.665715
## energy band1 at
## I(energy_band2_at^(1/3)) 1.841e-04 7.908e-05 2.328 0.021648 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.1026 on 115 degrees of freedom
## Multiple R-squared: 0.8329, Adjusted R-squared: 0.8082
## F-statistic: 33.72 on 17 and 115 DF, p-value: < 2.2e-16
```

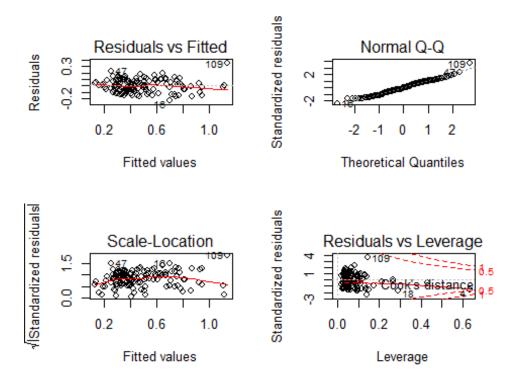
```
# Model 4
## There are many predictors with very low significance. So removing few
variables with low significance.
lm.fit = lm(Ra\sim I(feed\_rate^(1/3)) + wheel\_speed + work\_speed+
I(peak\_power^{(1/3)}) + std\_power + kurtosis\_power + log(peak\_mag\_an) +
peak_mag_at + mean_at + skewness_at + kurtosis_at + total_energy_at +
energy_band1_at + I(energy_band2_at^(1/3)), data = Training_set)
summary(lm.fit)
##
## Call:
## lm(formula = Ra \sim I(feed_rate^(1/3)) + wheel_speed + work_speed +
       I(peak_power^(1/3)) + std_power + kurtosis_power + log(peak_mag_an) +
##
       peak mag at + mean at + skewness at + kurtosis at + total energy at +
##
       energy_band1_at + I(energy_band2_at^(1/3)), data = Training_set)
##
## Residuals:
##
         Min
                   10
                         Median
                                       3Q
                                                Max
## -0.236971 -0.067678 -0.000601 0.063619
                                           0.313263
##
## Coefficients:
                             Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                            1.788e+00 1.949e-01 9.175 1.79e-15 ***
## I(feed rate^(1/3))
                                                   3.988 0.000116 ***
                            3.007e-01 7.540e-02
                            6.690e-03 1.688e-03 3.962 0.000127 ***
## wheel_speed
## work speed
                            -1.010e-04 1.093e-04 -0.925 0.356958
## I(peak_power^(1/3))
                            -1.856e+00 2.325e-01 -7.981 1.06e-12 ***
## std power
                            5.494e-01 8.051e-02 6.823 4.07e-10 ***
                            7.407e-02 1.288e-02 5.750 7.13e-08 ***
## kurtosis power
## log(peak_mag_an)
                            -5.952e-02 2.535e-02 -2.348 0.020514 *
## peak_mag_at
                            3.290e-02 2.565e-02 1.282 0.202226
                            1.023e+00 1.781e-01 5.743 7.37e-08 ***
## mean at
## skewness at
                            7.281e-03 5.327e-02
                                                   0.137 0.891514
                            2.704e-03 4.754e-03
## kurtosis at
                                                   0.569 0.570564
                           -2.380e-11 4.793e-12 -4.965 2.34e-06 ***
## total energy at
## energy_band1_at
                            7.457e-12 1.396e-11
                                                   0.534 0.594281
## I(energy_band2_at^(1/3)) 1.756e-04 5.422e-05 3.238 0.001561 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.1014 on 118 degrees of freedom
## Multiple R-squared: 0.8325, Adjusted R-squared: 0.8126
## F-statistic: 41.88 on 14 and 118 DF, p-value: < 2.2e-16
# Checking Variation Inflation Factor:
vif(lm(Ra~I(feed_rate^(1/3)) + wheel_speed + work_speed+ I(peak_power^(1/3))
+ std_power + kurtosis_power + log(peak_mag_an) + peak_mag_at + mean_at +
skewness_at + kurtosis_at + total_energy_at + energy_band1_at +
I(energy_band2_at^(1/3)), data = Training_set))
```

```
##
         I(feed rate^{(1/3)})
                                         wheel speed
                                                                   work speed
##
                                            3.240723
                   9.474610
                                                                     1.261894
##
        I(peak_power^(1/3))
                                           std_power
                                                               kurtosis_power
##
                                                                     7.486699
                  69.392437
                                           20.004840
##
           log(peak_mag_an)
                                         peak_mag_at
                                                                      mean_at
##
                  10.474366
                                           35.985843
                                                                    52.420113
##
                skewness at
                                         kurtosis at
                                                              total energy at
##
                  32.244848
                                           32.100877
                                                                    13.845259
##
            energy_band1_at I(energy_band2_at^(1/3))
##
                   2.964327
                                            7.366284
#Model 5:
## Further removal of insignificant predictors and variables with high
Variation Inflation Factor.
lm.fit = lm(Ra\sim I(feed\_rate^(1/3)) + wheel\_speed + work\_speed+
I(peak_power^(1/3)) + std_power + kurtosis_power + log(peak_mag_an) +
peak mag at + mean at + skewness at + kurtosis at + total energy at +
energy band1 at + I(energy band2 at^{(1/3)}), data = Training set)
summary(lm.fit)
##
## Call:
## lm(formula = Ra ~ I(feed_rate^(1/3)) + wheel_speed + work_speed +
       I(peak power^{(1/3)}) + std power + kurtosis power + log(peak mag an) +
##
##
       peak mag at + mean at + skewness at + kurtosis at + total energy at +
##
       energy_band1_at + I(energy_band2_at^(1/3)), data = Training_set)
##
## Residuals:
##
         Min
                    10
                          Median
                                        30
                                                 Max
## -0.236971 -0.067678 -0.000601 0.063619 0.313263
##
## Coefficients:
##
                              Estimate Std. Error t value Pr(>|t|)
                                                    9.175 1.79e-15 ***
## (Intercept)
                             1.788e+00 1.949e-01
## I(feed_rate^(1/3))
                                                    3.988 0.000116 ***
                             3.007e-01 7.540e-02
## wheel speed
                             6.690e-03 1.688e-03
                                                    3.962 0.000127 ***
## work_speed
                            -1.010e-04 1.093e-04 -0.925 0.356958
## I(peak_power^(1/3))
                            -1.856e+00 2.325e-01 -7.981 1.06e-12 ***
## std power
                             5.494e-01 8.051e-02 6.823 4.07e-10 ***
                             7.407e-02 1.288e-02
                                                    5.750 7.13e-08 ***
## kurtosis power
## log(peak_mag_an)
                            -5.952e-02 2.535e-02 -2.348 0.020514 *
## peak mag at
                             3.290e-02 2.565e-02
                                                    1.282 0.202226
                                                    5.743 7.37e-08 ***
## mean_at
                             1.023e+00 1.781e-01
                                                    0.137 0.891514
## skewness at
                             7.281e-03 5.327e-02
## kurtosis at
                             2.704e-03 4.754e-03
                                                    0.569 0.570564
## total_energy_at
                            -2.380e-11 4.793e-12 -4.965 2.34e-06 ***
## energy_band1_at
                             7.457e-12
                                       1.396e-11
                                                    0.534 0.594281
## I(energy_band2_at^(1/3)) 1.756e-04 5.422e-05
                                                    3.238 0.001561 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
##
## Residual standard error: 0.1014 on 118 degrees of freedom
## Multiple R-squared: 0.8325, Adjusted R-squared: 0.8126
## F-statistic: 41.88 on 14 and 118 DF, p-value: < 2.2e-16
vif(lm(Ra~I(feed_rate^(1/3)) + wheel_speed + work_speed+ I(peak_power^(1/3))
+ std_power + kurtosis_power + log(peak_mag_an) + peak_mag_at + mean_at +
skewness at + kurtosis at + total energy at + energy band1 at +
I(energy_band2_at^(1/3)), data = Training_set))
##
         I(feed rate^{(1/3)})
                                         wheel speed
                                                                    work speed
##
                                                                      1.261894
                   9.474610
                                            3.240723
##
        I(peak\_power^{(1/3)})
                                           std power
                                                                kurtosis power
##
                  69.392437
                                           20.004840
                                                                      7.486699
##
           log(peak mag an)
                                         peak mag at
                                                                       mean at
##
                  10.474366
                                           35.985843
                                                                     52.420113
##
                                                              total_energy_at
                skewness at
                                         kurtosis at
##
                  32.244848
                                                                     13.845259
                                           32.100877
##
            energy_band1_at I(energy_band2_at^(1/3))
##
                   2.964327
                                            7.366284
# Model 6:
##Removing few more predictors, all the current predictors are significant.
lm.fit = lm(Ra\sim I(feed\_rate^{(1/3)}) + wheel\_speed + I(peak\_power^{(1/3)}) +
std_power + kurtosis_power + log(peak_mag_an) + mean_at + total_energy_at +
I(energy band2 at^{(1/3)}), data = Training set)
summary(lm.fit)
##
## Call:
## lm(formula = Ra \sim I(feed rate^{(1/3)}) + wheel speed + I(peak power^{(1/3)}) +
##
       std_power + kurtosis_power + log(peak_mag_an) + mean_at +
       total energy at + I(energy band2 at^{(1/3)}), data = Training set)
##
##
## Residuals:
##
        Min
                  10
                       Median
                                    30
                                            Max
## -0.22472 -0.06934 -0.00145 0.07309 0.34601
##
## Coefficients:
##
                              Estimate Std. Error t value Pr(>|t|)
                             1.826e+00 1.760e-01 10.376 < 2e-16 ***
## (Intercept)
## I(feed rate^(1/3))
                                                    3.825 0.000207 ***
                             2.868e-01 7.499e-02
## wheel speed
                             7.289e-03 1.672e-03 4.359 2.73e-05 ***
## I(peak_power^(1/3))
                            -1.902e+00 2.214e-01 -8.593 3.20e-14 ***
                             5.815e-01 7.247e-02 8.024 6.89e-13 ***
## std power
## kurtosis_power
                             7.440e-02 1.270e-02 5.859 3.98e-08 ***
## log(peak_mag_an)
                            -4.420e-02 2.197e-02 -2.011 0.046471 *
## mean at
                            1.112e+00 1.410e-01 7.884 1.45e-12 ***
                            -1.957e-11 4.468e-12 -4.380 2.52e-05 ***
## total energy at
## I(energy_band2_at^(1/3)) 1.819e-04 4.963e-05
                                                    3.665 0.000366 ***
## ---
```

```
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.103 on 123 degrees of freedom
## Multiple R-squared: 0.8201, Adjusted R-squared: 0.807
## F-statistic: 62.31 on 9 and 123 DF, p-value: < 2.2e-16

cv.error.10 = cv.glm(Training_set,lm.fit,K=5)$delta[1]
par(mfrow=c(2,2))
plot(lm.fit)</pre>
```



```
## Plots look fairly good
vif(lm(Ra\sim I(feed rate^{(1/3)}) + wheel speed + I(peak power^{(1/3)}) + std power
+ kurtosis_power + log(peak_mag_an) + mean_at + total_energy_at +
I(energy_band2_at^(1/3)), data = Training_set))
##
         I(feed rate^(1/3))
                                           wheel speed
                                                             I(peak power^{(1/3)})
##
                    9.096624
                                              3.086582
                                                                       61.067302
##
                   std_power
                                        kurtosis_power
                                                                log(peak_mag_an)
##
                   15.736620
                                              7.063098
                                                                         7.642553
##
                                       total_energy_at I(energy_band2_at^(1/3))
                     mean_at
##
                   31.903211
                                             11.681314
                                                                         5.991241
```

# VIF value has come down. It's still high. But removal of more variables than this reduces the R squared considerably.

```
# Cross Validating:
lm.fit = glm(Ra\sim I(feed rate^{(1/3)}) + wheel speed + I(peak power^{(1/3)}) +
std power + kurtosis power + log(peak mag an) + mean at + total energy at +
I(energy_band2_at^(1/3)), data = Training_set)
summary(lm.fit)
##
## Call:
## glm(formula = Ra \sim I(feed_rate^(1/3)) + wheel_speed + I(peak_power^(1/3))
##
       std power + kurtosis power + log(peak mag an) + mean at +
##
       total_energy_at + I(energy_band2_at^(1/3)), data = Training_set)
##
## Deviance Residuals:
       Min
                  10
                         Median
                                       3Q
                                                Max
## -0.22472 -0.06934 -0.00145
                                  0.07309
                                            0.34601
##
## Coefficients:
                              Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                             1.826e+00 1.760e-01 10.376 < 2e-16 ***
## I(feed_rate^(1/3))
                             2.868e-01 7.499e-02
                                                    3.825 0.000207 ***
                             7.289e-03 1.672e-03 4.359 2.73e-05 ***
## wheel_speed
                            -1.902e+00 2.214e-01 -8.593 3.20e-14 ***
## I(peak_power^(1/3))
                             5.815e-01 7.247e-02 8.024 6.89e-13 ***
## std power
                            7.440e-02 1.270e-02 5.859 3.98e-08 ***
## kurtosis_power
## log(peak_mag_an)
                            -4.420e-02 2.197e-02 -2.011 0.046471 *
## mean_at
                            1.112e+00 1.410e-01 7.884 1.45e-12 ***
## total_energy_at
                           -1.957e-11 4.468e-12 -4.380 2.52e-05 ***
## I(energy_band2_at^(1/3)) 1.819e-04 4.963e-05 3.665 0.000366 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for gaussian family taken to be 0.01060093)
##
##
       Null deviance: 7.2489 on 132 degrees of freedom
## Residual deviance: 1.3039 on 123 degrees of freedom
## AIC: -215.68
##
## Number of Fisher Scoring iterations: 2
set.seed(2)
cv.error.10 = cv.glm(Training_set,lm.fit,K=5)$delta[1]
cv.error.10
## [1] 0.01217624
#Model 7
## Comparing another model where I remove one predictor, 'peak mag an' and
comparing with cross-validation error
lm.fit = glm(Ra\sim I(feed_rate^{(1/3)}) + wheel_speed + I(peak_power^{(1/3)}) +
std_power + kurtosis_power + mean_at + total_energy_at +
```

```
I(energy_band2_at^(1/3)), data = Training_set)
set.seed(2)
cv.error.10 = cv.glm(Training_set,lm.fit,K=5)$delta[1]
cv.error.10
## [1] 0.01175294
```