# Lesson 15

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## Leukemia remission (logistic regression)

Load the leukemia data. Fit a logistic regression model of REMISS vs CELL + SMEAR + INFIL + LI + BLAST + TEMP. Calculate 95% confidence intervals for the regression parameters based on asymptotic normality and based on profiling the least-squares estimation surface. Fit a logistic regression model of REMISS vs LI. Create a sctterplot of REMISS vs LI and add a fitted line based on the logistic regression model. Calculate the odds ratio for LI and a 95% confidence interval. Conduct a likelihood ratio (or deviance) test for LI. Calculate the sum of squared deviance residuals and the sum of squared Pearson residuals. Use the hoslem.test function in the ResourceSelection package to conduct the Hosmer-Lemeshow goodness-of-fit test. Calculate a version of for logistic regression. Create residual plots using Pearson and deviance residuals. Calculate hat values (leverages), studentized residuals, and Cook's distances.

```
leukemia <- read.table("./Data/leukemia_remission.txt", header=T)</pre>
attach(leukemia)
model.1 <- glm(REMISS ~ CELL + SMEAR + INFIL + LI + BLAST + TEMP, family="binomial")
summary(model.1)
##
## Call:
  glm(formula = REMISS ~ CELL + SMEAR + INFIL + LI + BLAST + TEMP,
##
       family = "binomial")
##
## Deviance Residuals:
##
        Min
                    1Q
                          Median
                                         3Q
                                                  Max
   -1.95404
            -0.66259
                       -0.02516
                                   0.78184
                                              1.57465
##
##
##
  Coefficients:
                 Estimate Std. Error z value Pr(>|z|)
##
                                         0.857
                                                  0.391
## (Intercept)
                 64.25808
                             74.96480
## CELL
                  30.83006
                             52.13520
                                         0.591
                                                  0.554
## SMEAR
                 24.68632
                             61.52601
                                         0.401
                                                  0.688
## INFIL
                 -24.97447
                             65.28088
                                        -0.383
                                                  0.702
## LI
                  4.36045
                              2.65798
                                         1.641
                                                  0.101
                  -0.01153
                              2.26634
                                                  0.996
## BLAST
                                        -0.005
##
  TEMP
               -100.17340
                             77.75289
                                        -1.288
                                                  0.198
##
##
   (Dispersion parameter for binomial family taken to be 1)
##
                                      degrees of freedom
##
       Null deviance: 34.372
                               on 26
## Residual deviance: 21.594
                               on 20
                                      degrees of freedom
##
   AIC: 35.594
##
```

```
## Number of Fisher Scoring iterations: 8
#
               Estimate Std. Error z value Pr(>|z|)
                                              0.391
# (Intercept) 64.25808 74.96480 0.857
# CELL
              30.83006 52.13520 0.591
                                              0.554
# SMEAR
              24.68632 61.52601 0.401
                                             0.688
# INFIL
              -24.97447 65.28088 -0.383
                                             0.702
               4.36045 2.65798 1.641
# LI
                                              0.101
               -0.01153 2.26634 -0.005
                                              0.996
# BLAST
             -100.17340 77.75289 -1.288
# TEMP
                                              0.198
# (Dispersion parameter for binomial family taken to be 1)
# Null deviance: 34.372 on 26 degrees of freedom
# Residual deviance: 21.594 on 20 degrees of freedom
# AIC: 35.594
confint.default(model.1) # based on asymptotic normality
                     2.5 %
                               97.5 %
##
## (Intercept) -82.6702241 211.186392
## CELL
               -71.3530610 133.013183
## SMEAR
               -95.9024389 145.275071
## INFIL
              -152.9226458 102.973698
## LI
                -0.8490839
                             9.569992
## BLAST
                -4.4534852
                             4.430423
## TEMP
              -252.5662623 52.219462
confint(model.1) # based on profiling the least-squares estimation surface
## Waiting for profiling to be done...
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
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## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
```

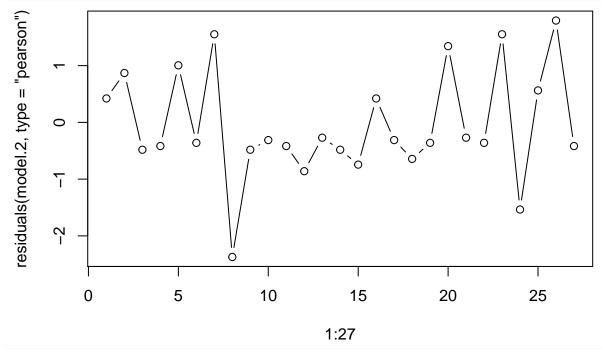
```
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
                      2.5 %
                                97.5 %
## (Intercept) -68.6041096 241.051733
## CELL
               -29.2192655 153.577371
## SMEAR
               -62.1384936 163.961186
## INFIL
               -171.6480455 70.015471
## LI
                  0.3514287 10.958965
## BLAST
                 -4.6844284
                             4.511037
## TEMP
               -284.3010127 23.356799
model.2 <- glm(REMISS ~ LI, family="binomial")</pre>
summary(model.2)
##
## glm(formula = REMISS ~ LI, family = "binomial")
## Deviance Residuals:
```

```
Median
                                  3Q
                1Q
## -1.9448 -0.6465 -0.4947
                            0.6571
                                      1.6971
##
## Coefficients:
              Estimate Std. Error z value Pr(>|z|)
                          1.379 -2.740 0.00615 **
## (Intercept) -3.777
                 2.897
                            1.187 2.441 0.01464 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
##
      Null deviance: 34.372 on 26 degrees of freedom
## Residual deviance: 26.073 on 25 degrees of freedom
## AIC: 30.073
##
## Number of Fisher Scoring iterations: 4
            Estimate Std. Error z value Pr(>|z|)
# (Intercept) -3.777 1.379 -2.740 0.00615 **
                          1.187 2.441 0.01464 *
# LI
                2.897
# ---
# Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '. '0.1 ' '1
# (Dispersion parameter for binomial family taken to be 1)
# Null deviance: 34.372 on 26 degrees of freedom
# Residual deviance: 26.073 on 25 degrees of freedom
# AIC: 30.073
plot(x=LI, y=REMISS,
    panel.last = lines(sort(LI), fitted(model.2)[order(LI)]))
exp(coef(model.2)[2]) # odds ratio = 18.12449
##
        LI
## 18.12449
exp(confint.default(model.2)[2,]) # 95% CI = (1.770284, 185.561725)
##
       2.5 %
                 97.5 %
    1.770284 185.561725
anova(model.2, test="Chisq")
## Analysis of Deviance Table
## Model: binomial, link: logit
## Response: REMISS
## Terms added sequentially (first to last)
##
##
       Df Deviance Resid. Df Resid. Dev Pr(>Chi)
##
## NULL
                          26
                                 34.372
```

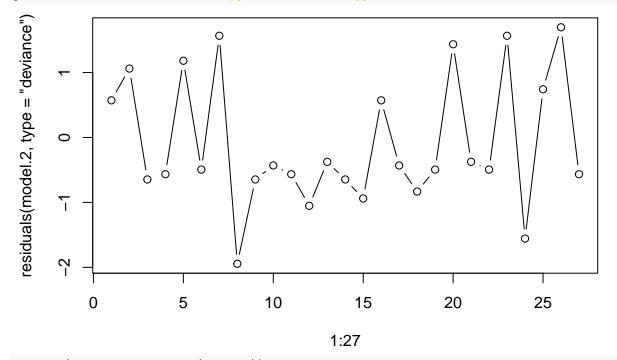
```
26.073 0.003967 **
## LI 1 8.2988
                           25
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
       Df Deviance Resid. Df Resid. Dev Pr(>Chi)
# NULL
                          26
                                 34.372
# LI
            8.2988
                          25
                                 26.073 0.003967 **
sum(residuals(model.2, type="deviance")^2) # 26.07296
## [1] 26.07296
model.2$deviance # 26.07296
## [1] 26.07296
sum(residuals(model.2, type="pearson")^2) # 23.93298
## [1] 23.93298
library(ResourceSelection)
                             2019-07-22
## ResourceSelection 0.3-5
                                   0
                                       0
                                            0
                                                     0
                                                         0
                                                                       0
                                                                                0
     \infty
     9.0
     0.4
     0.2
     0.0
                 0
                                            0
                                                                   0
                                                                                0
                0.5
                                       1.0
                                                             1.5
                                              LI
hoslem.test(model.2$y, fitted(model.2), g=9)
##
## Hosmer and Lemeshow goodness of fit (GOF) test
## data: model.2$y, fitted(model.2)
## X-squared = 7.3293, df = 7, p-value = 0.3954
# Hosmer and Lemeshow goodness of fit (GOF) test
# data: REMISS, fitted(model.2)
\# X-squared = 7.3293, df = 7, p-value = 0.3954
```

1-model.2\$deviance/model.2\$null.deviance # "R-squared" = 0.2414424

```
plot(1:27, residuals(model.2, type="pearson"), type="b")
```



plot(1:27, residuals(model.2, type="deviance"), type="b")



summary(influence.measures(model.2))

```
## Potentially influential observations of
## glm(formula = REMISS ~ LI, family = "binomial") :
##
## dfb.1_ dfb.LI dffit cov.r cook.d hat
```

```
## 8 0.63 -0.83 -0.93_* 0.88 0.58
\# dfb.1_ dfb.LI dffit cov.r cook.d hat
# 8 0.63 -0.83 -0.93 * 0.88 0.58
                                       0.15
hatvalues(model.2)[8] # 0.1498395
##
          8
## 0.1498395
residuals(model.2)[8] # -1.944852
## -1.944852
rstudent(model.2)[8] # -2.185013
## -2.185013
cooks.distance(model.2)[8] # 0.5833219
##
          8
## 0.5833219
detach(leukemia)
```

## Disease outbreak (logistic regression)

Load the disease outbreak data. Create interaction variables. Fit "full" logistic regression model of Disease vs four predictors and five interactions. Fit "reduced" logistic regression model of Disease vs four predictors. Conduct a likelihood ratio (or deviance) test for the five interactions. Display the analysis of deviance table with sequential deviances.

```
disease <- read.table("./Data/DiseaseOutbreak.txt", header=T)</pre>
attach(disease)
Age.Middle <- Age*Middle
Age.Lower <- Age*Lower
Age.Sector <- Age*Sector
Middle.Sector <- Middle*Sector</pre>
Lower.Sector <- Lower*Sector</pre>
model.1 <- glm(Disease ~ Age + Middle + Lower + Sector + Age.Middle + Age.Lower +
                 Age.Sector + Middle.Sector + Lower.Sector, family="binomial")
model.2 <- glm(Disease ~ Age + Middle + Lower + Sector, family="binomial")
anova(model.2, model.1, test="Chisq")
## Analysis of Deviance Table
##
## Model 1: Disease ~ Age + Middle + Lower + Sector
## Model 2: Disease ~ Age + Middle + Lower + Sector + Age.Middle + Age.Lower +
       Age.Sector + Middle.Sector + Lower.Sector
##
     Resid. Df Resid. Dev Df Deviance Pr(>Chi)
## 1
            93
                  101.054
                   93.996 5
## 2
            88
                               7.0583
                                         0.2163
    Resid. Df Resid. Dev Df Deviance Pr(>Chi)
# 1
           93
                 101.054
```

```
93.996
                               7.0583
                                         0.2163
anova(model.1, test="Chisq")
## Analysis of Deviance Table
##
## Model: binomial, link: logit
##
## Response: Disease
##
## Terms added sequentially (first to last)
##
##
##
                 Df Deviance Resid. Df Resid. Dev Pr(>Chi)
## NULL
                                      97
                                            122.318
                       7.4050
                                      96
## Age
                   1
                                            114.913 0.006504 **
## Middle
                  1
                       1.8040
                                     95
                                            113.109 0.179230
## Lower
                  1
                       1.6064
                                     94
                                            111.502 0.205003
## Sector
                  1
                      10.4481
                                     93
                                            101.054 0.001228 **
## Age.Middle
                  1
                       4.5697
                                     92
                                             96.484 0.032542 *
                       1.0152
                                     91
                                             95.469 0.313666
## Age.Lower
                  1
## Age.Sector
                   1
                       1.1202
                                     90
                                             94.349 0.289878
## Middle.Sector
                  1
                       0.0001
                                     89
                                             94.349 0.993427
## Lower.Sector
                       0.3531
                                     88
                                             93.996 0.552339
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
                Df Deviance Resid. Df Resid. Dev Pr(>Chi)
# NULL
                                    97
                                           122.318
# Age
                      7.4050
                                    96
                                           114.913 0.006504 **
                                    95
# Middle
                      1.8040
                                           113.109 0.179230
# Lower
                      1.6064
                                    94
                                           111.502 0.205003
# Sector
                     10.4481
                                    93
                                           101.054 0.001228 **
# Age.Middle
                      4.5697
                                    92
                                            96.484 0.032542 *
                      1.0152
                                    91
                                            95.469 0.313666
# Age.Lower
# Age. Sector
                  1
                      1.1202
                                    90
                                            94.349 0.289878
# Middle.Sector
                      0.0001
                                    89
                                            94.349 0.993427
# Lower.Sector
                      0.3531
                                    88
                                            93.996 0.552339
detach(disease)
```

#### Toxicity and insects (logistic regression using event/trial data format)

Load the toxicity data. Create a Survivals variable and a matrix with Deaths in one column and Survivals in the other column. Fit a logistic regression model of Deaths vs Dose. Calculate 95% confidence intervals for the regression parameters based on asymptotic normality and based on profiling the least-squares estimation surface. Calculate the odds ratio for Dose and a 95% confidence interval. Display the observed and fitted probabilities. Create a sctterplot of observed probabilities vs Dose and add a fitted line based on the logistic regression model.

```
toxicity <- read.table("./Data/toxicity.txt", header=T)
attach(toxicity)

Survivals <- SampSize - Deaths
y <- cbind(Deaths, Survivals)</pre>
```

```
model.1 <- glm(y ~ Dose, family="binomial")</pre>
summary(model.1)
##
## Call:
## glm(formula = y ~ Dose, family = "binomial")
## Deviance Residuals:
        1
                2
                                          5
## -0.5092 -0.1115 0.7461 -0.2869 0.4744 -0.5599
##
## Coefficients:
             Estimate Std. Error z value Pr(>|z|)
## (Intercept) -2.64367
                        0.15610 -16.93 <2e-16 ***
                         0.03911
## Dose
             0.67399
                                 17.23 <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
##
      Null deviance: 383.0695 on 5 degrees of freedom
## Residual deviance: 1.4491 on 4 degrees of freedom
## AIC: 39.358
##
## Number of Fisher Scoring iterations: 3
            Estimate Std. Error z value Pr(>|z|)
# Dose
            0.67399
                      0.03911 17.23 <2e-16 ***
# ---
# Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
# (Dispersion parameter for binomial family taken to be 1)
# Null deviance: 383.0695 on 5 degrees of freedom
# Residual deviance: 1.4491 on 4 degrees of freedom
# AIC: 39.358
confint.default(model.1) # based on asymptotic normality
##
                  2.5 %
                            97.5 %
## (Intercept) -2.9496351 -2.3377149
              0.5973404 0.7506451
confint(model.1) # based on profiling the least-squares estimation surface
## Waiting for profiling to be done...
##
                  2.5 %
                            97.5 %
## (Intercept) -2.9554809 -2.3432165
## Dose
              0.5985828 0.7519688
exp(coef(model.1)[2]) # odds ratio = 1.962056
##
      Dose
## 1.962056
```

```
exp(confint.default(model.1)[2,]) # 95% CI = (1.817279, 2.118366)
      2.5 %
               97.5 %
## 1.817279 2.118366
cbind(Dose, SampSize, Deaths, Deaths/SampSize, fitted(model.1))
##
     Dose SampSize Deaths
## 1
        1
                250
                         28 0.112 0.1224230
## 2
        2
                250
                         53 0.212 0.2148914
## 3
        3
                250
                         93 0.372 0.3493957
## 4
        4
                250
                        126 0.504 0.5130710
## 5
        5
                250
                        172 0.688 0.6739903
## 6
        6
                250
                        197 0.788 0.8022286
#
    Dose SampSize Deaths
# 1
       1
               250
                        28 0.112 0.1224230
# 2
       2
               250
                        53 0.212 0.2148914
# 3
       3
               250
                        93 0.372 0.3493957
               250
                       126 0.504 0.5130710
       4
# 5
       5
               250
                       172 0.688 0.6739903
       6
               250
                       197 0.788 0.8022286
# 6
plot(x=Dose, y=Deaths/SampSize,
     panel.last = lines(sort(Dose), fitted(model.1)[order(Dose)]))
     0.7
Deaths/SampSize
      S
     0.3
     0.1
              1
                            2
                                          3
                                                         4
                                                                        5
                                                                                      6
                                               Dose
```

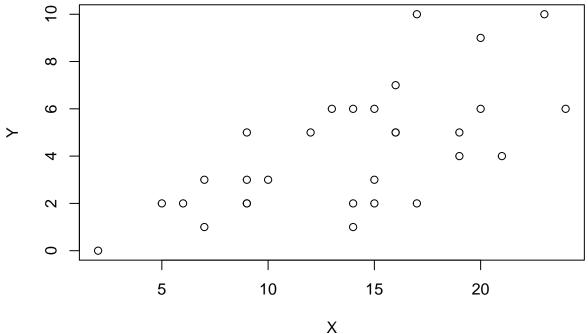
# Poisson example (Poisson regression)

detach(toxicity)

Load the poisson data. Create a scatterplot of the data. Fit a Poisson regression model of y vs x. Calculate 95% confidence intervals for the regression parameters based on asymptotic normality and based on profiling the least-squares estimation surface. Create a sctterplot of y vs x and add a fitted line based on the Poisson regression model. Conduct a likelihood ratio (or deviance) test for x. Calculate the sum of squared deviance

residuals and the sum of squared Pearson residuals and calculate p-values based on chi-squared goodness-of-fit tests. Calculate pseudo for Poisson regression. Create residual plots using Pearson and deviance residuals. Calculate hat values (leverages) and studentized residuals.

```
poisson <- read.table("./Data/poisson_simulated.txt", header=T)
attach(poisson)
plot(x=X, y=Y)</pre>
```

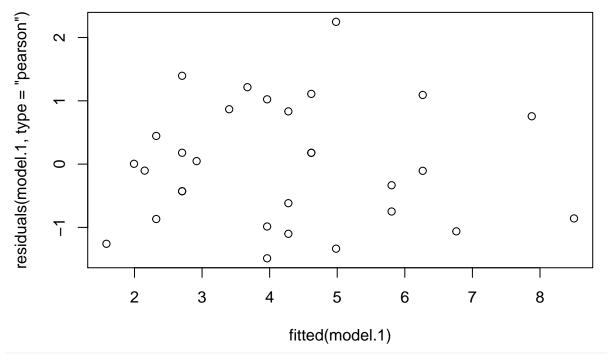


```
model.1 <- glm(Y ~ X, family="poisson")
summary(model.1)</pre>
```

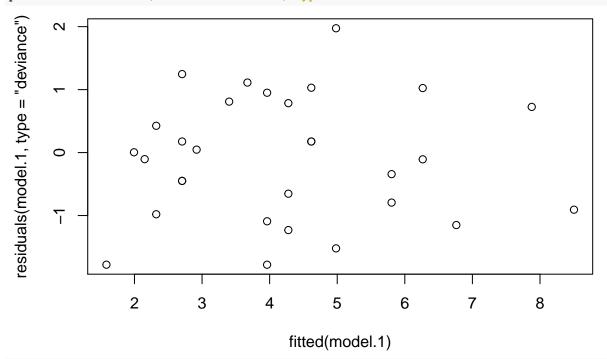
```
##
## Call:
## glm(formula = Y ~ X, family = "poisson")
##
## Deviance Residuals:
##
                         Median
                                       3Q
       Min
                   1Q
                                                Max
                      -0.04969
##
  -1.78079
            -0.87855
                                  0.77007
                                            1.97433
##
## Coefficients:
##
               Estimate Std. Error z value Pr(>|z|)
## (Intercept) 0.30787
                           0.28943
                                     1.064
                                              0.287
## X
                0.07636
                           0.01730
                                     4.413 1.02e-05 ***
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
##
  (Dispersion parameter for poisson family taken to be 1)
##
      Null deviance: 48.310 on 29 degrees of freedom
##
## Residual deviance: 27.842 on 28 degrees of freedom
## AIC: 124.5
##
## Number of Fisher Scoring iterations: 4
```

```
Estimate Std. Error z value Pr(>|z|)
                          0.28943
                                   1.064
# (Intercept) 0.30787
# x
               0.07636
                          0.01730
                                   4.413 1.02e-05 ***
# ---
# Signif. codes: 0 '***, 0.001 '**, 0.01 '*, 0.05 '., 0.1 ', 1
# (Dispersion parameter for poisson family taken to be 1)
# Null deviance: 48.310 on 29 degrees of freedom
# Residual deviance: 27.842 on 28 degrees of freedom
# AIC: 124.5
confint.default(model.1) # based on asymptotic normality
##
                     2.5 %
                              97.5 %
## (Intercept) -0.25941568 0.8751485
                0.04244234 0.1102723
confint(model.1) # based on profiling the least-squares estimation surface
## Waiting for profiling to be done...
                     2.5 %
                              97.5 %
## (Intercept) -0.28030073 0.8552531
## X
                0.04284331 0.1107317
plot(x=X, y=Y,
     panel.last = lines(sort(X), fitted(model.1)[order(X)]))
                                                          0
                                                                             0
                                                                    0
     \infty
                                                       0
     9
                                              0 0 0
                                                                                0
                                  0
                                           0
                                                                 0
                                                                 0
                                                                       0
                            0
                                                    0
                                  0
     \sim
                                  0
                                                 0
                                                   0
                                                          0
                            0
                                                 0
            0
                      5
                                    10
                                                    15
                                                                   20
                                              Χ
anova(model.1, test="Chisq")
## Analysis of Deviance Table
## Model: poisson, link: log
```

```
##
## Response: Y
##
## Terms added sequentially (first to last)
##
##
##
       Df Deviance Resid. Df Resid. Dev Pr(>Chi)
## NULL
                           29
                                  48.310
## X
        1
             20.468
                           28
                                  27.842 6.065e-06 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
       Df Deviance Resid. Df Resid. Dev Pr(>Chi)
# NULL
                          29
                                 48.310
      1 20.468
                          28
                                 27.842 6.065e-06 ***
# x
sum(residuals(model.1, type="deviance")^2) # 27.84209
## [1] 27.84209
model.1$deviance # 27.84209
## [1] 27.84209
pchisq(model.1$deviance, 28, lower.tail=F) # p-value = 0.4728389
## [1] 0.4728389
sum(residuals(model.1, type="pearson")^2) # 26.09324
## [1] 26.09324
pchisq(sum(residuals(model.1, type="pearson")^2), 28, lower.tail=F) # p-value = 0.5679192
## [1] 0.5679192
1-model.1$deviance/model.1$null.deviance # Pseudo R-squared = 0.423676
## [1] 0.423676
plot(fitted(model.1), residuals(model.1, type="pearson"))
```



plot(fitted(model.1), residuals(model.1, type="deviance"))



summary(influence.measures(model.1))

```
## Potentially influential observations of
## glm(formula = Y ~ X, family = "poisson") :
##
## dfb.1_ dfb.X dffit cov.r cook.d hat
## 10 -0.22  0.30  0.37  1.25_*  0.08  0.18
## 21  0.37  -0.48 -0.57  1.30_*  0.15  0.23_*
```

```
# dfb.1_ dfb.x dffit cov.r cook.d hat
# 10 -0.22  0.30  0.37  1.25_*  0.08  0.18
# 21  0.37  -0.48 -0.57  1.30_*  0.15  0.23_*

residuals(model.1)[8] # 1.974329

##     8
## 1.974329
rstudent(model.1)[8] # 2.028255

##     8
## 2.028255
detach(poisson)
```

# Hospital recovery (exponential regression)

Load the recovery data. Create log(prog) variable. Obtain starting values for nonlinear model parameters from fitting a simple linear regression model of log(prog) vs days. Fit nonlinear regression model to data using these starting values. Create a scatterplot of prog vs days and add a fitted line based on the nonlinear regression model.

```
recovery <- read.table("./Data/recovery.txt", header=T)</pre>
attach(recovery)
logprog <- log(prog)</pre>
summary(lm(logprog ~ days))
##
## Call:
## lm(formula = logprog ~ days)
##
## Residuals:
##
       Min
                 1Q
                      Median
## -0.37241 -0.07073 0.02777 0.05982 0.33539
##
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 4.037159
                           0.084103
                                     48.00 5.08e-16 ***
              -0.037974
                           0.002284 -16.62 3.86e-10 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1794 on 13 degrees of freedom
## Multiple R-squared: 0.9551, Adjusted R-squared: 0.9516
## F-statistic: 276.4 on 1 and 13 DF, p-value: 3.858e-10
              Estimate Std. Error t value Pr(>|t|)
# (Intercept) 4.037159 0.084103 48.00 5.08e-16 ***
# days
              -0.037974
                          0.002284 -16.62 3.86e-10 ***
exp(4.037159) # 56.66513
```

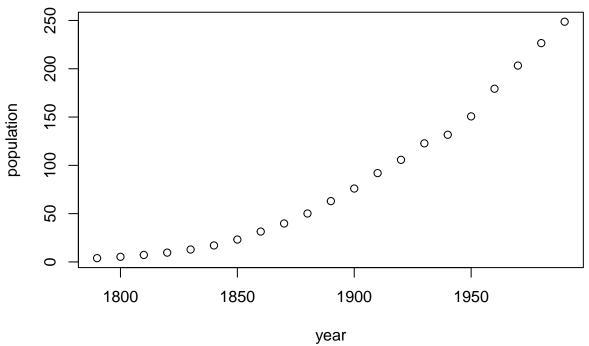
## [1] 56.66513

```
model.1 <- nls(prog ~ theta1 * exp(theta2 * days),</pre>
               start=list(theta1=56.7, theta2=-0.038))
summary(model.1)
## Formula: prog ~ theta1 * exp(theta2 * days)
##
## Parameters:
##
           Estimate Std. Error t value Pr(>|t|)
                      1.472159
                                 39.81 5.70e-15 ***
## theta1 58.606532
## theta2 -0.039586
                      0.001711 -23.13 6.01e-12 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 1.951 on 13 degrees of freedom
## Number of iterations to convergence: 3
## Achieved convergence tolerance: 8.837e-06
          Estimate Std. Error t value Pr(>|t|)
# theta1 58.606532
                    1.472159 39.81 5.70e-15 ***
# theta2 -0.039586
                     0.001711 -23.13 6.01e-12 ***
# Residual standard error: 1.951 on 13 degrees of freedom
plot(x=days, y=prog,
    panel.last = lines(sort(days), fitted(model.1)[order(days)]))
     4
     30
     20
     10
                                                                               0
          0
                    10
                               20
                                         30
                                                    40
                                                               50
                                                                         60
                                            days
detach(recovery)
```

## U.S. census population (population growth nonlinear regression)

Load the census data. Obtain starting values for nonlinear model parameters from observing features of a scatterplot of population vs year. Fit nonlinear regression model to data using these starting values. Create a scatterplot of population vs year and add a fitted line based on the nonlinear regression model. Create a residual plot.

```
census <- read.table("./Data/us_census.txt", header=T)
attach(census)
plot(x=year, y=population)</pre>
```



```
log(350/3.929-1) # 4.478259
## [1] 4.478259
\log(350/5.308-1) - \log(350/3.929-1) # -0.3048229
## [1] -0.3048229
model.1 \leftarrow nls(population \sim beta1 / (1 + exp(beta2 + beta3 * (year - 1790) / 10)),
               start=list(beta1=350, beta2=4.5, beta3=-0.3))
summary(model.1)
##
## Formula: population ~ beta1/(1 + exp(beta2 + beta3 * (year - 1790)/10))
##
## Parameters:
          Estimate Std. Error t value Pr(>|t|)
##
                                12.63 2.2e-10 ***
## beta1 389.16552
                     30.81197
## beta2
           3.99035
                      0.07032
                                56.74
                                       < 2e-16 ***
## beta3 -0.22662
                      0.01086
                              -20.87 4.6e-14 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

##

```
## Residual standard error: 4.45 on 18 degrees of freedom
##
## Number of iterations to convergence: 6
## Achieved convergence tolerance: 1.476e-06
         Estimate Std. Error t value Pr(>|t|)
# beta1 389.16551
                    30.81196
                               12.63 2.2e-10 ***
# beta2 3.99035
                     0.07032
                               56.74 < 2e-16 ***
# beta3 -0.22662
                     0.01086 -20.87 4.6e-14 ***
# Residual standard error: 4.45 on 18 degrees of freedom
plot(x=year, y=population,
     panel.last = lines(sort(year), fitted(model.1)[order(year)]))
     250
     200
     150
population
     100
     50
              1800
                               1850
                                                1900
                                                                 1950
                                             year
plot(x=year, y=residuals(model.1),
```

panel.last = abline(h=0, lty=2))

