

Predictive Assignment 3

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5. Problem to demonstrate the utility of nonlinear regression over linear regression

Get the fgl data set from “MASS” library.

```
library(MASS)
data("fgl")
View(fgl)
```

- (a) Considering the refractive index (RI) of “Vehicle Window glass” as the variable of interest and assuming linearity of regression, run multiple linear regression of RI on different metallic oxides. From the p value, report which metallic oxide best explains the refractive index.

```
fgl_vwg = subset(fgl, fgl$type == "Veh")
model_RI_vwg = lm(RI ~ Na + Mg + Al + Si + K + Ca + Ba + Fe, data = fgl_vwg)
summary(model_RI_vwg)
```

```
##
## Call:
## lm(formula = RI ~ Na + Mg + Al + Si + K + Ca + Ba + Fe, data = fgl_vwg)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -0.29194 -0.08582  0.00072  0.10740  0.33524
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  131.4641    47.2669   2.781  0.02388 *
## Na           -0.4333     0.3509  -1.235  0.25190
## Mg           -0.2866     1.0075  -0.285  0.78325
## Al           -0.8909     0.5550  -1.605  0.14713
## Si           -1.8824     0.4993  -3.770  0.00547 **
## K            -2.4232     0.9725  -2.492  0.03743 *
## Ca            1.5326     0.5818   2.634  0.02998 *
## Ba            0.3517     2.6904   0.131  0.89922
## Fe            3.8931     0.9581   4.063  0.00362 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.2621 on 8 degrees of freedom
## Multiple R-squared:  0.9906, Adjusted R-squared:  0.9813
## F-statistic: 105.9 on 8 and 8 DF,  p-value: 2.622e-07
```

Interpretation: For explaining the RI of Vehicle window glass, Oxides iron are best.

(b) Run a simple linear regression of RI on the best predictor chosen in (a).

```
model_fgl_best_oxides = lm(RI~Fe,data=fgl_vwg)
summary(model_fgl_best_oxides)

##
## Call:
## lm(formula = RI ~ Fe, data = fgl_vwg)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -2.2324 -1.0693 -0.2715  0.2907  3.7707
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  -0.5007     0.4861  -1.030   0.3193
## Fe             8.1362     4.0780   1.995   0.0645 .
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 1.759 on 15 degrees of freedom
## Multiple R-squared:  0.2097, Adjusted R-squared:  0.157
## F-statistic: 3.981 on 1 and 15 DF, p-value: 0.06452
```

$R^2 = 0.2097$, it explains 21% of the variance in RI of VWG

(c) Can you further improve the regression of the refractive index of “Vehicle Window glass” on the predictor chosen by you in part (a)? Give the new fitted model and compare its performance with the model in (b).

```
model_better = lm(RI~Fe+I(Fe**2),data = fgl_vwg)
summary(model_better)

##
## Call:
## lm(formula = RI ~ Fe + I(Fe^2), data = fgl_vwg)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -1.6215 -1.1715 -0.1345  0.5985  3.5485
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  -0.2785     0.4712  -0.591   0.564
## Fe          -12.1810    12.0408  -1.012   0.329
## I(Fe^2)       65.9600    37.0798   1.779   0.097 .
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 1.645 on 14 degrees of freedom
## Multiple R-squared:  0.3554, Adjusted R-squared:  0.2633
## F-statistic:  3.86 on 2 and 14 DF, p-value: 0.04623
```

$R^2 = 0.3554$. it explains 35% variance of RI in VWG.