Final Project Script

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The Data

For this project, we use data provided by Yelp for the Yelp Dataset challenge, which can be found in JSON format from this website:

https://www.yelp.com/dataset/challenge

Documentation describing the variables and information contained in each json file comprising the yelp challenge dataset can be found here:

https://www.yelp.com/dataset/documentation/json

We then merge it with Zillow data on rental values across the United States by postal code. The Zillow rental value dataset can be downloaded from this website:

https://www.zillow.com/research/data/

Setting the Working Directory and Loading in Required Packages

Importing the data

First, we import the Yelp Check-In data and flatten it.

```
# Stream in Check-In Data
yelp_checkin <-
as.data.frame(jsonlite::stream_in(file("dataset/checkin.json")), flatten =
TRUE)
# Flatten Check-In Data
renquote <- function(l) if (is.list(l)) lapply(l, renquote) else enquote(l)
yelp_checkin_flat <- as.data.frame(lapply(unlist(renquote(yelp_checkin)),
eval))</pre>
```

Reshaping the Data

We clean the time period variable names by collapsing the data to long form and using string functions to isolate the name of the weekday in string format.

```
# Convert from wide to long
yelp_checkin_flat_long <- reshape(yelp_checkin_flat, varying =
list(names(yelp_checkin_flat[1:168])), times =
names(yelp_checkin_flat[1:168]), idvar = 'business_id', v.names = 'checkin',
direction = 'long')</pre>
```

```
# Eliminate punctuation and digits
yelp_checkin_flat_long$time <- str_replace(yelp_checkin_flat_long$time,
"time.", "")
yelp_checkin_flat_long$time <- gsub('[[:digit:]]+', '',
yelp_checkin_flat_long$time)

# Isolate name of weekday
yelp_checkin_flat_long$time =
substr(yelp_checkin_flat_long$time,1,nchar(yelp_checkin_flat_long$time)-2)</pre>
```

Here, we collapse the data, reshape it from long to wide, then merge them together.

```
# Aggregate Check-In by business and time period to get Check-In average and
total by business for each day of the week.
yelp checkin_collapse_mean <- as.data.frame(aggregate(checkin ~ business_id +</pre>
time, yelp checkin flat long , mean))
yelp_checkin_collapse_sum <- as.data.frame(aggregate(checkin ~ business_id +</pre>
time, yelp checkin flat long , sum))
# Convert from long to wide
yelp checkin wide mean <- spread(yelp checkin collapse mean, key = time,
value = checkin)
yelp checkin wide sum <- spread(yelp_checkin_collapse_sum, key = time, value</pre>
= checkin)
# Merge averages and totals
yelp_checkin_wide <- inner_join(yelp_checkin_wide_mean,</pre>
yelp_checkin_wide_sum, by='business_id', match='all')
colnames(yelp_checkin_wide) <- c("business_id", "Friday_ave", "Monday_ave",</pre>
"Saturday_ave", "Sunday_ave", "Thursday_ave", "Tuesday_ave", "Wednesday_ave", "Friday_total", "Saturday_total", "Sunday_total",
"Thursday_total", "Tuesday_total", "Wednesday_total")
```

Loading in Business Dataset to Merge with Check-In Data and Aggregate by Zip Code. Eliminate Useless Columns and Merge.

```
# Import business dataset
yelp_business <- fromJSON(sprintf("[%s]",
paste(readLines("dataset/business.json"), collapse=",")),
simplifyDataFrame=TRUE, flatten=TRUE)

# Merge check-in data with business data by business
checkinbiz <- inner_join(yelp_business, yelp_checkin_wide,
by=c('business_id'), match='all')

# Eliminate unnecessary columns
checkinbiz <- checkinbiz[-c(2:6, 8:101)]

# Collapse check-in data by zipcode to get total and average check-ins for</pre>
```

```
each weekday and zipcode
checkinzipmean <- as.data.frame(aggregate(. ~ postal_code, checkinbiz[2:9],
mean))
checkinzipsum <- as.data.frame(aggregate(. ~ postal_code, checkinbiz[c(2,
10:16)], sum))
checkinfull <- inner_join(checkinzipmean, checkinzipsum, by=c('postal_code'),
match='all')</pre>
```

Importing the Yelp Review Data

Due to the large size of the Yelp Review JSON file, The Yelp Review dataset was collapsed to the zipcode level through merging, aggregation, and collapsing within the google cloud platform.

```
# Import data
yelp_review_long <- read.csv("yelplongPC_updated2.csv", header = T,</pre>
na.strings=c("NA"))
# Check missingness
sapply(yelp review long, function(x) sum(is.na(x)))
##
                       Χ
                                  postal code
                                                           YearMonth
##
## Number of businesses
                            Number of reviews
                                                             starsav
##
##
                starssd
                                     usefulav
                                                            funnyav
                 168953
##
##
                 coolav
                                     bizstars
                                                         bizstarssd
##
                                                              168953
##
            bizrevcount
                                     bizrevav
                                                         is openave
##
# Check how many unique zipcodes
length(unique(yelp review long$postal code))
## [1] 15890
# Convert YearMonth from character to yearmon class
yelp_review_long$YearMonth <- as.yearmon(yelp_review_long$YearMonth)</pre>
```

Notice that there are no missing postal code values, with 15,980 unique postal codes.

Zillow data

Here, we read in the Zillow data with information on all rental values across the US and Canada. We rename the "RegionName" variable to "postal_code" then convert the data from wide to long in order to merge it with the Yelp dataset. We change the "time" variable to a date class and cut the Zillow data to match the dates of the Yelp data (while Zillow data goes back to the 1990s, Yelp business and review data only go back to 2010).

```
# Import data
zillow <- read csv("zecon/Zip Zri AllHomesPlusMultifamily.csv", col names =</pre>
TRUE)
# Reformat to prepare for merge with Yelp dataset.
names (zillow)[2] <- "postal code"</pre>
zillow <- as.data.frame(zillow)</pre>
zillow long <- reshape(zillow, varying = list(names(zillow[8:95])), times =</pre>
names(zillow[8:95]), idvar = 'postal code', v.names = 'rentprice' , direction
= 'long')
sapply(zillow long, function(x) sum(is.na(x)))
##
      RegionID postal code
                                    City
                                               State
                                                            Metro
                                                                   CountyName
##
                                       0
                                                           113960
##
      SizeRank
                       time
                               rentprice
##
                                   28354
zillow_long$time<- as.Date(strptime(paste(1, zillow_long$time),"%d %Y-%m"))</pre>
zillow_long <- zillow_long[zillow_long$time >= "2010-11-01" &
zillow long$time <= "2017-12-31",]
zillow_long$month <- match(months(zillow_long$time), month.name)</pre>
zillow long$year <- format(zillow long$time,format="%Y")</pre>
zillow long$YearMonth <- as.yearmon(paste(zillow long$year,</pre>
zillow_long$month), "%Y %m")
names(zillow long)
## [1] "RegionID"
                       "postal code" "Citv"
                                                     "State"
                                                                    "Metro"
## [6] "CountyName"
                       "SizeRank"
                                      "time"
                                                     "rentprice"
                                                                    "month"
                       "YearMonth"
## [11] "year"
```

Notice that there are 28,354 missing values for "rentprice". We will attempt to recitfy this through imputation later.

Merging all datasets

Here, we create the official merged dataset from which we conduct the analysis.

```
# Merge Check-In with Yelp
yelp_review_long <- left_join(yelp_review_long, checkinfull,
by=c('postal_code'), match='all')

# Merge Zillow with Yelp
Full_data_long <- inner_join(yelp_review_long, zillow_long,
by=c('postal_code', 'YearMonth'), match='all')
length(unique(Full_data_long$postal_code))

## [1] 564</pre>
```

```
sapply(Full data long, function(x) sum(is.na(x)))
##
                        Χ
                                    postal code
                                                              YearMonth
##
                        0
## Number of businesses
                              Number_of_reviews
                                                                starsav
##
##
                 starssd
                                       usefulav
                                                                funnyav
##
                     2977
                                                                      0
##
                  coolav
                                       bizstars
                                                             bizstarssd
##
                                                                   2977
##
             bizrevcount
                                       bizrevav
                                                             is openave
##
                        a
                                               0
                                                                       0
##
              Friday_ave
                                     Monday_ave
                                                          Saturday_ave
##
                     1337
                                            1337
                                                                   1337
##
              Sunday_ave
                                   Thursday_ave
                                                           Tuesday_ave
##
                     1337
                                            1337
                                                                   1337
##
           Wednesday ave
                                   Friday_total
                                                          Monday total
                     1337
##
                                            1337
                                                                   1337
##
          Saturday_total
                                   Sunday_total
                                                        Thursday_total
##
                     1337
                                            1337
                                                                   1337
                                Wednesday_total
##
           Tuesday_total
                                                               RegionID
##
                     1337
                                            1337
                                                                      0
                    City
##
                                           State
                                                                  Metro
##
                        0
                                               0
                                                                      64
##
              CountyName
                                       SizeRank
                                                                   time
##
                                                                      0
                        0
                                               0
##
               rentprice
                                           month
                                                                   year
##
                      580
```

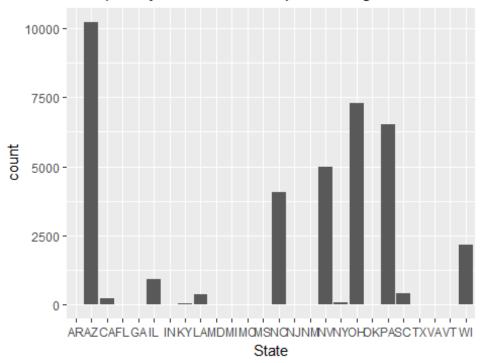
The final frame consists of 37492 observations and 39 variables.

Explortatory Data Analysis

Here is where we conduct the official analysis portion of the project

```
# First, subset business data based on eventual merging with Zillow
Full <- unique(Full data long$postal code)</pre>
business_zillow <- dplyr::filter(yelp_business, postal_code %in% Full)</pre>
# Assess the count of states
Full_data_long$State <- Full_data_long$State %>% as.factor
Full data long$State %>% summary
##
      AR
             ΑZ
                   CA
                          FL
                                 GA
                                       IL
                                              IN
                                                     KY
                                                           LA
                                                                  MD
                                                                         ΜI
                                                                               MO
##
      22 10234
                   242
                           4
                                 17
                                      925
                                              15
                                                     44
                                                          394
                                                                   6
                                                                          3
                                                                                8
##
      MS
                          NM
                                 NV
                                                     OK
                                                           PA
                                                                  SC
                                                                         TΧ
             NC
                   NJ
                                       NY
                                              OH
                                                                               VA
                                                                                 6
##
       4
           4088
                    7
                           3
                                       75
                                                      3
                                                         6510
                                                                 405
                                                                         17
                               4981
                                            7301
##
      VT
             WI
       7
##
           2171
```

Frequency of States in Yelp Challenge Dataset

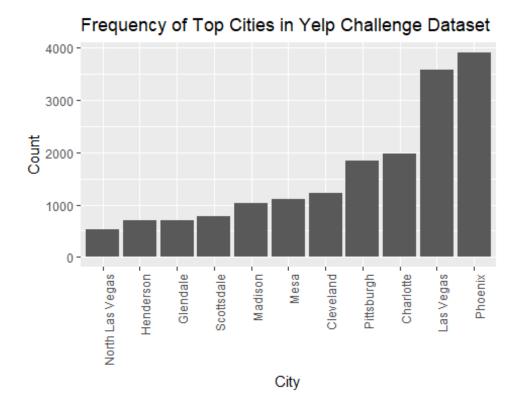


The states most represented in the dataset are Arizona, Ohio, Pennsylvania, Nevada, North Carolina, Wisconsin, and Illinois.

Full_data_long\$City <- Full_data_long\$City %>% as.factor
Full data long\$City %>% summary

Turi_uucu_rongperey 70770 Summur y				
##	Phoenix	Las Vegas	Charlotte	Pittsburgh
##	3918	3580	1972	1847
##	Cleveland	Mesa	Madison	Scottsdale
##	1232	1115	1021	774
##	Glendale	Henderson	North Las Vegas	Chandler
##	695	691	522	516
##	Gilbert	Surprise	Peoria	Tempe
##	516	388	344	344
##	Champaign	Fort Mill	Gastonia	Shaler
##	258	256	251	237
##	Euclid	Lorain	Avondale	Concord
##	206	192	172	172
##	Cuyahoga Falls	Goodyear	Parma	Urbana
##	172	172	172	172
##	O'Hara	Ross	Chagrin Falls	Penn Hills
##	170	168	166	166
##	Sun City	Strongsville	Kannapolis	Queen Creek
##	159	158	156	119

```
##
              Grafton
                                  Amherst
                                                      Anthem
                                                                            Avon
##
                  100
                                       86
                                                           86
                                                                              86
##
              Bedford
                                Bellevue
                                                     Belmont
                                                                           Berea
##
                   86
                                       86
                                                           86
                                                                              86
                                                 Brecksville Broadview Heights
##
          Bethel Park
                            Boulder City
##
                   86
                                       86
                                                           86
           Brook Park
##
                                Carefree
                                                    Carnegie
                                                                 Castle Shannon
##
                                       86
                                                           86
                                                                              86
   Cleveland Heights
                               Cornelius
                                                    Davidson
                                                                          Elyria
##
                   86
                                       86
                                                           86
                                                                              86
                                                               Garfield Heights
##
             Fairlawn
                           Fairview Park
                                             Fountain Hills
##
                   86
                                       86
                                                           86
          Harrisburg
                                                Huntersville
                                                                   Indian Trail
##
                                  Hudson
##
                   86
                                       86
##
                 Kent
                                Lakewood
                                             Litchfield Park
                                                                       Lyndhurst
##
                   86
                                       86
                                                           86
                                                                              86
##
              Malvern
                                Matthews
                                                      Medina
                                                                          Mentor
##
                                       86
                                                           86
                                                                              86
                   86
            Middleton
                               Mint Hill
                                                 Monroeville
##
                                                                            Moon
##
                   86
                                       86
                                                           86
                                                                              86
    Mount Charleston
                                                  New Iberia
##
                                 Munhall
                                                               North Huntingdon
##
                                       86
                                                           86
##
       North Olmsted
                        North Ridgeville
                                             North Strabane
                                                                     Northfield
##
                   86
##
     Paradise Valley
                                                   Pineville
                                                                       Richfield
                           Parma Heights
##
                   86
                                       86
                                                           86
                                                                              86
##
    Richmond Heights
                                                       Savoy
                                                                     Seven Hills
                             Rocky River
##
                                                           86
                                       86
                                                                              86
##
      Shaker Heights
                                    Solon
                                                South Euclid
                                                                       Stallings
##
                   86
                                       86
                                                           86
                                                                              86
##
                 Stow
                             Streetsboro
                                                 Sun Prairie
                                                                         (Other)
                   86
                                                           86
                                                                            8891
temp <- row.names(as.data.frame(summary(Full_data_long$City, max=12)))</pre>
Full data long$City <- as.character(Full data long$City)</pre>
Full_data_long$top <- ifelse(</pre>
  Full_data_long$City %in% temp,
  Full_data_long$City,
  "Other"
Full data long$top <- as.factor(Full data long$top)</pre>
ggplot(Full_data_long[Full_data_long$top!="Other",],aes(x=factor(top,
levels=names(sort(table(top),increasing=TRUE))))) + geom_bar() +
labs(title="Frequency of Top Cities in Yelp Challenge Dataset") +
xlab("City") + ylab("Count") + theme(axis.text.x = element_text(angle = 90,
hjust = 1)
```

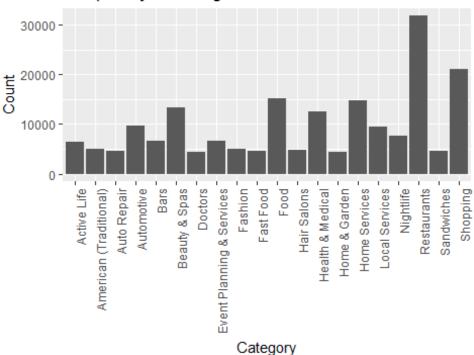


This assesses the count of cities in the dataset. Most frequent cities with Yelp information include Phoenix, Las Vegas, Charlotte, Pittsburgh, Cleveland.

```
# Reformat data to suit plot
catplot <- business_zillow%>%select(-starts_with("hours"), -
starts_with("attribute")) %>% unnest(categories) %>%
    select(name,
categories)%>%group_by(categories)%>%summarise(n=n())%>%arrange(desc(n))%>%he
ad(20)
catplot <- as.data.frame(catplot)

ggplot(data=catplot, aes(x=categories, y=n)) +
    geom_bar(stat="identity") + theme(axis.text.x = element_text(angle = 90,
hjust = 1)) + labs(title="Frequency of Categories in Dataset") +
xlab("Category") + ylab("Count")</pre>
```

Frequency of Categories in Dataset



This counts the "categories" included in the dataset. These categories are tags that users might use to describe various businesses. We can see that the top category is "Restuarants" followed by "Shopping," "Food," "Home Services," and "Beauty & Spa."

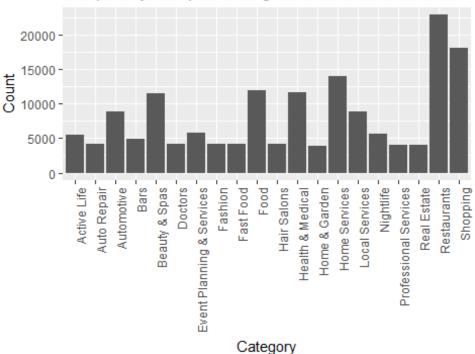
The Yelp dataset also includes information on businesses that may have been open but are currently closed. The previous analyses included all of them, but here we assess the counts of categories only for businesses that are open.

```
catplot_open <- business_zillow %>%
    select(-starts_with("hours"), -starts_with("attribute")) %>%
    filter(is_open==1) %>%
    unnest(categories) %>%
    select(name, categories) %>%
    group_by(categories) %>%
    summarise(n=n()) %>%
    arrange(desc(n)) %>%
    head(20)

catplot_open <- as.data.frame(catplot_open )

ggplot(data=catplot_open , aes(x=categories, y=n)) +
    geom_bar(stat="identity") + theme(axis.text.x = element_text(angle = 90, hjust = 1)) + labs(title="Frequency of Open Categories in Dataset") +
    xlab("Category") + ylab("Count")</pre>
```

Frequency of Open Categories in Dataset



Top categories include: "Restaurants," "Shopping," "Home Services," "Food," and "Health & Medical." Interestingly, it seems like "Food" and "Beauty & Spas" might be closing at a higher rate than other categories.

Next, we compare the rent prices across cities. We use cities as the categorizing variable because there are far too many zip codes in the dataset.

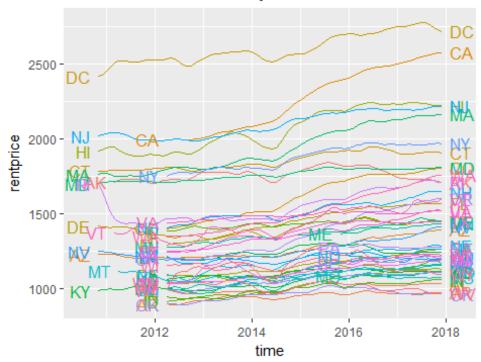
```
# Reimport data for plotting
zillow <- read csv("zecon/Zip Zri AllHomesPlusMultifamily.csv", col names =</pre>
TRUE)
# Eliminate unnecessary columns
zillow \leftarrow zillow[-c(94:95)]
# Convert from Long to wide by city
zillow_collapse_wide <- zillow %>%
  group by(City) %>%
  summarize_all(funs(mean))
names(zillow long)
##
    [1] "RegionID"
                       "postal_code" "City"
                                                     "State"
                                                                   "Metro"
   [6] "CountyName"
                       "SizeRank"
                                      "time"
                                                    "rentprice"
                                                                   "month"
                       "YearMonth"
## [11] "year"
# Collapse to long by State and time period.
zillow_collapse_long <- zillow_long %>%
```

```
group_by(State, time) %>%
summarize(rentprice = mean(rentprice))
```

Here, we compose a graph illustrating rents over time:

```
ggplot(zillow_collapse_long, aes(x = time, y=rentprice, group = State, colour
= State)) + geom_line() + scale_colour_discrete(guide = 'none') +
scale_x_date(expand=c(0.1, 0)) + geom_dl(aes(label = State), method =
list(dl.trans(x = x + .2), "last.points")) + geom_dl(aes(label = State),
method = list(dl.trans(x = x - .2), "first.points")) + labs(title = "Rent
Prices over Time by State", xlab = "Rent Price (USD)")
```

Rent Prices over Time by State



Few states in the dataset appear to have experienced overall declines in rent over the periods in question. California, Oregon, Colorado, Massachussets, and Washington appear to have experienced significant increases over the time period. DC, California, New Jersey, Hawaii, and Massachussets are consistently plagued by high rent prices.

Comparing the Average Star Values Across Cities

```
# First, we collapse by state
FDL_collapse_long <- Full_data_long %>%
    group_by(State, time) %>%
    summarize(starsav = mean(starsav))

ggplot(FDL_collapse_long, aes(x = time, y=starsav, group = State, colour = State)) + geom_line() + scale_colour_discrete(guide = 'none') + scale_x_date(expand=c(0.1, 0)) + geom_dl(aes(label = State), method =
```

```
list(dl.trans(x = x + .2), "last.points")) +
  geom_dl(aes(label = State), method = list(dl.trans(x = x - .2),
"first.points")) + labs(title = "Average Stars over Time by State", xlab =
"Avg. Stars (1-5)")
```

Average Stars over Time by State



As we can see, there don't appear to be any trends or patterns - it seems like a very random relationship.

Modeling and Panel Data Regression Analysis

Now comes the fun part. We split the data into train and test sets where our test set comprises the last year (12 months) of our data. We run a Hausman test to determine whether we should run a fixed effects ("within") or a random effects model. Then we develop a Panel Linear Regression model to predict housing prices.

The high p-value of 0.937 indicates that we should use a random effects model instead of a fixed effects model.

Now, we build our random effects model on the training dataset and predict on the test set. We calculate the Mean Averege Percent Error (MAPE) to see how accurately our model uses training values to predict rental prices in the test set.

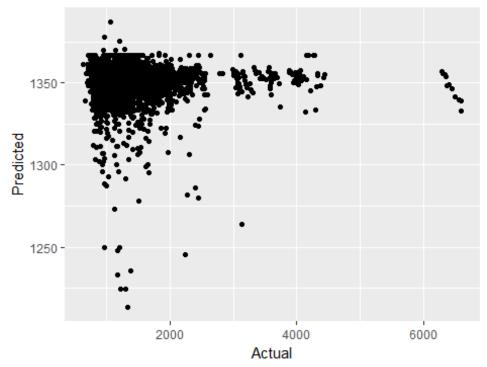
```
my.pdm.train <- plm(data = Full data long train,
            formula = my.formula,
            model = 'random',
            index = my.index)
summary(my.pdm.train)
## Oneway (individual) effect Random Effect Model
     (Swamy-Arora's transformation)
##
##
## Call:
## plm(formula = my.formula, data = Full_data_long_train, model = "random",
##
      index = my.index)
##
## Unbalanced Panel: n = 560, T = 1-74, N = 31397
##
## Effects:
##
                          std.dev share
                    var
                 6321.76
                           79.51 0.023
## idiosyncratic
## individual
               270893.25
                          520.47 0.977
## theta:
##
     Min. 1st Qu. Median
                          Mean 3rd Qu.
                                         Max.
##
  0.8490 0.9817 0.9822 0.9806 0.9822
                                       0.9822
##
## Residuals:
                    Median
##
      Min. 1st Qu.
                              Mean
                                   3rd Qu.
                                              Max.
## -2126.91
            -40.27
                     -6.88
                             -0.36
                                     37.76
                                            2068.60
##
## Coefficients:
##
               Estimate Std. Error t-value Pr(>|t|)
-2.85126
                          0.83058 -3.4329 0.000598 ***
## starsav
                          3.13631 41.8337 < 2.2e-16 ***
## is openave
              131.20358
          ## funnyav
```

```
## coolav
                 11.10536
                             0.96571 11.4997 < 2.2e-16 ***
## usefulav
                             0.42243 -26.2800 < 2.2e-16 ***
                -11.10133
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Total Sum of Squares:
                            226790000
## Residual Sum of Squares: 203110000
## R-Squared:
                   0.10443
## Adj. R-Squared: 0.10429
## F-statistic: 731.838 on 5 and 31391 DF, p-value: < 2.22e-16
Full_data_long_test$pred.plm.test <- predict(my.pdm.train,</pre>
Full_data_long_test, type='response')
plmmape <-
100*mean(abs(Full_data_long_test$pred.plm.test/Full_data_long_test$rentprice-
1), na.rm = T)
print(plmmape)
## [1] 21.39346
```

MAPE is only 21.39% right now. We will continue working on the model to get this error lower.

```
ggplot(Full_data_long_test, aes(x=rentprice, y=pred.plm.test)) +geom_point()
+ labs(title="Predicted vs. Actual Real Estate Prices") + xlab("Actual") +
ylab("Predicted")
```

Predicted vs. Actual Real Estate Prices



The plot above shows a significant discrepency between actual and predicted rent prices.

Generating Lag

We first have to ensure that both sets have the same postal codes in order to conduct the fixed effects analysis dictated by the hausman test.

```
Full_data_long_train <- Full_data_long[Full_data_long$time < "2017-01-01",]
Full_data_long_test <- Full_data_long[Full_data_long$time >= "2017-01-01",]
Full_data_long_test <-
Full_data_long_test[Full_data_long_test$postal_code!="05440",]

train <- unique(Full_data_long_train$postal_code)
test<- unique(Full_data_long_test$postal_code)

Full_data_long_test <- dplyr::filter(Full_data_long_test, postal_code %in% train)
Full_data_long_train <- dplyr::filter(Full_data_long_train, postal_code %in% test)

length(unique(Full_data_long_test$postal_code))

## [1] 522

length(unique(Full_data_long_train$postal_code))

## [1] 522</pre>
```

To fine-tune the model, we decided to lag the dependent variable to consider the possibility that last month's rent could be the best predictor of this month's rent. We follow a similar process to the one above for training, testing, and predicting.

Then, we build the model on the training set and predict on the test set in order to calculate the MAPE.

```
# Regular LM using zip dummies
my.pdm.train.lag.lm <- lm (rentprice ~ lag(rentprice, 1) + starsav +
is openave + funnyav + coolav + usefulav + Number of reviews + postal code +
time, data = Full data long train)
summary(my.pdm.train.lag.lm)
##
## Call:
## lm(formula = rentprice ~ lag(rentprice, 1) + starsav + is openave +
       funnyav + coolav + usefulav + Number of reviews + postal code +
##
       time, data = Full_data_long_train)
##
##
## Residuals:
##
         Min
                     1Q
                            Median
                                           3Q
                                                     Max
## -1.437e-09 -1.300e-13 -1.000e-14
                                    1.000e-13
                                               4.861e-10
## Coefficients:
##
                      Estimate Std. Error
                                             t value Pr(>|t|)
## (Intercept)
                     -4.585e-10 5.035e-12 -9.106e+01
                                                      < 2e-16 ***
                                                      < 2e-16 ***
## lag(rentprice, 1)
                     1.000e+00 8.794e-16
                                           1.137e+15
                                9.946e-14
## starsav
                     6.049e-13
                                           6.082e+00 1.2e-09 ***
## is_openave
                     -1.587e-13 4.034e-13 -3.930e-01
                                                        0.694
## funnyav
                     1.056e-13 1.022e-13
                                           1.033e+00
                                                        0.302
## coolav
                     -1.514e-13 1.149e-13 -1.318e+00
                                                        0.188
## usefulav
                     4.606e-14 5.158e-14
                                           8.930e-01
                                                        0.372
## Number of reviews -1.852e-16 5.422e-16 -3.420e-01
                                                        0.733
## postal code12919
                     4.765e-10 5.060e-12 9.418e+01
                                                      < 2e-16 ***
## postal_code12958
                     4.752e-10
                                8.215e-12 5.784e+01
                                                      < 2e-16 ***
## postal code12979
                     4.763e-10
                                           9.350e+01
                                                      < 2e-16 ***
                                5.094e-12
## postal_code15003
                     4.756e-10 4.937e-12 9.634e+01
                                                      < 2e-16 ***
                                                      < 2e-16 ***
## postal_code15009
                     4.766e-10
                                7.267e-12 6.559e+01
## postal_code15017
                     4.761e-10 4.887e-12 9.742e+01
                                                      < 2e-16 ***
                                                      < 2e-16 ***
## postal code15024
                     4.761e-10
                                4.971e-12 9.579e+01
## postal_code15025
                                                      < 2e-16 ***
                     4.758e-10
                                4.965e-12
                                           9.584e+01
## postal code15026
                     4.758e-10
                                5.003e-12 9.510e+01
                                                      < 2e-16 ***
## postal code15034
                     4.759e-10
                                5.106e-12 9.321e+01
                                                      < 2e-16 ***
## postal_code15035
                     4.755e-10
                                5.437e-12
                                           8.746e+01
                                                      < 2e-16 ***
## postal code15037
                     4.758e-10 4.983e-12
                                           9.548e+01
                                                      < 2e-16 ***
## postal_code15044
                     4.762e-10
                                4.876e-12
                                           9.766e+01
                                                      < 2e-16 ***
                                5.443e-12 8.735e+01
                                                      < 2e-16 ***
## postal_code15045
                     4.755e-10
## postal_code15046
                     4.762e-10
                                6.724e-12
                                           7.081e+01
                                                      < 2e-16 ***
## postal code15055
                     4.755e-10
                                6.123e-12 7.766e+01
                                                      < 2e-16 ***
## postal code15056
                     4.760e-10
                                                      < 2e-16 ***
                                4.946e-12
                                           9.626e+01
                                                      < 2e-16 ***
## postal code15057
                     4.763e-10
                                5.126e-12 9.290e+01
## postal_code15063
                                                      < 2e-16 ***
                     4.759e-10
                                4.983e-12
                                           9.549e+01
                     4.758e-10
                                4.929e-12
                                           9.653e+01
                                                      < 2e-16 ***
## postal_code15068
## postal code15071
                     4.759e-10 4.895e-12 9.723e+01 < 2e-16 ***
```

```
4.759e-10
                                              9.475e+01
                                                          < 2e-16 ***
## postal code15085
                                   5.023e-12
                                                          < 2e-16 ***
   postal code15090
                       4.764e-10
                                   4.901e-12
                                              9.720e+01
                                                          < 2e-16 ***
   postal_code15101
                       4.760e-10
                                   4.873e-12
                                              9.769e+01
                                   4.875e-12
                                                          < 2e-16 ***
   postal code15102
                       4.761e-10
                                              9.765e+01
   postal_code15104
                       4.754e-10
                                   5.021e-12
                                              9.469e+01
                                                          < 2e-16 ***
   postal_code15106
                       4.759e-10
                                   4.905e-12
                                              9.701e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
                       4.761e-10
                                   4.878e-12
                                              9.759e+01
##
   postal code15108
##
   postal_code15110
                       4.755e-10
                                   5.342e-12
                                              8.900e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
   postal_code15112
                       4.755e-10
                                   5.204e-12
                                              9.137e+01
   postal code15116
                       4.759e-10
                                   4.893e-12
                                              9.727e+01
                                                          < 2e-16 ***
   postal_code15120
                       4.760e-10
                                   4.928e-12
                                              9.659e+01
                                                          < 2e-16 ***
   postal code15122
                                                          < 2e-16 ***
##
                       4.760e-10
                                   4.924e-12
                                              9.667e+01
                       4.758e-10
                                                          < 2e-16 ***
                                   4.941e-12
                                              9.631e+01
   postal code15126
                                                          < 2e-16 ***
   postal_code15129
                       4.760e-10
                                   4.927e-12
                                              9.661e+01
                       4.759e-10
                                   4.946e-12
                                              9.622e+01
                                                          < 2e-16 ***
##
   postal_code15131
   postal_code15132
                       4.758e-10
                                   4.969e-12
                                              9.575e+01
                                                          < 2e-16 ***
   postal_code15133
                       4.755e-10
                                   5.438e-12
                                              8.745e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.757e-10
   postal code15135
                                   5.284e-12
                                              9.003e+01
   postal code15136
                       4.758e-10
                                   4.918e-12
                                              9.674e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code15137
                       4.759e-10
                                   4.949e-12
                                              9.617e+01
   postal code15139
                       4.759e-10
                                   4.890e-12
                                              9.730e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code15140
                       4.758e-10
                                   5.601e-12
                                              8.496e+01
##
                                                          < 2e-16 ***
   postal code15142
                       4.763e-10
                                   5.257e-12
                                              9.060e+01
                       4.763e-10
                                   4.879e-12
                                              9.762e+01
                                                          < 2e-16 ***
##
   postal_code15143
                                                          < 2e-16 ***
   postal code15144
                       4.756e-10
                                   4.952e-12
                                              9.603e+01
##
   postal_code15145
                       4.757e-10
                                   5.051e-12
                                              9.418e+01
                                                          < 2e-16 ***
                       4.761e-10
                                                          < 2e-16 ***
   postal code15146
                                   4.895e-12
                                              9.725e+01
                                                          < 2e-16 ***
##
   postal_code15147
                       4.757e-10
                                   4.932e-12
                                              9.644e+01
                                              9.409e+01
                                                          < 2e-16 ***
   postal code15148
                       4.757e-10
                                   5.056e-12
   postal code15201
                       4.757e-10
                                   4.908e-12
                                              9.693e+01
                                                          < 2e-16 ***
                       4.758e-10
                                                          < 2e-16 ***
##
   postal_code15202
                                   4.908e-12
                                              9.694e+01
                       4.760e-10
                                   4.885e-12
                                              9.744e+01
                                                          < 2e-16 ***
   postal_code15203
   postal_code15204
                       4.758e-10
                                   5.165e-12
                                              9.212e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code15205
                       4.761e-10
                                   4.902e-12
                                              9.712e+01
                                                            2e-16 ***
   postal code15206
                       4.758e-10
                                   4.907e-12
                                              9.697e+01
                                                          < 2e-16 ***
                       4.756e-10
                                   4.924e-12
                                              9.659e+01
   postal code15207
                                                          < 2e-16 ***
##
   postal code15208
                       4.756e-10
                                   4.922e-12
                                              9.663e+01
                       4.758e-10
                                   4.898e-12
                                              9.713e+01
                                                          < 2e-16 ***
##
   postal_code15209
                                                          < 2e-16 ***
   postal_code15210
                       4.757e-10
                                   4.941e-12
                                              9.628e+01
                       4.759e-10
                                              9.699e+01
                                                          < 2e-16 ***
##
   postal_code15211
                                   4.906e-12
                                                          < 2e-16 ***
   postal_code15212
                       4.759e-10
                                   4.920e-12
                                              9.672e+01
   postal code15213
                       4.760e-10
                                   4.892e-12
                                              9.731e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code15214
                       4.758e-10
                                   5.168e-12
                                              9.206e+01
                                                          < 2e-16 ***
   postal_code15215
                       4.759e-10
                                   4.881e-12
                                              9.750e+01
                       4.759e-10
                                   4.908e-12
                                              9.695e+01
                                                          < 2e-16 ***
   postal code15216
                                                          < 2e-16 ***
  postal code15217
                       4.761e-10
                                   4.868e-12
                                              9.779e+01
   postal_code15218
                       4.758e-10
                                   4.909e-12
                                              9.691e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code15219
                       4.760e-10
                                   4.909e-12
                                              9.695e+01
##
   postal_code15220
                       4.760e-10
                                   4.893e-12
                                              9.729e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
## postal_code15221
                       4.757e-10
                                   4.921e-12
                                              9.667e+01
```

```
9.773e+01
                                                          < 2e-16 ***
## postal code15222
                       4.761e-10
                                   4.872e-12
                                                          < 2e-16 ***
   postal code15223
                       4.758e-10
                                   4.933e-12
                                              9.645e+01
                                                          < 2e-16 ***
   postal_code15224
                       4.758e-10
                                   4.905e-12
                                              9.702e+01
                                   4.914e-12
                                                          < 2e-16 ***
   postal code15226
                       4.757e-10
                                              9.681e+01
   postal_code15227
                       4.759e-10
                                   4.915e-12
                                              9.682e+01
                                                          < 2e-16 ***
   postal_code15228
                       4.760e-10
                                   4.869e-12
                                              9.778e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
                       4.758e-10
                                   4.900e-12
                                              9.710e+01
##
   postal code15229
##
   postal_code15232
                       4.761e-10
                                   4.869e-12
                                              9.779e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
   postal_code15233
                       4.759e-10
                                   4.905e-12
                                              9.702e+01
   postal code15234
                       4.760e-10
                                   4.902e-12
                                              9.710e+01
                                                          < 2e-16 ***
   postal_code15235
                       4.758e-10
                                   4.918e-12
                                              9.675e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
##
   postal code15236
                       4.760e-10
                                   4.892e-12
                                              9.730e+01
                                                          < 2e-16 ***
                       4.762e-10
                                   4.872e-12
                                              9.774e+01
   postal code15237
                                                          < 2e-16 ***
   postal_code15238
                       4.764e-10
                                   4.895e-12
                                              9.732e+01
                       4.759e-10
                                   4.903e-12
                                              9.706e+01
                                                          < 2e-16 ***
##
   postal_code15239
   postal_code15241
                       4.764e-10
                                   4.890e-12
                                              9.742e+01
                                                          < 2e-16 ***
   postal_code15243
                       4.759e-10
                                   4.911e-12
                                              9.690e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.762e-10
                                   4.869e-12
   postal code15317
                                              9.780e+01
   postal code15321
                       4.757e-10
                                   4.901e-12
                                              9.705e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code15332
                       4.758e-10
                                   4.970e-12
                                              9.574e+01
   postal code15342
                       4.761e-10
                                              9.494e+01
                                                          < 2e-16 ***
##
                                   5.015e-12
                                                          < 2e-16 ***
   postal_code15367
                       4.763e-10
                                   5.123e-12
                                              9.297e+01
##
                                                          < 2e-16 ***
   postal_code15637
                       4.752e-10
                                   6.005e-12
                                              7.914e+01
                       4.759e-10
                                   4.912e-12
                                              9.688e+01
                                                          < 2e-16 ***
##
   postal_code15642
                                                          < 2e-16 ***
   postal code17744
                       4.760e-10
                                   5.638e-12
                                              8.442e+01
##
   postal_code19301
                       4.761e-10
                                   7.249e-12
                                              6.568e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.763e-10
                                   4.906e-12
                                              9.709e+01
   postal code19355
                                                          < 2e-16 ***
##
   postal_code19362
                       4.756e-10
                                   4.947e-12
                                              9.612e+01
                                   5.352e-12
                                                          < 2e-16 ***
   postal code19401
                       4.766e-10
                                              8.904e+01
                                                          < 2e-16 ***
   postal code19464
                       4.762e-10
                                   4.994e-12
                                              9.535e+01
                                                          < 2e-16 ***
##
   postal_code27262
                       4.760e-10
                                   5.433e-12
                                              8.762e+01
                       4.754e-10
                                   5.091e-12
                                              9.338e+01
                                                          < 2e-16 ***
   postal_code27278
   postal_code28012
                       4.759e-10
                                   4.897e-12
                                              9.719e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code28025
                       4.759e-10
                                   4.902e-12
                                              9.707e+01
                                                            2e-16 ***
   postal code28027
                       4.761e-10
                                   4.884e-12
                                              9.748e+01
                                                          < 2e-16 ***
                       4.759e-10
                                   4.876e-12
                                              9.760e+01
   postal code28031
                                                          < 2e-16 ***
                                   4.957e-12
##
   postal code28032
                       4.754e-10
                                              9.590e+01
                       4.758e-10
                                   4.999e-12
                                              9.519e+01
                                                          < 2e-16 ***
##
   postal_code28034
                                                          < 2e-16 ***
   postal_code28036
                       4.760e-10
                                   4.873e-12
                                              9.768e+01
                       4.759e-10
                                              7.766e+01
                                                          < 2e-16 ***
##
   postal_code28037
                                   6.128e-12
                                                          < 2e-16 ***
   postal_code28052
                       4.758e-10
                                   4.951e-12
                                              9.610e+01
   postal code28054
                       4.761e-10
                                   4.920e-12
                                              9.677e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code28056
                       4.760e-10
                                   4.899e-12
                                              9.717e+01
                                                          < 2e-16 ***
   postal_code28075
                       4.760e-10
                                   4.874e-12
                                              9.766e+01
                                                          < 2e-16 ***
   postal code28078
                       4.760e-10
                                   4.873e-12
                                              9.767e+01
                                                          < 2e-16 ***
  postal code28079
                       4.760e-10
                                   4.879e-12
                                              9.757e+01
   postal_code28081
                       4.757e-10
                                   4.953e-12
                                              9.604e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code28083
                       4.760e-10
                                   4.928e-12
                                              9.658e+01
##
   postal_code28098
                       4.757e-10
                                   5.016e-12
                                              9.484e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
## postal_code28104
                       4.761e-10
                                   4.868e-12
                                              9.780e+01
```

```
9.758e+01
                                                          < 2e-16 ***
## postal code28105
                       4.760e-10
                                   4.878e-12
                                                          < 2e-16 ***
   postal code28107
                       4.755e-10
                                   5.000e-12
                                              9.509e+01
                                                          < 2e-16 ***
   postal_code28110
                       4.756e-10
                                   5.100e-12
                                              9.325e+01
                                              5.792e+01
                                                          < 2e-16 ***
   postal code28115
                       4.766e-10
                                   8.228e-12
   postal_code28120
                       4.759e-10
                                   4.933e-12
                                              9.646e+01
                                                          < 2e-16 ***
   postal_code28127
                       4.761e-10
                                   5.083e-12
                                              9.366e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
                       4.760e-10
                                   4.888e-12
                                              9.738e+01
##
   postal code28134
##
   postal_code28164
                       4.757e-10
                                   4.974e-12
                                              9.564e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
   postal_code28173
                       4.762e-10
                                   4.881e-12
                                              9.755e+01
   postal code28202
                       4.761e-10
                                   4.880e-12
                                              9.757e+01
                                                          < 2e-16 ***
   postal_code28203
                       4.760e-10
                                   4.878e-12
                                              9.757e+01
                                                          < 2e-16 ***
                                              9.750e+01
                                                          < 2e-16 ***
##
   postal code28204
                       4.759e-10
                                   4.881e-12
                       4.758e-10
                                                          < 2e-16 ***
                                   4.904e-12
                                              9.703e+01
   postal code28205
                                                          < 2e-16 ***
   postal_code28206
                       4.758e-10
                                   4.926e-12
                                              9.660e+01
                       4.766e-10
                                   5.092e-12
                                              9.360e+01
                                                          < 2e-16 ***
##
   postal_code28207
   postal_code28208
                       4.761e-10
                                   4.927e-12
                                              9.663e+01
                                                          < 2e-16 ***
   postal_code28209
                       4.759e-10
                                   4.879e-12
                                              9.756e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.760e-10
                                   4.876e-12
   postal code28210
                                              9.761e+01
                                   4.869e-12
   postal code28211
                       4.761e-10
                                              9.778e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code28212
                       4.760e-10
                                   4.911e-12
                                              9.692e+01
   postal code28213
                       4.759e-10
                                   4.903e-12
                                              9.707e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code28214
                       4.760e-10
                                   4.903e-12
                                              9.708e+01
##
                                                          < 2e-16 ***
   postal_code28215
                       4.758e-10
                                   4.905e-12
                                              9.701e+01
                       4.761e-10
                                   4.907e-12
                                              9.702e+01
                                                          < 2e-16 ***
##
   postal_code28216
                                                          < 2e-16 ***
   postal code28217
                       4.759e-10
                                   4.917e-12
                                              9.678e+01
##
   postal_code28226
                       4.761e-10
                                   4.870e-12
                                              9.776e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.760e-10
                                   4.899e-12
                                              9.717e+01
   postal code28227
                                                          < 2e-16 ***
##
   postal_code28262
                       4.761e-10
                                   4.893e-12
                                              9.730e+01
                                                          < 2e-16 ***
   postal code28269
                       4.760e-10
                                   4.889e-12
                                              9.736e+01
                                                          < 2e-16 ***
   postal code28270
                       4.760e-10
                                   4.868e-12
                                              9.778e+01
                                   4.889e-12
                                                          < 2e-16 ***
##
   postal_code28273
                       4.761e-10
                                              9.737e+01
                       4.762e-10
                                   4.870e-12
                                              9.777e+01
                                                          < 2e-16 ***
   postal_code28277
   postal_code28278
                       4.762e-10
                                   4.888e-12
                                              9.742e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code28451
                       4.763e-10
                                   8.227e-12
                                              5.790e+01
                                                            2e-16 ***
   postal code28501
                       4.749e-10
                                   1.064e-11
                                              4.463e+01
                                                          < 2e-16 ***
                       4.756e-10
                                   4.906e-12
   postal code28730
                                              9.696e+01
                                                          < 2e-16 ***
##
   postal code29203
                       4.753e-10
                                   6.177e-12
                                              7.694e+01
                       4.768e-10
                                   5.041e-12
                                              9.458e+01
                                                          < 2e-16 ***
##
   postal_code29204
                                                          < 2e-16 ***
   postal_code29707
                       4.761e-10
                                   4.878e-12
                                              9.760e+01
                                   4.869e-12
                                              9.779e+01
                                                          < 2e-16 ***
##
   postal_code29708
                       4.762e-10
                                                          < 2e-16 ***
   postal_code29710
                       4.761e-10
                                   4.896e-12
                                              9.723e+01
   postal code29715
                       4.759e-10
                                   4.873e-12
                                              9.765e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code29732
                       4.751e-10
                                   7.258e-12
                                              6.546e+01
                                                          < 2e-16 ***
   postal_code30101
                       4.758e-10
                                   5.431e-12
                                              8.760e+01
                                                          < 2e-16 ***
                                              6.578e+01
   postal code32258
                       4.773e-10
                                   7.257e-12
                                                          < 2e-16 ***
  postal code41076
                       4.761e-10
                                   5.022e-12
                                              9.481e+01
   postal_code44001
                       4.759e-10
                                   4.893e-12
                                              9.726e+01
                                                          < 2e-16 ***
##
                                              9.779e+01
                                                          < 2e-16 ***
   postal_code44011
                       4.762e-10
                                   4.869e-12
##
   postal_code44012
                       4.760e-10
                                   4.872e-12
                                              9.772e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
## postal_code44017
                       4.758e-10
                                   4.892e-12
                                              9.725e+01
```

```
9.683e+01
                                                          < 2e-16 ***
## postal code44021
                       4.759e-10
                                   4.915e-12
                                                          < 2e-16 ***
   postal code44022
                       4.762e-10
                                   4.912e-12
                                              9.696e+01
                                                          < 2e-16 ***
   postal_code44023
                       4.762e-10
                                   4.882e-12
                                               9.754e+01
                                                          < 2e-16 ***
   postal code44024
                       4.761e-10
                                   4.877e-12
                                              9.761e+01
   postal_code44026
                       4.759e-10
                                   4.871e-12
                                              9.770e+01
                                                          < 2e-16 ***
   postal_code44028
                       4.760e-10
                                   4.956e-12
                                               9.605e+01
                                                          < 2e-16 ***
##
                       4.759e-10
                                   4.928e-12
                                               9.658e+01
                                                          < 2e-16 ***
##
   postal code44035
##
   postal_code44039
                       4.760e-10
                                   4.884e-12
                                              9.745e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
   postal_code44044
                       4.758e-10
                                   5.051e-12
                                              9.420e+01
                       4.752e-10
                                   6.138e-12
                                               7.742e+01
                                                          < 2e-16 ***
   postal code44046
   postal_code44052
                       4.756e-10
                                   4.957e-12
                                              9.594e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
##
   postal code44053
                       4.760e-10
                                   4.941e-12
                                              9.633e+01
                                                          < 2e-16 ***
                       4.760e-10
                                   4.932e-12
                                              9.651e+01
   postal code44054
                                                          < 2e-16 ***
   postal_code44055
                       4.756e-10
                                   5.068e-12
                                              9.384e+01
                       4.762e-10
                                   4.874e-12
                                              9.771e+01
                                                          < 2e-16 ***
##
   postal_code44056
   postal_code44060
                       4.760e-10
                                   4.883e-12
                                               9.748e+01
                                                          < 2e-16 ***
   postal_code44062
                       4.761e-10
                                   4.918e-12
                                              9.680e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.761e-10
   postal code44065
                                   4.930e-12
                                              9.658e+01
                                                          < 2e-16 ***
   postal code44067
                       4.761e-10
                                   4.876e-12
                                              9.763e+01
##
                                                          < 2e-16 ***
                       4.760e-10
                                   4.886e-12
                                              9.743e+01
   postal_code44070
                       4.757e-10
                                   5.377e-12
                                               8.847e+01
                                                          < 2e-16 ***
##
   postal code44072
                                                          < 2e-16 ***
   postal_code44077
                       4.759e-10
                                   4.894e-12
                                              9.724e+01
##
                                                          < 2e-16 ***
   postal_code44087
                       4.761e-10
                                   4.874e-12
                                              9.769e+01
                       4.758e-10
                                   4.906e-12
                                              9.700e+01
                                                          < 2e-16 ***
##
   postal_code44092
                                                          < 2e-16 ***
   postal code44094
                       4.760e-10
                                   4.880e-12
                                               9.754e+01
##
   postal_code44095
                       4.759e-10
                                   4.904e-12
                                              9.704e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.757e-10
                                   4.936e-12
                                              9.637e+01
   postal code44102
                                                          < 2e-16 ***
##
   postal_code44103
                       4.759e-10
                                   4.939e-12
                                              9.636e+01
                                                          < 2e-16 ***
   postal code44104
                       4.763e-10
                                   5.264e-12
                                              9.048e+01
   postal code44105
                       4.758e-10
                                   4.971e-12
                                               9.572e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
##
   postal_code44106
                       4.758e-10
                                   4.917e-12
                                              9.677e+01
                       4.758e-10
                                   4.897e-12
                                                          < 2e-16 ***
   postal_code44107
                                              9.718e+01
   postal_code44108
                       4.756e-10
                                   4.960e-12
                                              9.587e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code44109
                       4.757e-10
                                   4.927e-12
                                               9.655e+01
                                                            2e-16 ***
   postal code44110
                       4.756e-10
                                   4.939e-12
                                              9.630e+01
                       4.758e-10
                                   4.924e-12
                                                          < 2e-16 ***
   postal code44111
                                              9.661e+01
                                                          < 2e-16 ***
##
   postal code44112
                       4.761e-10
                                   5.034e-12
                                              9.458e+01
                       4.758e-10
                                   4.923e-12
                                              9.666e+01
                                                          < 2e-16 ***
##
   postal_code44113
                                                          < 2e-16 ***
   postal_code44116
                       4.761e-10
                                   4.870e-12
                                              9.776e+01
##
                                   4.995e-12
                                                          < 2e-16 ***
##
   postal_code44117
                       4.761e-10
                                              9.532e+01
                       4.759e-10
                                   4.888e-12
                                              9.737e+01
                                                          < 2e-16 ***
   postal_code44118
   postal code44119
                       4.757e-10
                                   4.919e-12
                                               9.671e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code44120
                       4.758e-10
                                   4.927e-12
                                               9.657e+01
                                                          < 2e-16 ***
##
   postal_code44121
                       4.759e-10
                                   4.901e-12
                                              9.711e+01
                                                          < 2e-16 ***
                                   4.869e-12
   postal code44122
                       4.762e-10
                                              9.781e+01
                                                          < 2e-16 ***
   postal code44123
                       4.759e-10
                                   4.916e-12
                                              9.681e+01
   postal_code44124
                       4.761e-10
                                   4.885e-12
                                               9.747e+01
                                                          < 2e-16 ***
##
                                              9.679e+01
                                                          < 2e-16 ***
   postal_code44125
                       4.759e-10
                                   4.917e-12
##
   postal_code44126
                       4.759e-10
                                   4.887e-12
                                               9.739e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
## postal_code44127
                       4.759e-10
                                   5.210e-12
                                              9.135e+01
```

```
9.659e+01
                                                          < 2e-16 ***
## postal code44128
                       4.759e-10
                                   4.927e-12
                                                          < 2e-16 ***
   postal code44129
                       4.759e-10
                                   4.907e-12
                                              9.698e+01
                                                          < 2e-16 ***
   postal_code44130
                       4.760e-10
                                   4.896e-12
                                              9.723e+01
                                                          < 2e-16 ***
   postal code44131
                       4.761e-10
                                   4.875e-12
                                              9.767e+01
   postal_code44132
                       4.759e-10
                                   4.949e-12
                                              9.617e+01
                                                          < 2e-16 ***
   postal_code44133
                       4.760e-10
                                   4.875e-12
                                              9.764e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
                       4.759e-10
                                   4.905e-12
                                              9.702e+01
##
   postal code44134
##
   postal_code44135
                       4.762e-10
                                   4.921e-12
                                              9.677e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
   postal_code44136
                       4.761e-10
                                   4.870e-12
                                              9.777e+01
   postal code44137
                       4.761e-10
                                   4.949e-12
                                              9.619e+01
                                                          < 2e-16 ***
   postal_code44138
                       4.760e-10
                                   4.882e-12
                                              9.749e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
##
   postal code44139
                       4.763e-10
                                   4.878e-12
                                              9.763e+01
                                                          < 2e-16 ***
                       4.760e-10
                                   4.877e-12
                                              9.759e+01
   postal code44140
                                                          < 2e-16 ***
   postal_code44141
                       4.762e-10
                                   4.871e-12
                                              9.777e+01
                       4.760e-10
                                   4.903e-12
                                              9.709e+01
                                                          < 2e-16 ***
##
   postal_code44142
   postal_code44143
                       4.761e-10
                                   4.873e-12
                                              9.769e+01
                                                          < 2e-16 ***
   postal_code44144
                       4.761e-10
                                   4.913e-12
                                              9.691e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.762e-10
   postal code44145
                                   4.870e-12
                                              9.780e+01
                                                          < 2e-16 ***
   postal code44146
                       4.760e-10
                                   4.903e-12
                                              9.708e+01
##
                                                          < 2e-16 ***
                       4.761e-10
                                   4.869e-12
                                              9.778e+01
   postal_code44147
   postal code44149
                       4.762e-10
                                   4.900e-12
                                              9.718e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code44212
                       4.760e-10
                                   4.881e-12
                                              9.752e+01
##
                                                          < 2e-16 ***
   postal_code44221
                       4.759e-10
                                   4.912e-12
                                              9.689e+01
                       4.759e-10
                                   4.892e-12
                                              9.729e+01
                                                          < 2e-16 ***
##
   postal_code44223
                                                          < 2e-16 ***
   postal code44224
                       4.761e-10
                                   4.880e-12
                                              9.755e+01
##
   postal_code44233
                       4.759e-10
                                   4.919e-12
                                              9.676e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
   postal_code44234
                       4.757e-10
                                   5.229e-12
                                              9.097e+01
                                                          < 2e-16 ***
##
   postal_code44236
                       4.763e-10
                                   4.894e-12
                                              9.733e+01
                                              9.703e+01
                                                          < 2e-16 ***
   postal code44240
                       4.759e-10
                                   4.905e-12
   postal code44241
                       4.760e-10
                                   4.896e-12
                                              9.723e+01
                                                          < 2e-16 ***
                       4.757e-10
                                              8.578e+01
                                                          < 2e-16 ***
##
   postal_code44253
                                   5.545e-12
                       4.761e-10
                                   4.977e-12
                                              9.566e+01
                                                          < 2e-16 ***
   postal_code44255
   postal_code44256
                       4.761e-10
                                   4.872e-12
                                              9.771e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code44262
                       4.758e-10
                                   5.016e-12
                                              9.486e+01
                                                            2e-16 ***
   postal code44264
                       4.761e-10
                                   4.871e-12
                                              9.773e+01
                                                          < 2e-16 ***
                                   4.892e-12
                                              9.728e+01
   postal code44278
                       4.759e-10
                                                          < 2e-16 ***
##
   postal code44280
                       4.760e-10
                                   4.915e-12
                                              9.684e+01
                       4.763e-10
                                   4.873e-12
                                              9.774e+01
                                                          < 2e-16 ***
##
   postal_code44286
                                                          < 2e-16 ***
   postal_code44313
                       4.755e-10
                                   5.001e-12
                                              9.509e+01
                                              4.465e+01
                                                          < 2e-16 ***
##
   postal_code44320
                       4.750e-10
                                   1.064e-11
                       4.764e-10
                                   4.887e-12
                                              9.749e+01
                                                          < 2e-16 ***
   postal_code44321
   postal code44333
                       4.762e-10
                                   4.868e-12
                                              9.781e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code45612
                       4.756e-10
                                   5.157e-12
                                              9.222e+01
                                                          < 2e-16 ***
   postal_code46501
                       4.756e-10
                                   5.533e-12
                                              8.597e+01
                       4.758e-10
                                                          < 2e-16 ***
                                              9.659e+01
   postal code53508
                                   4.926e-12
                                                          < 2e-16 ***
  postal code53515
                       4.758e-10
                                   5.027e-12
                                              9.466e+01
   postal_code53521
                       4.757e-10
                                   5.171e-12
                                              9.198e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code53527
                       4.762e-10
                                   4.924e-12
                                              9.672e+01
##
   postal_code53528
                       4.765e-10
                                   4.925e-12
                                              9.673e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
## postal_code53529
                       4.755e-10
                                   5.479e-12
                                              8.678e+01
```

```
9.678e+01
                                                          < 2e-16 ***
## postal code53532
                       4.761e-10
                                   4.919e-12
                                                          < 2e-16 ***
   postal code53558
                       4.761e-10
                                   4.909e-12
                                              9.698e+01
                                                          < 2e-16 ***
   postal_code53562
                       4.762e-10
                                   4.906e-12
                                              9.706e+01
                                   4.907e-12
                                              9.698e+01
                                                          < 2e-16 ***
   postal code53572
                       4.759e-10
   postal_code53575
                       4.760e-10
                                   4.910e-12
                                              9.694e+01
                                                          < 2e-16 ***
   postal_code53589
                       4.759e-10
                                   4.913e-12
                                              9.687e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
                       4.760e-10
                                   4.915e-12
                                              9.685e+01
##
   postal code53590
##
   postal_code53593
                       4.760e-10
                                   4.906e-12
                                              9.704e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
   postal_code53597
                       4.762e-10
                                   4.915e-12
                                              9.689e+01
   postal code53598
                       4.760e-10
                                   4.949e-12
                                              9.618e+01
                                                          < 2e-16 ***
   postal_code53703
                       4.760e-10
                                   4.916e-12
                                              9.683e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
##
   postal code53704
                       4.760e-10
                                   4.918e-12
                                              9.679e+01
                                                          < 2e-16 ***
                       4.761e-10
                                   4.906e-12
                                              9.705e+01
   postal code53705
                                                          < 2e-16 ***
   postal_code53711
                       4.761e-10
                                   4.907e-12
                                              9.702e+01
                       4.760e-10
                                   4.921e-12
                                              9.674e+01
                                                          < 2e-16 ***
##
   postal_code53713
   postal_code53714
                       4.759e-10
                                   4.917e-12
                                              9.678e+01
                                                          < 2e-16 ***
   postal_code53715
                       4.761e-10
                                   4.907e-12
                                              9.702e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.760e-10
                                   4.913e-12
                                              9.689e+01
   postal code53716
   postal code53717
                       4.762e-10
                                   4.906e-12
                                              9.706e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code53718
                       4.760e-10
                                   4.913e-12
                                              9.690e+01
   postal code53719
                       4.761e-10
                                   4.908e-12
                                              9.701e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code53726
                       4.760e-10
                                   4.931e-12
                                              9.653e+01
##
                                                          < 2e-16 ***
   postal_code53911
                       4.752e-10
                                   6.379e-12
                                              7.450e+01
                       4.754e-10
                                   7.256e-12
                                              6.552e+01
                                                          < 2e-16 ***
##
   postal_code54558
                                                          < 2e-16 ***
   postal code60007
                       4.767e-10
                                   5.063e-12
                                              9.416e+01
##
   postal_code60191
                       4.767e-10
                                   7.249e-12
                                              6.576e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.758e-10
                                   4.946e-12
                                              9.621e+01
   postal code61801
                                                          < 2e-16 ***
##
   postal_code61802
                       4.758e-10
                                   4.947e-12
                                              9.619e+01
                                   4.953e-12
                                                          < 2e-16 ***
   postal code61820
                       4.759e-10
                                              9.608e+01
                                                          < 2e-16 ***
   postal code61821
                       4.760e-10
                                   4.943e-12
                                              9.630e+01
                                   4.929e-12
                                                          < 2e-16 ***
##
   postal_code61822
                       4.762e-10
                                              9.661e+01
                       4.754e-10
                                   5.521e-12
                                                          < 2e-16 ***
   postal_code61849
                                              8.611e+01
   postal_code61853
                       4.758e-10
                                   4.938e-12
                                              9.636e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code61854
                       4.755e-10
                                   6.716e-12
                                              7.079e+01
                                                            2e-16 ***
   postal code61856
                       4.759e-10
                                   4.935e-12
                                              9.643e+01
                                                          < 2e-16 ***
                       4.757e-10
                                   5.305e-12
                                              8.967e+01
   postal code61859
                                                          < 2e-16 ***
##
   postal code61864
                       4.762e-10
                                   5.303e-12
                                              8.980e+01
                       4.760e-10
                                   4.974e-12
                                              9.570e+01
                                                          < 2e-16 ***
##
   postal_code61866
                                                          < 2e-16 ***
   postal_code61873
                       4.759e-10
                                   5.110e-12
                                              9.312e+01
                                   4.929e-12
                                                          < 2e-16 ***
##
   postal_code61874
                       4.760e-10
                                              9.657e+01
                                                          < 2e-16 ***
   postal_code61877
                       4.756e-10
                                   5.460e-12
                                              8.711e+01
   postal code61878
                       4.762e-10
                                   8.243e-12
                                              5.777e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code61880
                       4.769e-10
                                   6.155e-12
                                              7.748e+01
                                                          < 2e-16 ***
   postal_code70374
                       4.760e-10
                                   5.008e-12
                                              9.505e+01
                                   4.913e-12
                                              9.684e+01
                                                          < 2e-16 ***
   postal code70435
                       4.758e-10
                                                          < 2e-16 ***
  postal code70437
                       4.757e-10
                                   5.616e-12
                                              8.471e+01
   postal_code70563
                       4.760e-10
                                   4.885e-12
                                              9.745e+01
                                                          < 2e-16 ***
##
                                              9.682e+01
                                                          < 2e-16 ***
   postal_code70734
                       4.761e-10
                                   4.917e-12
##
   postal_code70806
                       4.760e-10
                                   5.022e-12
                                              9.479e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
## postal_code71101
                       4.756e-10
                                   5.120e-12
                                              9.289e+01
```

```
7.412e+01
                                                          < 2e-16 ***
## postal code71854
                       4.750e-10
                                   6.408e-12
                                                          < 2e-16 ***
   postal code77384
                       4.754e-10
                                   8.220e-12
                                              5.783e+01
                                                          < 2e-16 ***
   postal_code85003
                       4.759e-10
                                   4.882e-12
                                              9.750e+01
                                                          < 2e-16 ***
   postal code85004
                       4.760e-10
                                   4.896e-12
                                              9.722e+01
   postal_code85006
                       4.757e-10
                                   4.908e-12
                                              9.692e+01
                                                          < 2e-16 ***
   postal_code85007
                       4.757e-10
                                   4.907e-12
                                              9.695e+01
                                                          < 2e-16 ***
##
                       4.759e-10
                                                          < 2e-16 ***
                                   4.907e-12
                                              9.698e+01
##
   postal code85008
##
   postal_code85009
                       4.757e-10
                                   4.924e-12
                                              9.661e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
   postal_code85012
                       4.759e-10
                                   4.872e-12
                                              9.768e+01
                       4.758e-10
                                   4.891e-12
                                              9.729e+01
                                                          < 2e-16 ***
   postal code85013
   postal_code85014
                       4.758e-10
                                   4.899e-12
                                              9.712e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
##
   postal code85015
                       4.759e-10
                                   4.909e-12
                                              9.695e+01
                                                          < 2e-16 ***
                       4.759e-10
                                   4.895e-12
                                              9.724e+01
   postal code85016
                                                          < 2e-16 ***
   postal_code85017
                       4.759e-10
                                   4.920e-12
                                              9.674e+01
                       4.760e-10
                                   4.873e-12
                                              9.767e+01
                                                          < 2e-16 ***
##
   postal_code85018
   postal_code85019
                       4.757e-10
                                   4.918e-12
                                              9.673e+01
                                                          < 2e-16 ***
   postal_code85020
                       4.758e-10
                                   4.900e-12
                                              9.711e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.759e-10
                                   4.896e-12
   postal code85021
                                              9.721e+01
                                                          < 2e-16 ***
   postal code85022
                       4.759e-10
                                   4.886e-12
                                              9.741e+01
##
                                                          < 2e-16 ***
                       4.760e-10
                                   4.889e-12
                                              9.736e+01
   postal_code85023
   postal code85024
                       4.759e-10
                                   4.882e-12
                                              9.748e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code85027
                       4.759e-10
                                   4.897e-12
                                              9.718e+01
##
                                                          < 2e-16 ***
   postal_code85028
                       4.760e-10
                                   4.869e-12
                                              9.776e+01
                       4.759e-10
                                   4.903e-12
                                              9.706e+01
                                                          < 2e-16 ***
##
   postal_code85029
                                                          < 2e-16 ***
   postal code85031
                       4.761e-10
                                   4.920e-12
                                              9.676e+01
##
   postal_code85032
                       4.759e-10
                                   4.892e-12
                                              9.728e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.760e-10
                                   4.918e-12
                                              9.680e+01
   postal code85033
                                                          < 2e-16 ***
##
   postal_code85034
                       4.762e-10
                                   4.916e-12
                                              9.687e+01
                                                          < 2e-16 ***
   postal code85035
                       4.761e-10
                                   4.919e-12
                                              9.680e+01
   postal code85037
                       4.760e-10
                                   4.911e-12
                                              9.692e+01
                                                          < 2e-16 ***
                                   4.912e-12
                                                          < 2e-16 ***
##
   postal_code85040
                       4.758e-10
                                              9.686e+01
                       4.759e-10
                                   4.905e-12
                                                          < 2e-16 ***
   postal_code85041
                                              9.701e+01
   postal_code85042
                       4.760e-10
                                   4.899e-12
                                              9.715e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code85043
                       4.762e-10
                                   4.908e-12
                                              9.702e+01
                                                            2e-16 ***
   postal code85044
                       4.761e-10
                                   4.880e-12
                                              9.755e+01
                                   4.964e-12
                                                          < 2e-16 ***
   postal code85045
                       4.758e-10
                                              9.586e+01
                                                          < 2e-16 ***
   postal_code85048
##
                       4.761e-10
                                   4.870e-12
                                              9.775e+01
                       4.761e-10
                                   4.870e-12
                                              9.776e+01
                                                          < 2e-16 ***
##
   postal_code85050
                                                          < 2e-16 ***
   postal_code85051
                       4.759e-10
                                   4.908e-12
                                              9.695e+01
##
                                                          < 2e-16 ***
##
   postal_code85053
                       4.759e-10
                                   4.898e-12
                                              9.717e+01
                                                          < 2e-16 ***
                       4.760e-10
                                   4.869e-12
                                              9.777e+01
   postal_code85054
   postal code85083
                       4.759e-10
                                   4.874e-12
                                              9.765e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code85085
                       4.762e-10
                                   4.868e-12
                                              9.782e+01
                                                          < 2e-16 ***
   postal_code85086
                       4.761e-10
                                   4.869e-12
                                              9.778e+01
                                                          < 2e-16 ***
                                   5.094e-12
   postal code85087
                       4.758e-10
                                              9.341e+01
                                                          < 2e-16 ***
  postal code85119
                       4.755e-10
                                   6.149e-12
                                              7.734e+01
   postal_code85120
                       4.760e-10
                                   5.382e-12
                                              8.843e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code85140
                       4.756e-10
                                   4.975e-12
                                              9.560e+01
##
   postal_code85142
                       4.756e-10
                                   4.957e-12
                                              9.595e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
## postal_code85143
                       4.761e-10
                                   4.918e-12
                                              9.680e+01
```

```
9.700e+01
                                                          < 2e-16 ***
## postal code85201
                       4.759e-10
                                   4.906e-12
                                                          < 2e-16 ***
   postal code85202
                       4.758e-10
                                   4.897e-12
                                              9.717e+01
                                                          < 2e-16 ***
   postal_code85203
                       4.758e-10
                                   4.890e-12
                                              9.730e+01
                                   4.900e-12
                                                          < 2e-16 ***
   postal code85204
                       4.760e-10
                                              9.714e+01
   postal_code85205
                       4.758e-10
                                   4.894e-12
                                              9.722e+01
                                                          < 2e-16 ***
   postal_code85206
                       4.761e-10
                                   4.891e-12
                                              9.734e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
                       4.760e-10
                                   4.877e-12
                                              9.760e+01
##
   postal code85207
##
   postal_code85208
                       4.762e-10
                                   4.902e-12
                                              9.714e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
   postal_code85209
                       4.760e-10
                                   4.884e-12
                                              9.747e+01
   postal code85210
                       4.759e-10
                                   4.906e-12
                                              9.700e+01
                                                          < 2e-16 ***
   postal_code85212
                       4.760e-10
                                   4.878e-12
                                              9.758e+01
                                                          < 2e-16 ***
                                   4.875e-12
                                                          < 2e-16 ***
##
   postal code85213
                       4.759e-10
                                              9.762e+01
                                                          < 2e-16 ***
                       4.760e-10
                                   4.877e-12
                                              9.760e+01
   postal code85215
                                                          < 2e-16 ***
   postal_code85224
                       4.760e-10
                                   4.889e-12
                                              9.735e+01
                       4.759e-10
                                   4.891e-12
                                              9.730e+01
                                                          < 2e-16 ***
##
   postal_code85225
   postal_code85226
                       4.761e-10
                                   4.883e-12
                                              9.749e+01
                                                          < 2e-16 ***
   postal_code85233
                       4.759e-10
                                   4.879e-12
                                              9.753e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.759e-10
                                   4.876e-12
   postal code85234
                                              9.760e+01
   postal code85248
                       4.761e-10
                                   4.871e-12
                                              9.773e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code85249
                       4.761e-10
                                   4.868e-12
                                              9.779e+01
   postal code85250
                       4.760e-10
                                   4.872e-12
                                              9.769e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code85251
                       4.761e-10
                                   4.913e-12
                                              9.690e+01
##
                                                          < 2e-16 ***
   postal_code85253
                       4.775e-10
                                   6.442e-12
                                              7.413e+01
                       4.762e-10
                                   4.883e-12
                                              9.753e+01
                                                          < 2e-16 ***
##
   postal_code85254
                                                          < 2e-16 ***
   postal code85255
                       4.764e-10
                                   5.013e-12
                                              9.503e+01
##
   postal_code85257
                       4.759e-10
                                   4.883e-12
                                              9.746e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.762e-10
                                   4.882e-12
                                              9.752e+01
   postal code85258
                                                          < 2e-16 ***
##
   postal_code85259
                       4.763e-10
                                   4.981e-12
                                              9.563e+01
                                              9.755e+01
                                                          < 2e-16 ***
   postal code85260
                       4.760e-10
                                   4.880e-12
                                                          < 2e-16 ***
   postal code85262
                       4.768e-10
                                   5.315e-12
                                              8.971e+01
                                                          < 2e-16 ***
##
   postal_code85266
                       4.766e-10
                                   5.061e-12
                                              9.417e+01
                       4.760e-10
                                   4.869e-12
                                              9.778e+01
                                                          < 2e-16 ***
   postal_code85268
   postal_code85281
                       4.760e-10
                                   4.909e-12
                                              9.697e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code85282
                       4.760e-10
                                   4.887e-12
                                              9.739e+01
                                                            2e-16 ***
   postal code85283
                       4.760e-10
                                   4.885e-12
                                              9.742e+01
                                                          < 2e-16 ***
                                   4.875e-12
                                              9.769e+01
   postal code85284
                       4.762e-10
                                                          < 2e-16 ***
   postal_code85286
##
                       4.761e-10
                                   4.870e-12
                                              9.776e+01
                       4.760e-10
                                   4.877e-12
                                              9.761e+01
                                                          < 2e-16 ***
##
   postal_code85295
                                                          < 2e-16 ***
   postal_code85296
                       4.760e-10
                                   4.880e-12
                                              9.754e+01
                                   4.874e-12
                                              9.770e+01
                                                          < 2e-16 ***
##
   postal_code85297
                       4.762e-10
                                                          < 2e-16 ***
   postal_code85298
                       4.761e-10
                                   4.870e-12
                                              9.776e+01
   postal code85301
                       4.759e-10
                                   4.916e-12
                                              9.680e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code85302
                       4.759e-10
                                   4.900e-12
                                              9.712e+01
                                                          < 2e-16 ***
   postal_code85303
                       4.763e-10
                                   4.906e-12
                                              9.708e+01
                                                          < 2e-16 ***
                                   4.895e-12
                                              9.720e+01
   postal code85304
                       4.758e-10
                                                          < 2e-16 ***
  postal code85305
                       4.762e-10
                                   4.886e-12
                                              9.747e+01
   postal_code85306
                       4.759e-10
                                   4.893e-12
                                              9.725e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code85307
                       4.759e-10
                                   4.906e-12
                                              9.700e+01
##
   postal_code85308
                       4.760e-10
                                   4.884e-12
                                              9.747e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
## postal_code85310
                       4.761e-10
                                   4.873e-12
                                              9.769e+01
```

```
9.706e+01
                                                          < 2e-16 ***
## postal code85323
                       4.760e-10
                                   4.904e-12
                                                          < 2e-16 ***
   postal code85324
                       4.754e-10
                                   5.316e-12
                                              8.942e+01
                                                          < 2e-16 ***
   postal_code85326
                       4.754e-10
                                   5.143e-12
                                               9.244e+01
                                              9.754e + 01
                                                          < 2e-16 ***
   postal code85331
                       4.762e-10
                                   4.882e-12
   postal_code85335
                       4.759e-10
                                   4.914e-12
                                              9.683e+01
                                                          < 2e-16 ***
   postal_code85337
                       4.757e-10
                                   5.345e-12
                                               8.900e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
                       4.760e-10
                                   4.891e-12
                                               9.731e+01
##
   postal code85338
##
   postal_code85339
                       4.762e-10
                                   4.890e-12
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                                                          < 2e-16 ***
                                                          < 2e-16 ***
   postal_code85340
                       4.760e-10
                                   4.878e-12
                                              9.758e+01
                       4.759e-10
                                   4.906e-12
                                              9.700e+01
                                                          < 2e-16 ***
   postal code85345
   postal_code85351
                       4.760e-10
                                   4.910e-12
                                              9.694e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
##
   postal code85353
                       4.760e-10
                                   4.900e-12
                                              9.714e+01
                       4.757e-10
                                                          < 2e-16 ***
                                   5.730e-12
                                               8.301e+01
   postal code85354
                                                          < 2e-16 ***
   postal_code85355
                       4.759e-10
                                   4.915e-12
                                              9.681e+01
                       4.758e-10
                                   6.716e-12
                                               7.085e+01
                                                          < 2e-16 ***
##
   postal_code85361
   postal_code85363
                       4.758e-10
                                   4.935e-12
                                               9.641e+01
                                                          < 2e-16 ***
   postal_code85373
                       4.758e-10
                                   4.921e-12
                                              9.668e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.760e-10
                                   4.890e-12
   postal code85374
                                              9.735e+01
                                   4.898e-12
                                                          < 2e-16 ***
   postal code85375
                       4.760e-10
                                              9.718e+01
##
                                                          < 2e-16 ***
   postal_code85377
                       4.767e-10
                                   5.083e-12
                                              9.378e+01
   postal code85378
                       4.757e-10
                                   4.914e-12
                                              9.680e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code85379
                       4.760e-10
                                   4.889e-12
                                              9.736e+01
##
                                                          < 2e-16 ***
   postal_code85381
                       4.760e-10
                                   4.883e-12
                                              9.747e+01
                       4.760e-10
                                   4.883e-12
                                               9.749e+01
                                                          < 2e-16 ***
##
   postal_code85382
                                                          < 2e-16 ***
   postal code85383
                       4.761e-10
                                   4.868e-12
                                               9.780e+01
##
   postal_code85387
                       4.754e-10
                                   5.012e-12
                                              9.487e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.761e-10
                                   4.890e-12
                                              9.737e+01
   postal code85388
                                                          < 2e-16 ***
##
   postal_code85392
                       4.760e-10
                                   4.892e-12
                                              9.730e+01
                                              9.775e+01
                                                          < 2e-16 ***
   postal code85395
                       4.762e-10
                                   4.871e-12
   postal code85541
                       4.754e-10
                                   5.962e-12
                                              7.974e+01
                                                          < 2e-16 ***
                                              8.775e+01
                                                          < 2e-16 ***
##
   postal_code85935
                       4.764e-10
                                   5.430e-12
                       4.775e-10
                                              4.497e+01
                                                          < 2e-16 ***
   postal_code87701
                                   1.062e-11
   postal_code89002
                       4.760e-10
                                   4.882e-12
                                              9.751e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code89005
                       4.758e-10
                                   4.884e-12
                                               9.741e+01
                                                            2e-16 ***
   postal code89011
                       4.759e-10
                                   4.889e-12
                                              9.733e+01
                                                          < 2e-16 ***
                       4.759e-10
                                   4.877e-12
                                              9.758e+01
   postal code89012
                                                          < 2e-16 ***
##
   postal code89014
                       4.761e-10
                                   4.894e-12
                                              9.728e+01
                       4.760e-10
                                   4.894e-12
                                              9.727e+01
                                                          < 2e-16 ***
##
   postal_code89015
                                                          < 2e-16 ***
   postal_code89030
                       4.759e-10
                                   4.922e-12
                                              9.670e+01
##
                                                          < 2e-16 ***
##
   postal_code89031
                       4.760e-10
                                   4.892e-12
                                              9.731e+01
                                                          < 2e-16 ***
                       4.761e-10
                                   4.898e-12
                                              9.720e+01
   postal_code89032
   postal code89040
                       4.756e-10
                                   5.506e-12
                                               8.639e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code89044
                       4.759e-10
                                   4.875e-12
                                              9.762e+01
                                   4.875e-12
                                                          < 2e-16 ***
   postal_code89052
                       4.761e-10
                                              9.767e+01
                                                          < 2e-16 ***
                                              9.748e+01
   postal code89074
                       4.759e-10
                                   4.882e-12
                                                          < 2e-16 ***
   postal code89081
                       4.760e-10
                                   4.888e-12
                                              9.739e+01
   postal_code89084
                       4.761e-10
                                   4.883e-12
                                              9.751e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code89085
                       4.755e-10
                                   5.812e-12
                                              8.181e+01
##
   postal_code89086
                       4.760e-10
                                   4.890e-12
                                               9.734e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
## postal_code89101
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                                   4.932e-12
                                              9.650e+01
```

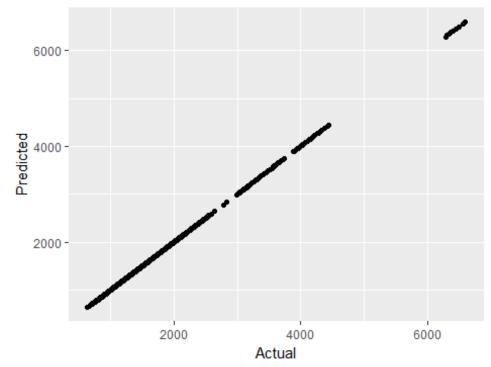
```
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                                                          < 2e-16 ***
## postal code89102
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                                   4.918e-12
                                                          < 2e-16 ***
   postal code89103
                       4.760e-10
                                   4.933e-12
                                              9.649e+01
                                                          < 2e-16 ***
   postal_code89104
                       4.759e-10
                                   4.908e-12
                                               9.696e+01
                                                          < 2e-16 ***
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                       4.759e-10
                                   4.913e-12
                                              9.686e+01
   postal_code89107
                       4.758e-10
                                   4.905e-12
                                              9.701e+01
                                                          < 2e-16 ***
   postal_code89108
                       4.760e-10
                                   4.906e-12
                                               9.703e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
                       4.770e-10
                                   5.517e-12
                                               8.645e+01
##
   postal code89109
##
   postal_code89110
                       4.760e-10
                                   4.906e-12
                                              9.702e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
   postal_code89113
                       4.759e-10
                                   4.891e-12
                                              9.731e+01
                       4.758e-10
                                   4.914e-12
                                               9.683e+01
                                                          < 2e-16 ***
##
   postal code89115
   postal_code89117
                       4.760e-10
                                   4.889e-12
                                              9.735e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
##
   postal code89118
                       4.758e-10
                                   4.913e-12
                                               9.684e+01
                                                          < 2e-16 ***
                       4.762e-10
                                   4.943e-12
                                              9.634e+01
   postal code89119
                                                          < 2e-16 ***
   postal_code89120
                       4.757e-10
                                   4.892e-12
                                              9.724e+01
##
                       4.759e-10
                                   4.900e-12
                                              9.711e+01
                                                          < 2e-16 ***
##
   postal_code89121
   postal_code89122
                       4.761e-10
                                   4.902e-12
                                               9.713e+01
                                                          < 2e-16 ***
   postal_code89123
                       4.760e-10
                                   4.896e-12
                                              9.723e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code89124
                       4.761e-10
                                   4.898e-12
                                              9.721e+01
                                                          < 2e-16 ***
   postal code89128
                       4.759e-10
                                   4.896e-12
                                              9.720e+01
##
                                                          < 2e-16 ***
   postal_code89129
                       4.760e-10
                                   4.885e-12
                                              9.743e+01
   postal code89130
                       4.760e-10
                                   4.887e-12
                                              9.739e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code89131
                       4.761e-10
                                   4.874e-12
                                              9.767e+01
##
                                                          < 2e-16 ***
   postal_code89134
                       4.760e-10
                                   4.881e-12
                                              9.751e+01
                       4.762e-10
                                   4.871e-12
                                               9.776e+01
                                                          < 2e-16 ***
##
   postal_code89135
                                                          < 2e-16 ***
   postal code89138
                       4.758e-10
                                   4.893e-12
                                               9.724e+01
##
   postal_code89139
                       4.760e-10
                                   4.888e-12
                                              9.738e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
                       4.760e-10
                                   4.878e-12
                                              9.759e+01
   postal code89141
                                                          < 2e-16 ***
##
   postal_code89142
                       4.760e-10
                                   4.903e-12
                                              9.709e+01
                                                          < 2e-16 ***
   postal code89143
                       4.759e-10
                                   4.883e-12
                                              9.746e+01
   postal code89144
                       4.759e-10
                                   4.880e-12
                                               9.751e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
##
   postal_code89145
                       4.759e-10
                                   4.898e-12
                                              9.717e+01
                       4.759e-10
                                   4.904e-12
                                              9.704e+01
                                                          < 2e-16 ***
   postal_code89146
   postal_code89147
                       4.759e-10
                                   4.897e-12
                                              9.719e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code89148
                       4.759e-10
                                   4.886e-12
                                               9.738e+01
                                                            2e-16 ***
   postal code89149
                       4.761e-10
                                   4.884e-12
                                              9.747e+01
                                                          < 2e-16 ***
                                   4.916e-12
                                              9.679e+01
   postal code89156
                       4.758e-10
                                                          < 2e-16 ***
##
   postal code89158
                       4.760e-10
                                   4.869e-12
                                              9.776e+01
                       4.758e-10
                                   4.909e-12
                                              9.692e+01
                                                          < 2e-16 ***
##
   postal_code89166
                                                          < 2e-16 ***
   postal_code89169
                       4.759e-10
                                   4.909e-12
                                              9.695e+01
##
                                                          < 2e-16 ***
##
   postal_code89178
                       4.760e-10
                                   4.881e-12
                                              9.750e+01
                       4.759e-10
                                   4.892e-12
                                              9.728e+01
                                                          < 2e-16 ***
   postal_code89179
   postal code89183
                       4.760e-10
                                   4.891e-12
                                               9.732e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal code89434
                       4.763e-10
                                   8.221e-12
                                               5.794e+01
                                                          < 2e-16 ***
##
   postal_code90001
                       4.753e-10
                                   7.248e-12
                                               6.559e+01
                                                          < 2e-16 ***
                       4.755e-10
                                              8.405e+01
   postal code91020
                                   5.658e-12
                                                          < 2e-16 ***
   postal code91205
                       4.777e-10
                                   5.965e-12
                                               8.009e+01
   postal_code93612
                       4.763e-10
                                   5.107e-12
                                              9.325e+01
                                                          < 2e-16 ***
##
                                                          < 2e-16 ***
   postal_code94066
                       4.758e-10
                                   6.816e-12
                                               6.980e+01
##
   postal_code94901
                       4.781e-10
                                   5.137e-12
                                               9.306e+01
                                                          < 2e-16 ***
                                                          < 2e-16 ***
## postal_code95966
                       4.769e-10
                                   4.982e-12
                                              9.573e+01
```

```
## time
                      1.038e-16 1.295e-16 8.010e-01
                                                         0.423
## ---
                  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
## Residual standard error: 9.482e-12 on 30661 degrees of freedom
     (578 observations deleted due to missingness)
## Multiple R-squared: 1, Adjusted R-squared:
## F-statistic: 1.642e+29 on 529 and 30661 DF, p-value: < 2.2e-16
# Predict
Full data long test$pred.plm.test.lag <- predict(my.pdm.train.lag.lm,
Full_data_long_test)
# MAPE
plmmape.lag <-</pre>
100*mean(abs(Full_data_long_test$pred.plm.test.lag/Full_data_long_test$rentpr
ice-1), na.rm = T)
print(plmmape.lag)
## [1] 5.181216e-13
```

Now we get a MAPE of 5.181216e-13, far lower than the non-lagged model. This supports the hypothesis that last month's rent could be the best predictor of this month's rent price.

```
ggplot(Full_data_long_test, aes(x=rentprice, y=pred.plm.test.lag))
+geom_point() + labs(title="Predicted vs. Actual Real Estate Prices") +
xlab("Actual") + ylab("Predicted")
```

Predicted vs. Actual Real Estate Prices



Multiple Imputation for Missing Values Using the Amelia Package

This process uses bootstrapping and an Expectation-Maximization algorithm to impute the missing values in a data set. In our model, we will be able to throw in almost all of our independent variables.

```
# Look at missingness to get a sense of what needs to be imputed.
sapply(Full data long, function(x) sum(is.na(x)))
##
                        Χ
                                    postal code
                                                             YearMonth
##
                        a
## Number_of_businesses
                             Number_of_reviews
                                                               starsav
##
                                                                     0
##
                 starssd
                                       usefulav
                                                               funnyav
##
                     2977
##
                                                            bizstarssd
                  coolav
                                       bizstars
##
                                               0
                                                                  2977
##
             bizrevcount
                                       bizrevav
                                                            is_openave
##
                        0
                                               0
##
              Friday ave
                                     Monday_ave
                                                          Saturday ave
##
                    1337
                                           1337
                                                                  1337
                                                           Tuesday_ave
##
              Sunday_ave
                                   Thursday ave
##
                    1337
                                           1337
                                                                  1337
##
           Wednesday_ave
                                   Friday_total
                                                          Monday_total
                                                                  1337
##
                    1337
                                           1337
##
          Saturday_total
                                   Sunday_total
                                                       Thursday_total
##
                    1337
                                           1337
                                                                  1337
##
           Tuesday total
                               Wednesday total
                                                              RegionID
##
                    1337
                                           1337
                                                                      0
##
                                          State
                    City
                                                                 Metro
##
                                                                     64
##
              CountyName
                                       SizeRank
                                                                  time
##
                                               0
##
               rentprice
                                          month
                                                                  year
##
                      580
                                               0
                                                                      0
##
                     top
##
                        0
Full data long <- Full data long[-c(40)]
Imputed Full_data_long <-amelia(Full_data_long,ts= 'time', cs= 'postal_code',</pre>
p2s=0, intercs = FALSE, idvars=c('City', 'State', 'Metro', 'CountyName',
'year', 'month', 'YearMonth'))
write.amelia(obj=Imputed Full data long, file.stem="imputedfull")
data1 <- read.csv("imputedfull1.csv")</pre>
data2 <- read.csv("imputedfull2.csv")</pre>
data3 <- read.csv("imputedfull3.csv")</pre>
data4 <- read.csv("imputedfull4.csv")</pre>
data5 <- read.csv("imputedfull5.csv")</pre>
```

```
data1 <- pdata.frame(data1, index = c("postal_code", "time"))
data2 <- pdata.frame(data2, index = c("postal_code", "time"))
data3 <- pdata.frame(data3, index = c("postal_code", "time"))
data4 <- pdata.frame(data4, index = c("postal_code", "time"))
data5 <- pdata.frame(data5, index = c("postal_code", "time"))
allimp <- imputationList(list(data1,data2,data3,data4,data5))</pre>
```

We create the train and tests set using the last 12 months (1 year) for the test set, but with imputed values from an Amelia imputation iteration.

```
data5$time <- as.Date(data5$time, "%Y-%m-%d")</pre>
data5_train <- data5[data5$time < "2017-01-01",]</pre>
data5 test <- data5[data5$time >= "2017-01-01",]
# Adjust to ensure postal codes aere same for fixed effects analysis
# 5440 and 8054 were staying in as factor in test for some reason. Take out
data5_test <- data5_test[data5_test$postal_code!="5440",]</pre>
data5_test <- data5_test[data5_test$postal_code!="8054",]</pre>
trainimp <- unique(data5 train$postal code)</pre>
testimp <- unique(data5_test$postal_code)</pre>
data5 test <- dplyr::filter(data5 test, postal code %in% trainimp)</pre>
data5_train <- dplyr::filter(data5_train, postal_code %in% testimp)</pre>
my.formula.impute.lag <- rentprice ~ lag(rentprice, 12) + starsav + starssd +
is openave + funnyav + coolav + usefulav + Number of reviews +
Number of businesses + Friday ave + Monday ave + Saturday ave + Sunday ave +
Thursday ave + Tuesday ave + Wednesday ave + Friday total + Monday total +
Saturday total + Sunday_total + Thursday_total + Tuesday_total +
Wednesday total
my.index <- c('postal_code','time')</pre>
# Conduct Hausman Test
my.hausman.test.train.impute.lag <- phtest(x = my.formula.impute.lag,</pre>
                                             data = data5 train,
                                             model = c('within', 'random'),
                                             index = my.index)
print(my.hausman.test.train.impute.lag)
##
## Hausman Test
## data: my.formula.impute.lag
```

```
## chisq = 27184, df = 23, p-value < 2.2e-16
## alternative hypothesis: one model is inconsistent</pre>
```

Build random effects model on train and predict on test.

```
# Regular LM using zip dummies
my.pdm.train.lag.lm.immpute <- lm (rentprice ~ lag(rentprice, 12) + starsav +
starssd + is openave + funnyav + coolav + usefulav + Number of reviews +
Number of businesses + Friday ave + Monday ave + Saturday ave + Sunday ave +
Thursday ave + Tuesday ave + Wednesday ave + Friday total + Monday total +
Saturday total + Sunday total + Thursday total + Tuesday total +
Wednesday_total + postal_code + time, data = data5_train)
summary(my.pdm.train.lag.lm.immpute)
##
## Call:
## lm(formula = rentprice ~ lag(rentprice, 12) + starsav + starssd +
       is_openave + funnyav + coolav + usefulav + Number_of_reviews +
##
##
       Number_of_businesses + Friday_ave + Monday_ave + Saturday_ave +
##
       Sunday_ave + Thursday_ave + Tuesday_ave + Wednesday_ave +
       Friday_total + Monday_total + Saturday_total + Sunday_total +
##
##
       Thursday_total + Tuesday_total + Wednesday_total + postal_code +
##
      time, data = data5_train)
##
## Residuals:
                      10
                             Median
                                            30
##
         Min
                                                      Max
## -3.776e-12 -1.700e-14 0.000e+00 1.500e-14
                                                1.041e-10
##
## Coefficients:
##
                          Estimate Std. Error
                                                 t value Pr(>|t|)
                        -1.633e-12 1.800e-13 -9.070e+00 < 2e-16 ***
## (Intercept)
                         1.000e+00 3.492e-17 2.864e+16
## lag(rentprice, 12)
                                                         < 2e-16 ***
## starsav
                        -1.751e-14 7.517e-15 -2.330e+00 0.019825 *
## starssd
                        -3.928e-15 1.086e-14 -3.620e-01 0.717540
## is openave
                         2.279e-14 2.501e-14 9.110e-01 0.362294
## funnyav
                         1.689e-15 6.410e-15 2.640e-01 0.792165
## coolav
                         2.898e-14 7.199e-15 4.026e+00 5.68e-05 ***
                        -2.588e-14 3.223e-15 -8.030e+00 1.01e-15 ***
## usefulav
## Number_of_reviews
                        -2.855e-17 6.070e-17 -4.700e-01 0.638174
## Number_of_businesses 3.485e-16 2.761e-16 1.262e+00 0.206815
## Friday_ave
                         1.618e-14 1.061e-13 1.530e-01 0.878734
## Monday ave
                        -3.451e-15 9.334e-14 -3.700e-02 0.970505
## Saturday ave
                         7.436e-15 7.285e-14 1.020e-01 0.918698
## Sunday ave
                        -5.483e-15 7.085e-14 -7.700e-02 0.938313
## Thursday_ave
                        -1.234e-14 1.096e-13 -1.130e-01 0.910325
                        -4.410e-15 1.125e-13 -3.900e-02 0.968732
## Tuesday_ave
## Wednesday ave
                        -4.141e-15 1.288e-13 -3.200e-02 0.974353
## Friday_total
                        -5.787e-18 5.827e-17 -9.900e-02 0.920890
                        -9.913e-18 5.217e-17 -1.900e-01 0.849293
## Monday total
                        1.747e-18 4.864e-17 3.600e-02 0.971345
## Saturday total
```

```
## Sunday total
                         -7.523e-19
                                    4.414e-17 -1.700e-02 0.986402
## Thursday_total
                                     9.565e-17
                         7.256e-18
                                                7.600e-02 0.939528
## Tuesday_total
                         2.266e-17
                                     1.253e-16
                                                1.810e-01 0.856511
## Wednesday_total
                        -1.367e-17
                                     1.175e-16 -1.160e-01 0.907388
                        -3.650e-12 4.432e-13 -8.236e+00
                                                           < 2e-16 ***
## postal_code12958
  postal_code12979
                         -3.736e-12
                                     1.688e-13 -2.213e+01
                                                           < 2e-16 ***
                                     1.559e-13 -2.383e+01
                                                           < 2e-16 ***
## postal code15003
                         -3.714e-12
##
  postal_code15009
                         -3.695e-12
                                     3.683e-13 -1.003e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal_code15017
                        -3.712e-12
                                     1.470e-13 -2.525e+01
                                     4.611e-13 -7.993e+00 1.36e-15 ***
  postal code15024
                        -3.685e-12
                                                           < 2e-16 ***
## postal_code15025
                        -3.705e-12
                                     1.454e-13 -2.549e+01
                                                           < 2e-16 ***
## postal code15026
                         -3.690e-12
                                     1.658e-13 -2.225e+01
                        -3.719e-12
                                     1.632e-13 -2.279e+01
                                                            < 2e-16 ***
## postal code15034
                                                           < 2e-16 ***
## postal_code15035
                        -3.719e-12
                                     3.159e-13 -1.177e+01
                                     1.639e-13 -2.262e+01
                                                           < 2e-16 ***
##
  postal_code15037
                        -3.708e-12
                                                           < 2e-16 ***
                         -3.725e-12
                                     1.369e-13 -2.721e+01
## postal_code15044
## postal_code15045
                        -3.697e-12
                                     2.040e-13 -1.812e+01
                                                           < 2e-16 ***
                                                            < 2e-16 ***
## postal code15046
                        -3.724e-12
                                     3.251e-13 -1.145e+01
                                                            < 2e-16 ***
## postal code15055
                        -3.699e-12
                                     2.742e-13 -1.349e+01
                                                           < 2e-16 ***
                        -3.721e-12
                                     1.582e-13 -2.352e+01
## postal_code15056
                                     1.736e-13 -2.149e+01
                                                           < 2e-16 ***
## postal code15057
                         -3.731e-12
                                                           < 2e-16 ***
## postal_code15063
                        -3.717e-12
                                     1.585e-13 -2.345e+01
                                                            < 2e-16 ***
## postal_code15068
                        -3.723e-12
                                     1.568e-13 -2.375e+01
                         -3.712e-12
                                     1.521e-13 -2.440e+01
                                                            < 2e-16 ***
##
  postal_code15071
                                                           < 2e-16 ***
## postal code15085
                         -3.718e-12
                                     1.575e-13 -2.360e+01
  postal_code15090
                        -3.728e-12
                                     1.480e-13 -2.519e+01
                                                           < 2e-16 ***
                                                            < 2e-16 ***
                        -3.723e-12
                                     1.451e-13 -2.565e+01
## postal code15101
                                                           < 2e-16 ***
## postal_code15102
                        -3.721e-12
                                     1.428e-13 -2.606e+01
                                                            < 2e-16 ***
## postal code15104
                        -3.738e-12
                                     2.602e-13 -1.437e+01
## postal code15106
                        -3.721e-12
                                     1.460e-13 -2.549e+01
                                                            < 2e-16 ***
                                                           < 2e-16 ***
## postal_code15108
                        -3.732e-12
                                     1.444e-13 -2.585e+01
                                                           < 2e-16 ***
## postal_code15110
                        -3.689e-12
                                     1.906e-13 -1.935e+01
                         -3.702e-12
                                     1.768e-13 -2.095e+01
                                                            < 2e-16 ***
## postal_code15112
                                                           < 2e-16 ***
## postal code15116
                         -3.718e-12
                                     1.503e-13 -2.475e+01
                                                           < 2e-16 ***
   postal code15120
                         -3.732e-12
                                     1.559e-13 -2.394e+01
                                                           < 2e-16 ***
                                     1.447e-13 -2.580e+01
## postal code15122
                        -3.734e-12
                                                           < 2e-16 ***
## postal_code15126
                        -3.719e-12
                                     1.529e-13 -2.432e+01
                        -3.723e-12
                                     1.676e-13 -2.221e+01
                                                           < 2e-16 ***
## postal_code15129
                                                           < 2e-16 ***
## postal_code15131
                        -3.705e-12
                                     1.598e-13 -2.318e+01
                                                            < 2e-16 ***
## postal_code15132
                        -3.714e-12
                                     1.772e-13 -2.096e+01
                        -3.726e-12
                                                            < 2e-16 ***
                                     2.034e-13 -1.831e+01
## postal_code15133
## postal_code15135
                        -3.701e-12
                                     1.877e-13 -1.971e+01
                                                            < 2e-16 ***
                                                           < 2e-16 ***
## postal code15136
                        -3.720e-12
                                     1.413e-13 -2.632e+01
                                                            < 2e-16 ***
## postal_code15137
                        -3.695e-12
                                     1.463e-13 -2.525e+01
                                                           < 2e-16 ***
## postal code15139
                        -3.733e-12
                                     1.631e-13 -2.288e+01
                                                           < 2e-16 ***
## postal code15140
                        -3.702e-12
                                     2.207e-13 -1.678e+01
                        -3.709e-12
                                     1.796e-13 -2.065e+01
                                                            < 2e-16 ***
## postal_code15142
                                                           < 2e-16 ***
## postal_code15143
                        -3.713e-12
                                     1.410e-13 -2.634e+01
## postal_code15144
                        -3.725e-12
                                     1.779e-13 -2.094e+01
                                                           < 2e-16 ***
## postal_code15145
                        -3.709e-12 2.832e-13 -1.310e+01 < 2e-16 ***
```

```
## postal code15146
                         -3.747e-12
                                     1.469e-13 -2.551e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal code15147
                         -3.721e-12
                                     1.449e-13 -2.568e+01
                                                           < 2e-16 ***
## postal_code15148
                         -3.714e-12
                                     1.827e-13 -2.033e+01
                                                           < 2e-16 ***
                        -3.751e-12
                                    1.651e-13 -2.272e+01
## postal code15201
                                                           < 2e-16 ***
## postal_code15202
                        -3.725e-12
                                     1.382e-13 -2.695e+01
## postal_code15203
                        -3.753e-12
                                     1.544e-13 -2.431e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal code15204
                        -3.719e-12
                                     1.906e-13 -1.951e+01
## postal_code15205
                         -3.740e-12
                                     1.464e-13 -2.555e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal_code15206
                        -3.744e-12
                                     1.758e-13 -2.129e+01
                                     1.456e-13 -2.559e+01
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                                     1.520e-13 -2.426e+01
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                                     1.490e-13 -2.513e+01
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## postal_code85305
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                                     1.452e-13 -2.538e+01
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                         -3.722e-12
                                     1.535e-13 -2.425e+01
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  postal_code85324
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                                     2.094e-13 -1.758e+01
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                                     2.345e-13 -1.586e+01
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## postal_code85331
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                        -3.689e-12
                                     1.437e-13 -2.567e+01
## postal code85335
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## postal code85337
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                                     1.954e-13 -1.908e+01
                                                           < 2e-16 ***
## postal_code85338
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                                     1.453e-13 -2.566e+01
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                         -3.726e-12
                                     1.472e-13 -2.531e+01
                                                            < 2e-16 ***
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                                     1.554e-13 -2.399e+01
                                                           < 2e-16 ***
  postal code85351
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                                     1.486e-13 -2.489e+01
                                                           < 2e-16 ***
                                     1.508e-13 -2.468e+01
                        -3.723e-12
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## postal_code85354
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                                     2.328e-13 -1.551e+01
                        -3.700e-12
                                     1.802e-13 -2.054e+01
                                                           < 2e-16 ***
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                                                           < 2e-16 ***
## postal_code85361
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                                     3.224e-13 -1.154e+01
                                                            < 2e-16 ***
## postal_code85363
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                                     1.646e-13 -2.242e+01
                                                           < 2e-16 ***
                                     1.584e-13 -2.334e+01
## postal_code85373
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## postal_code85374
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                                     1.580e-13 -2.373e+01
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                                                           < 2e-16 ***
## postal code85375
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                                     1.508e-13 -2.449e+01
                                                            < 2e-16 ***
## postal_code85377
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                                                           < 2e-16 ***
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## postal_code85378
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                                     1.675e-13 -2.239e+01
## postal_code85383
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## postal_code85387
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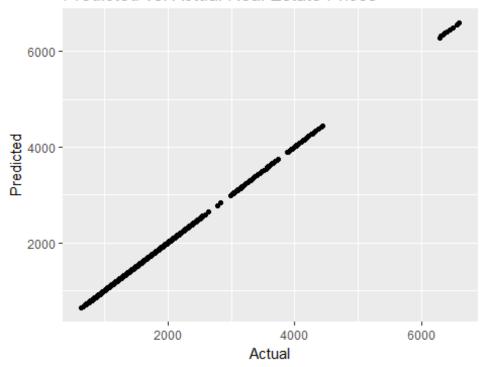
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                                                           < 2e-16 ***
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                                                           < 2e-16 ***
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## postal code85541
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## postal_code85935
                                     2.365e-13 -1.591e+01
                                                           < 2e-16 ***
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                                                           < 2e-16 ***
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##
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                                                           < 2e-16 ***
## postal_code89011
                        -3.711e-12
                                     1.719e-13 -2.159e+01
                        -3.748e-12
                                     1.686e-13 -2.223e+01
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## postal code89012
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## postal_code89014
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                                     2.671e-13 -1.425e+01
                                                           < 2e-16 ***
## postal code89015
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                                     1.625e-13 -2.306e+01
                        -3.730e-12
                                     1.608e-13 -2.320e+01
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## postal_code89031
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                         -3.749e-12
                                     1.565e-13 -2.395e+01
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                                     2.154e-13 -1.701e+01
## postal_code89040
## postal_code89044
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                                                           < 2e-16 ***
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## postal_code89081
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## postal_code89085
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                                     2.485e-13 -1.496e+01
                                                           < 2e-16 ***
## postal_code89086
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                         -3.756e-12
                                     2.886e-13 -1.301e+01
                                                           < 2e-16 ***
##
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## postal code89102
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  postal_code89103
                         -3.787e-12
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                                                           < 2e-16 ***
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                                    1.727e-13 -2.156e+01
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                                     1.560e-13 -2.397e+01
## postal code89108
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## postal_code89109
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                                                           < 2e-16 ***
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                                     2.373e-13 -1.584e+01
                                                           < 2e-16 ***
## postal_code89113
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## postal code89115
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                                     1.559e-13 -2.380e+01
                                                           < 2e-16 ***
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                                     2.788e-13 -1.368e+01
                                                           < 2e-16 ***
## postal_code89118
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                                     4.662e-13 -8.129e+00 4.50e-16 ***
## postal code89119
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                        -3.732e-12
                                     1.724e-13 -2.165e+01
                                                           < 2e-16 ***
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## postal_code89121
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                                     1.638e-13 -2.286e+01
                                                           < 2e-16 ***
## postal_code89122
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                        -3.782e-12
                                                           < 2e-16 ***
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## postal_code89123
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                        -3.711e-12
                                     1.533e-13 -2.420e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal code89128
                        -3.751e-12
                                     2.021e-13 -1.856e+01
                                                           < 2e-16 ***
## postal_code89129
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                                     1.520e-13 -2.460e+01
                                                           < 2e-16 ***
## postal_code89130
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                                     1.573e-13 -2.384e+01
                                                           < 2e-16 ***
## postal code89131
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                                     1.822e-13 -2.058e+01
                        -3.720e-12
                                     1.637e-13 -2.273e+01
                                                           < 2e-16 ***
## postal_code89134
                                                           < 2e-16 ***
## postal_code89135
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                                     2.434e-13 -1.535e+01
## postal_code89138
                        -3.694e-12
                                     1.584e-13 -2.331e+01
                                                           < 2e-16 ***
## postal_code89139
                        -3.769e-12 2.351e-13 -1.603e+01 < 2e-16 ***
```

```
## postal code89141
                        -3.728e-12 1.817e-13 -2.052e+01
                                                         < 2e-16 ***
                       -3.727e-12 1.518e-13 -2.455e+01 < 2e-16 ***
## postal code89142
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## postal_code89143
                                                         < 2e-16 ***
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## postal_code89145
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## postal_code89146
                       -3.789e-12 2.488e-13 -1.523e+01 < 2e-16 ***
## postal code89147
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## postal_code89148
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## postal_code89149
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## postal code89156
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                       -3.725e-12 3.226e-13 -1.155e+01 < 2e-16 ***
## postal_code89158
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## postal code89166
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## postal code89169
## postal_code89178
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                       -3.739e-12 3.387e-13 -1.104e+01 < 2e-16 ***
## postal_code89179
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## postal code89183
## postal_code89434
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                                                         < 2e-16 ***
                       -3.689e-12 3.768e-13 -9.791e+00 < 2e-16 ***
## postal code90001
                       -3.723e-12 2.301e-13 -1.618e+01
                                                         < 2e-16 ***
## postal code91020
## postal_code91205
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## postal code93612
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## postal_code94066
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                       -3.793e-12 1.793e-13 -2.115e+01 < 2e-16 ***
## postal code94901
## postal code95966
                       -3.662e-12 1.622e-13 -2.258e+01 < 2e-16 ***
                       -2.742e-17 8.166e-18 -3.357e+00 0.000788 ***
## time
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 6.01e-13 on 31220 degrees of freedom
## Multiple R-squared:
                           1, Adjusted R-squared:
## F-statistic: 4.054e+31 on 544 and 31220 DF, p-value: < 2.2e-16
data5 test$my.pdm.train.lag.lm.immpute <-</pre>
predict(my.pdm.train.lag.lm.immpute, data5 test)
plmmape impute lag <-
100*mean(abs(data5 test$pred.plm.test.impute.lag/data5 test$rentprice-1),
na.rm = T)
print(plmmape_impute_lag)
## [1] NaN
```

Imputation gives us a MAPE of 1.535932e-12. However, it's important to note that the MAPE could vary slightly depending on which imputed dataset we test on - for example, if we trained on Imputed datasets 2-5 and tested on 1.

```
ggplot(data5_test, aes(x=rentprice, y=my.pdm.train.lag.lm.immpute)) +
geom_point() + labs(title="Predicted vs. Actual Real Estate Prices") +
xlab("Actual") + ylab("Predicted")
```

Predicted vs. Actual Real Estate Prices



Now, we conduct a reduced imputed model, which excludes checkin data

```
my.formula.impute.lag.Simple <- rentprice ~ lag(rentprice, 12) + starsav +
starssd + is openave + funnyav + coolav + usefulav + Number of reviews +
Number_of_businesses
my.hausman.test.train.impute.lag.Simple <- phtest(x =</pre>
my.formula.impute.lag.Simple,
                                                   data = data5 train,
                                                   model = c('within',
'random'),
                                                   index = my.index)
print(my.hausman.test.train.impute.lag.Simple)
##
##
   Hausman Test
##
## data: my.formula.impute.lag.Simple
## chisq = 27814, df = 9, p-value < 2.2e-16
## alternative hypothesis: one model is inconsistent
# Build random effects model on train and predict on test
my.pdm.train.impute.lag.Simple <- lm (rentprice ~ lag(rentprice, 12) +
starsav + starssd + is_openave + funnyav + coolav + usefulav +
Number_of_reviews + Number_of_businesses + postal_code + time, data =
```

```
data5 train)
summary(my.pdm.train.impute.lag.Simple)
##
## Call:
## lm(formula = rentprice ~ lag(rentprice, 12) + starsav + starssd +
##
       is_openave + funnyav + coolav + usefulav + Number_of_reviews +
       Number of businesses + postal code + time, data = data5 train)
##
##
## Residuals:
##
                      10
                             Median
                                            30
                                                      Max
          Min
## -3.775e-12 -1.700e-14
                          0.000e+00
                                    1.500e-14
                                                1.041e-10
##
## Coefficients:
##
                          Estimate Std. Error
                                                 t value Pr(>|t|)
## (Intercept)
                        -1.470e-12
                                    1.681e-13 -8.743e+00
                                                         < 2e-16 ***
                                                          < 2e-16 ***
                         1.000e+00 3.488e-17 2.867e+16
## lag(rentprice, 12)
## starsav
                        -1.740e-14 7.484e-15 -2.324e+00 0.020110 *
                        -4.049e-15 1.081e-14 -3.750e-01 0.707949
## starssd
                         2.261e-14 2.498e-14 9.050e-01 0.365419
## is openave
## funnyav
                         1.755e-15 6.399e-15 2.740e-01 0.783897
## coolav
                         2.886e-14 7.190e-15 4.015e+00 5.97e-05 ***
## usefulav
                        -2.583e-14 3.219e-15 -8.024e+00 1.06e-15 ***
## Number of reviews
                        -2.852e-17 6.069e-17 -4.700e-01 0.638369
## Number_of_businesses
                         3.480e-16 2.760e-16 1.261e+00 0.207315
                                                         < 2e-16 ***
## postal code12958
                        -3.633e-12 4.393e-13 -8.271e+00
                                                          < 2e-16 ***
## postal code12979
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## postal_code15003
                        -3.714e-12 1.358e-13 -2.735e+01
                                                          < 2e-16 ***
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                                                          < 2e-16 ***
## postal_code15017
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                                                          < 2e-16 ***
                        -3.727e-12 1.437e-13 -2.593e+01
                                                          < 2e-16 ***
## postal_code15024
## postal_code15025
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                                                          < 2e-16 ***
                                                          < 2e-16 ***
## postal code15026
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                        -3.722e-12 1.580e-13 -2.355e+01
## postal code15034
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                                                          < 2e-16 ***
## postal code15035
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## postal_code15037
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                                                          < 2e-16 ***
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                                                          < 2e-16 ***
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                                                          < 2e-16 ***
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                        -3.734e-12 1.661e-13 -2.249e+01
                                                          < 2e-16 ***
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                                                          < 2e-16 ***
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## postal_code15068
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                                                          < 2e-16 ***
## postal code15071
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                                                          < 2e-16 ***
                                                          < 2e-16 ***
## postal code15085
                        -3.715e-12 1.487e-13 -2.498e+01
                                                          < 2e-16 ***
                        -3.725e-12 1.342e-13 -2.775e+01
## postal code15090
                        -3.716e-12 1.322e-13 -2.812e+01
                                                          < 2e-16 ***
## postal_code15101
                                                          < 2e-16 ***
## postal code15102
                        -3.721e-12 1.320e-13 -2.819e+01
                        -3.704e-12 1.465e-13 -2.529e+01 < 2e-16 ***
## postal_code15104
```

```
1.336e-13 -2.790e+01
## postal code15106
                         -3.727e-12
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal code15108
                         -3.736e-12
                                    1.324e-13 -2.821e+01
                                                           < 2e-16 ***
## postal_code15110
                         -3.689e-12
                                    1.863e-13 -1.980e+01
                                                           < 2e-16 ***
## postal code15112
                        -3.704e-12
                                    1.706e-13 -2.171e+01
                                                           < 2e-16 ***
## postal_code15116
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                                    1.343e-13 -2.764e+01
## postal_code15120
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                                                           < 2e-16 ***
                                                           < 2e-16 ***
                         -3.732e-12
                                    1.344e-13 -2.776e+01
## postal code15122
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                                    1.411e-13 -2.642e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal_code15129
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                                    1.385e-13 -2.684e+01
                        -3.721e-12
                                    1.381e-13 -2.695e+01
                                                           < 2e-16 ***
## postal code15131
                                                           < 2e-16 ***
## postal_code15132
                        -3.728e-12
                                    1.393e-13 -2.676e+01
                                                           < 2e-16 ***
## postal code15133
                        -3.726e-12
                                    1.980e-13 -1.882e+01
                        -3.702e-12
                                    1.820e-13 -2.034e+01
                                                           < 2e-16 ***
## postal code15135
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                                    1.344e-13 -2.767e+01
                         -3.697e-12
                                    1.371e-13 -2.696e+01
                                                           < 2e-16 ***
## postal_code15137
                                                           < 2e-16 ***
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                                    1.333e-13 -2.792e+01
## postal_code15139
## postal_code15140
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                                    2.151e-13 -1.724e+01
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## postal_code44137
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## postal_code44138
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## postal code44145
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## postal_code44146
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                                     1.319e-13 -2.823e+01
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## postal_code44149
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## postal code44221
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## postal code44223
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                                     1.321e-13 -2.822e+01
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## postal_code44280
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## postal_code44333
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## postal_code46501
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## postal_code53508
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## postal code53527
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## postal_code53529
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## postal code53532
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                                     1.322e-13 -2.822e+01
## postal_code53572
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                                                           < 2e-16 ***
## postal code85257
                                                           < 2e-16 ***
## postal_code85258
                        -3.733e-12
                                     1.346e-13 -2.774e+01
                                                           < 2e-16 ***
## postal_code85259
                        -3.721e-12
                                     1.392e-13 -2.674e+01
                         -3.751e-12
                                     1.405e-13 -2.670e+01
                                                           < 2e-16 ***
## postal_code85260
                                                           < 2e-16 ***
## postal code85262
                         -3.723e-12
                                     1.581e-13 -2.355e+01
  postal_code85266
                         -3.734e-12
                                     1.438e-13 -2.596e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
                        -3.726e-12
                                     1.323e-13 -2.816e+01
## postal code85268
                                                           < 2e-16 ***
## postal_code85281
                        -3.812e-12
                                    1.451e-13 -2.627e+01
                                                           < 2e-16 ***
## postal code85282
                        -3.767e-12
                                     1.371e-13 -2.747e+01
                                                           < 2e-16 ***
## postal code85283
                        -3.751e-12
                                     1.346e-13 -2.788e+01
                                                           < 2e-16 ***
## postal_code85284
                        -3.741e-12
                                     1.343e-13 -2.786e+01
                                     1.327e-13 -2.817e+01
                                                           < 2e-16 ***
## postal_code85286
                        -3.738e-12
                         -3.743e-12
                                     1.333e-13 -2.807e+01
                                                           < 2e-16 ***
## postal_code85295
                                                           < 2e-16 ***
## postal code85296
                         -3.743e-12
                                     1.335e-13 -2.803e+01
                                                           < 2e-16 ***
  postal code85297
                        -3.718e-12
                                     1.321e-13 -2.815e+01
                                                           < 2e-16 ***
## postal code85298
                        -3.693e-12
                                     1.314e-13 -2.811e+01
                                                           < 2e-16 ***
## postal_code85301
                                     1.348e-13 -2.774e+01
                        -3.740e-12
                        -3.732e-12
                                     1.336e-13 -2.794e+01
                                                           < 2e-16 ***
## postal_code85302
                                                           < 2e-16 ***
## postal_code85303
                        -3.724e-12
                                     1.333e-13 -2.794e+01
                                     1.330e-13 -2.790e+01
                                                           < 2e-16 ***
## postal_code85304
                        -3.709e-12
                                                           < 2e-16 ***
                        -3.741e-12
                                     1.328e-13 -2.817e+01
## postal_code85305
## postal code85306
                        -3.725e-12
                                     1.332e-13 -2.796e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal code85307
                        -3.688e-12
                                     1.333e-13 -2.767e+01
                                                           < 2e-16 ***
## postal_code85308
                        -3.772e-12
                                     1.376e-13 -2.741e+01
                                                           < 2e-16 ***
                                     1.321e-13 -2.819e+01
## postal code85310
                        -3.725e-12
                                     1.338e-13 -2.791e+01
                                                           < 2e-16 ***
## postal code85323
                        -3.735e-12
                        -3.689e-12
                                     1.863e-13 -1.980e+01
                                                           < 2e-16 ***
## postal_code85324
                                                           < 2e-16 ***
## postal_code85326
                        -3.709e-12
                                     1.658e-13 -2.238e+01
## postal_code85331
                        -3.728e-12
                                     1.335e-13 -2.792e+01
                                                           < 2e-16 ***
## postal_code85335
                        -3.692e-12 1.341e-13 -2.754e+01 < 2e-16 ***
```

```
1.889e-13 -1.975e+01
## postal code85337
                         -3.731e-12
                                                           < 2e-16 ***
## postal_code85338
                                                           < 2e-16 ***
                        -3.737e-12
                                     1.336e-13 -2.797e+01
## postal_code85339
                         -3.729e-12
                                     1.328e-13 -2.807e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
                        -3.724e-12
                                    1.323e-13 -2.815e+01
## postal code85340
                                                           < 2e-16 ***
## postal_code85345
                        -3.729e-12
                                     1.342e-13 -2.779e+01
## postal_code85351
                        -3.705e-12
                                     1.335e-13 -2.774e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
                                     1.333e-13 -2.796e+01
## postal code85353
                        -3.726e-12
##
  postal_code85354
                         -3.614e-12
                                     2.295e-13 -1.575e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal_code85355
                        -3.713e-12
                                     1.378e-13 -2.695e+01
                        -3.722e-12
                                     3.208e-13 -1.160e+01
                                                           < 2e-16 ***
## postal code85361
                                                           < 2e-16 ***
## postal_code85363
                        -3.696e-12
                                     1.363e-13 -2.711e+01
                                                           < 2e-16 ***
## postal code85373
                         -3.691e-12
                                     1.365e-13 -2.704e+01
                        -3.742e-12
                                     1.341e-13 -2.791e+01
                                                           < 2e-16 ***
## postal code85374
                                                           < 2e-16 ***
## postal_code85375
                        -3.689e-12
                                     1.335e-13 -2.764e+01
                        -3.723e-12
                                     1.450e-13 -2.567e+01
                                                           < 2e-16 ***
## postal_code85377
                                                           < 2e-16 ***
                         -3.692e-12
                                     1.348e-13 -2.740e+01
## postal_code85378
## postal_code85379
                        -3.726e-12
                                     1.328e-13 -2.805e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
                                     1.326e-13 -2.804e+01
## postal code85381
                        -3.718e-12
                                                           < 2e-16 ***
## postal code85382
                        -3.743e-12
                                     1.338e-13 -2.798e+01
                                                           < 2e-16 ***
                        -3.721e-12
                                     1.320e-13 -2.819e+01
## postal_code85383
                                     1.513e-13 -2.447e+01
                                                           < 2e-16 ***
## postal code85387
                         -3.702e-12
                                                           < 2e-16 ***
## postal_code85388
                        -3.706e-12
                                     1.325e-13 -2.796e+01
                                                           < 2e-16 ***
## postal_code85392
                        -3.737e-12
                                     1.333e-13 -2.805e+01
                         -3.735e-12
                                     1.323e-13 -2.823e+01
                                                           < 2e-16 ***
##
  postal_code85395
                                                           < 2e-16 ***
## postal code85541
                         -3.696e-12
                                     2.539e-13 -1.456e+01
  postal_code85935
                        -3.757e-12
                                     2.012e-13 -1.868e+01
                                                           < 2e-16 ***
                                     6.116e-13 -6.146e+00 8.02e-10 ***
                        -3.759e-12
## postal code87701
## postal_code89002
                        -3.726e-12
                                     1.324e-13 -2.814e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
                        -3.739e-12
                                     1.331e-13 -2.811e+01
## postal code89005
## postal code89011
                        -3.714e-12
                                     1.329e-13 -2.794e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal_code89012
                        -3.741e-12
                                     1.331e-13 -2.812e+01
                                     1.389e-13 -2.725e+01
                                                           < 2e-16 ***
## postal_code89014
                        -3.784e-12
                         -3.748e-12
                                     1.339e-13 -2.798e+01
                                                           < 2e-16 ***
## postal_code89015
                                                           < 2e-16 ***
## postal code89030
                         -3.737e-12
                                     1.350e-13 -2.769e+01
                                                           < 2e-16 ***
  postal code89031
                         -3.731e-12
                                     1.332e-13 -2.800e+01
                                                           < 2e-16 ***
                                    1.339e-13 -2.798e+01
## postal_code89032
                        -3.747e-12
                                                           < 2e-16 ***
                                     2.070e-13 -1.768e+01
## postal code89040
                        -3.660e-12
                        -3.732e-12
                                     1.323e-13 -2.820e+01
                                                           < 2e-16 ***
## postal_code89044
                                                           < 2e-16 ***
## postal_code89052
                        -3.768e-12
                                     1.365e-13 -2.760e+01
                                                           < 2e-16 ***
## postal_code89074
                        -3.738e-12
                                     1.338e-13 -2.794e+01
                                     1.324e-13 -2.800e+01
                                                           < 2e-16 ***
                        -3.706e-12
## postal_code89081
## postal code89084
                        -3.734e-12
                                     1.326e-13 -2.816e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal code89085
                        -3.723e-12
                                     2.405e-13 -1.548e+01
                                                           < 2e-16 ***
## postal_code89086
                        -3.710e-12
                                     1.333e-13 -2.782e+01
                                                           < 2e-16 ***
                                     1.379e-13 -2.732e+01
                        -3.768e-12
## postal code89101
                                                           < 2e-16 ***
## postal code89102
                        -3.797e-12
                                     1.402e-13 -2.709e+01
                        -3.797e-12
                                     1.409e-13 -2.694e+01
                                                           < 2e-16 ***
## postal_code89103
                                                           < 2e-16 ***
## postal_code89104
                        -3.760e-12
                                     1.357e-13 -2.770e+01
## postal_code89106
                        -3.729e-12
                                     1.345e-13 -2.773e+01
                                                           < 2e-16 ***
## postal_code89107
                        -3.739e-12 1.340e-13 -2.790e+01 < 2e-16 ***
```

```
## postal code89108
                        -3.738e-12
                                    1.346e-13 -2.778e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal code89109
                        -3.862e-12 2.130e-13 -1.813e+01
## postal_code89110
                        -3.737e-12
                                    1.339e-13 -2.791e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
                        -3.747e-12 1.344e-13 -2.789e+01
## postal code89113
                                                           < 2e-16 ***
## postal_code89115
                        -3.716e-12 1.342e-13 -2.769e+01
                        -3.780e-12
                                    1.389e-13 -2.723e+01
                                                           < 2e-16 ***
## postal_code89117
                                                           < 2e-16 ***
## postal code89118
                        -3.767e-12 1.385e-13 -2.719e+01
## postal_code89119
                        -3.809e-12
                                    1.455e-13 -2.618e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal_code89120
                        -3.731e-12 1.337e-13 -2.790e+01
                        -3.751e-12 1.353e-13 -2.772e+01
                                                           < 2e-16 ***
## postal code89121
                                                           < 2e-16 ***
## postal_code89122
                        -3.741e-12 1.336e-13 -2.800e+01
                                                           < 2e-16 ***
## postal code89123
                        -3.785e-12
                                    1.386e-13 -2.731e+01
                                                           < 2e-16 ***
                        -3.715e-12 1.329e-13 -2.794e+01
## postal code89124
                                                           < 2e-16 ***
## postal_code89128
                        -3.756e-12 1.353e-13 -2.775e+01
                                    1.333e-13 -2.805e+01
                                                           < 2e-16 ***
## postal_code89129
                        -3.737e-12
                        -3.742e-12 1.337e-13 -2.798e+01
                                                           < 2e-16 ***
## postal_code89130
## postal_code89131
                        -3.739e-12
                                    1.327e-13 -2.818e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal code89134
                        -3.722e-12 1.326e-13 -2.808e+01
                                                           < 2e-16 ***
## postal code89135
                        -3.744e-12
                                    1.330e-13 -2.816e+01
                                                           < 2e-16 ***
                        -3.701e-12
                                    1.353e-13 -2.735e+01
## postal_code89138
                                    1.342e-13 -2.797e+01
                                                           < 2e-16 ***
## postal code89139
                        -3.753e-12
                                                           < 2e-16 ***
                        -3.733e-12 1.325e-13 -2.818e+01
## postal_code89141
                                                           < 2e-16 ***
## postal_code89142
                        -3.728e-12 1.335e-13 -2.794e+01
                        -3.727e-12
                                    1.327e-13 -2.809e+01
                                                           < 2e-16 ***
## postal_code89143
                                                           < 2e-16 ***
## postal code89144
                        -3.701e-12 1.321e-13 -2.802e+01
## postal_code89145
                        -3.745e-12
                                    1.341e-13 -2.792e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
                        -3.768e-12 1.366e-13 -2.758e+01
## postal code89146
                                                           < 2e-16 ***
## postal_code89147
                        -3.770e-12 1.372e-13 -2.748e+01
                                                           < 2e-16 ***
                        -3.742e-12 1.341e-13 -2.790e+01
## postal code89148
                                                           < 2e-16 ***
## postal code89149
                        -3.752e-12
                                    1.339e-13 -2.803e+01
                                                           < 2e-16 ***
## postal_code89156
                        -3.722e-12 1.353e-13 -2.752e+01
                                                           < 2e-16 ***
## postal_code89158
                        -3.732e-12 1.321e-13 -2.825e+01
                        -3.699e-12
                                    1.357e-13 -2.725e+01
                                                           < 2e-16 ***
## postal_code89166
                                                           < 2e-16 ***
## postal code89169
                        -3.743e-12
                                    1.348e-13 -2.777e+01
                                                           < 2e-16 ***
## postal code89178
                        -3.730e-12
                                    1.326e-13 -2.814e+01
                                                           < 2e-16 ***
                        -3.721e-12 1.337e-13 -2.782e+01
## postal code89179
## postal_code89183
                        -3.750e-12
                                    1.338e-13 -2.802e+01
                                                           < 2e-16 ***
                        -3.705e-12 4.393e-13 -8.433e+00
                                                           < 2e-16 ***
## postal_code89434
                                                           < 2e-16 ***
## postal_code90001
                        -3.695e-12 3.647e-13 -1.013e+01
                                                           < 2e-16 ***
## postal_code91020
                        -3.721e-12 2.230e-13 -1.669e+01
                        -3.694e-12 2.533e-13 -1.459e+01
                                                           < 2e-16 ***
## postal_code91205
## postal_code93612
                        -3.668e-12
                                    1.608e-13 -2.281e+01
                                                           < 2e-16 ***
                                                           < 2e-16 ***
## postal code94066
                        -3.686e-12
                                    3.249e-13 -1.134e+01
                                                           < 2e-16 ***
  postal_code94901
                        -3.798e-12
                                    1.492e-13 -2.545e+01
                                                           < 2e-16 ***
                                    1.429e-13 -2.566e+01
## postal code95966
                        -3.667e-12
## time
                        -2.733e-17
                                    8.157e-18 -3.350e+00 0.000808 ***
##
  ---
                   0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
##
## Residual standard error: 6.009e-13 on 31234 degrees of freedom
```

```
## Multiple R-squared: 1, Adjusted R-squared: 1
## F-statistic: 4.163e+31 on 530 and 31234 DF, p-value: < 2.2e-16

# Predict
data5_test$pred.plm.test.impute.lag.Simple <-
predict(my.pdm.train.impute.lag.Simple, data5_test)

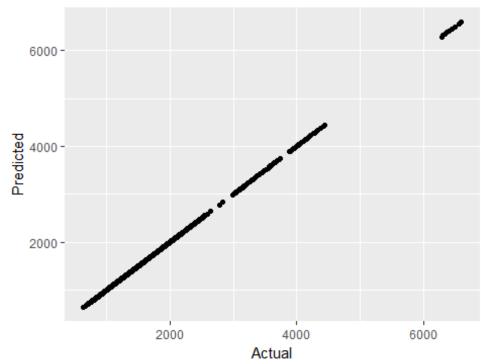
plmmape_impute_lag.Simple <-
100*mean(abs(data5_test$pred.plm.test.impute.lag.Simple/data5_test$rentprice-
1), na.rm = T)
print(plmmape_impute_lag.Simple)

## [1] 2.771963e-13</pre>
```

Here, our imputation process gives us a MAPE of 4.75.

```
ggplot(data5_test, aes(x=rentprice, y=pred.plm.test.impute.lag.Simple))
+geom_point() + labs(title="Predicted vs. Actual Real Estate Prices") +
xlab("Actual") + ylab("Predicted")
```





Final Model

The last thing we do is subset the Business dataset to include only businesses categorized as "food" or "bars." We do this because we expect these businesses will have a stronger relationship to rent prices than others, such as "Beauty & Spa" businesses.

First we set up the new subset data

```
yelp review long food <- read.csv("yelplongPC food.csv", header = T,</pre>
na.strings=c("NA"))
sapply(yelp_review_long_food, function(x) sum(is.na(x)))
# No missing postal codes
length(unique(yelp_review_long_food$postal_code))
# 3274 unique postal codes
yelp_review_long_food$YearMonth <-</pre>
as.yearmon(yelp_review_long_food$YearMonth)
############ Merge Checkin with Yelp
# Nonexpanded
yelp review long food <- left join(yelp review long food, checkinfull,
by=c('postal_code'), match='all')
############# Merge Zillow with Yelp
# Non-Expanded
Full_data_long_food <- inner_join(yelp_review_long_food, zillow_long,</pre>
by=c('postal_code', 'YearMonth'), match='all')
length(unique(Full_data_long_food$postal_code))
sapply(Full_data_long_food, function(x) sum(is.na(x)))
# Create train and test set using the last 12 months (1 year) for the test
Full_data_long_food_train <- Full_data_long_food[Full_data_long_food$time <</pre>
"2017-01-01",
Full data long food test <- Full data long food Full data long food time >=
"2017-01-01",
# Build the mixed effects model
# Hausman Test
# set options for Hausman test
names(Full_data_long_food)
## [1] "X"
                                "postal_code"
                                                        "YearMonth"
## [4] "Number of businesses" "Number of reviews"
                                                        "Avnumreviews"
## [7] "starsav"
                                                       "usefulav"
                                "starssd"
## [10] "funnyav"
                                                        "bizstars"
                                "coolav"
## [13] "bizrevcount"
                                "bizrevav"
                                                        "is_openave"
## [16] "Friday_ave"
                                                        "Saturday_ave"
                                "Monday_ave"
## [19] "Sunday_ave"
                                "Thursday_ave"
                                                       "Tuesday_ave"
## [22] "Wednesday_ave"
                                "Friday total"
                                                        "Monday_total"
## [25] "Saturday_total"
                                "Sunday_total"
                                                        "Thursday_total"
## [28] "Tuesday_total"
                                "Wednesday_total"
                                                        "RegionID"
## [31] "City"
                                "State"
                                                        "Metro"
## [34] "CountyName"
                                "SizeRank"
                                                       "time"
## [37] "rentprice"
                                "month"
                                                       "year"
my.formula <- rentprice ~ starsav + is_openave + funnyav + coolav + usefulav
```

The high p-value indicates that we should use a random effects model instead of a fixed effects model.

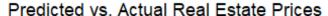
Now, we build our random effects model on the training dataset and predict on the test set. We calculate the Mean Averege Percent Error (MAPE) to see how accurately our model uses training values to predict rental prices in the test set.

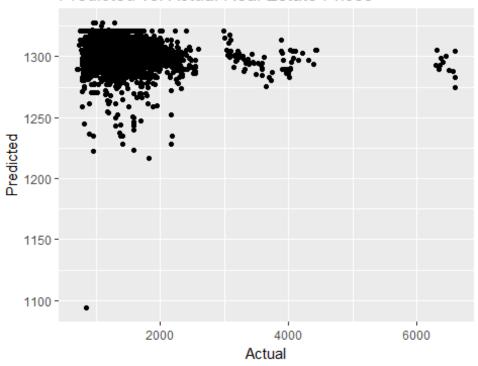
```
# Built random effects model on train
my.pdm.train.food <- plm(data = Full_data_long_food_train,</pre>
                    formula = my.formula,
                    model = 'random',
                    index = my.index)
summary(my.pdm.train.food)
## Oneway (individual) effect Random Effect Model
##
      (Swamy-Arora's transformation)
##
## Call:
## plm(formula = my.formula, data = Full_data_long_food_train, model =
"random",
##
       index = my.index)
##
## Unbalanced Panel: n = 429, T = 1-74, N = 20281
##
## Effects:
                             std.dev share
                       var
## idiosyncratic
                  5949.20
                              77.13 0.024
## individual
                238632.32
                            488.50 0.976
## theta:
##
     Min. 1st Qu. Median
                              Mean 3rd Qu.
                                              Max.
## 0.8440 0.9779 0.9810 0.9783 0.9816 0.9816
##
## Residuals:
     Min. 1st Qu. Median Mean 3rd Qu.
                                             Max.
```

```
## -519.40 -42.58 -7.20 0.32 41.55 708.15
##
## Coefficients:
                Estimate Std. Error t-value Pr(>|t|)
##
## (Intercept) 1274.70988 23.87348 53.3944 < 2.2e-16 ***
## starsav
                -7.98247
                            0.63154 -12.6397 < 2.2e-16 ***
## is_openave 54.49289
                           3.13854 17.3625 < 2.2e-16 ***
                -3.39684
                            0.80032 -4.2444 2.202e-05 ***
## funnyav
                            0.88533 7.5801 3.602e-14 ***
## coolav
                6.71086
                            0.51782 -11.9652 < 2.2e-16 ***
              -6.19587
## usefulav
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Total Sum of Squares:
                           126710000
## Residual Sum of Squares: 120430000
## R-Squared:
                  0.049614
## Adj. R-Squared: 0.04938
## F-statistic: 211.439 on 5 and 20275 DF, p-value: < 2.22e-16
# Predict
Full_data_long_food_test$pred.plm.test <- predict(my.pdm.train.food,
Full_data_long_food_test, type='response')
# MAPE
plmmape.food <-</pre>
100*mean(abs(Full_data_long_food_test$pred.plm.test/Full_data_long_food_test$
rentprice-1), na.rm = T)
print(plmmape.food)
## [1] 18.69031
```

MAPE is only 18.69% right now. We will continue working on the model to get this error lower.

```
ggplot(Full_data_long_food_test, aes(x=rentprice, y=pred.plm.test))
+geom_point() + labs(title="Predicted vs. Actual Real Estate Prices") +
xlab("Actual") + ylab("Predicted")
```





Generating the Lag Model

We first have to ensure that both sets have the same postal codes in order to conduct the fixed effects analysis dictated by the hausman test.

```
# Other zips were staying in as factors in test for some reason. Take out
here.
Full_data_long_food_test <-
Full_data_long_food_test[Full_data_long_food_test$postal_code!="28803",]
Full_data_long_food_test <-
Full_data_long_food_test[Full_data_long_food_test$postal_code!="85266",]

trainimpfood <- unique(Full_data_long_food_train$postal_code)
testimpfood <- unique(data5_test$postal_code)

Full_data_long_food_test <- dplyr::filter(Full_data_long_food_test,
postal_code %in% trainimpfood)
Full_data_long_food_train <- dplyr::filter(Full_data_long_food_train,
postal_code %in% testimpfood)</pre>
```

To fine-tune the model, we decided to lag the dependent variable to consider the possibility that last month's rent could be the best predictor of this month's rent. We follow a similar process to the one above for training, testing, and predicting.

```
my.lag.formula <- rentprice ~ lag(rentprice, 1) + starsav + is_openave +
funnyav + coolav + usefulav + Number_of_reviews</pre>
```

Then, we build the model on the training set and predict on the test set in order to calculate the MAPE.

```
# Built fixed effects model on train
my.pdm.train.impute.lag.Simple <- lm (rentprice ~ lag(rentprice, 1) +</pre>
starsav + is_openave + funnyav + coolav + usefulav + Number_of_reviews +
postal_code + time, data = Full_data_long_food_train)
summary(my.pdm.train.impute.lag.Simple)
##
## Call:
## lm(formula = rentprice ~ lag(rentprice, 1) + starsav + is_openave +
##
      funnyav + coolav + usefulav + Number_of_reviews + postal_code +
##
      time, data = Full data long food train)
##
## Residuals:
                            Median
##
         Min
                     10
                                           3Q
                                                     Max
## -1.963e-10 -7.000e-14 1.000e-14 7.000e-14 9.496e-10
##
## Coefficients:
##
                      Estimate Std. Error
                                             t value Pr(>|t|)
## (Intercept)
                     1.599e-10 3.439e-12 4.648e+01
                                                       <2e-16 ***
## lag(rentprice, 1) 1.000e+00 9.295e-16 1.076e+15
                                                       <2e-16 ***
                     5.453e-14 6.117e-14 8.910e-01
## starsav
                                                       0.3727
## is openave
                     2.210e-14 3.040e-13 7.300e-02
                                                       0.9421
                     2.534e-15 7.679e-14 3.300e-02
                                                       0.9737
## funnyay
                    3.730e-15 8.506e-14 4.400e-02
## coolav
                                                       0.9650
## usefulav
                    -1.278e-14 5.000e-14 -2.560e-01
                                                       0.7983
## Number of reviews 2.148e-15 4.625e-15 4.640e-01
                                                       0.6423
## postal code15003 -1.867e-10 4.342e-12 -4.301e+01
                                                      <2e-16 ***
## postal_code15017 -1.877e-10 3.240e-12 -5.793e+01
                                                       <2e-16 ***
## postal code15024 -1.875e-10 6.049e-12 -3.100e+01
                                                       <2e-16 ***
## postal_code15034 -1.867e-10 4.076e-12 -4.580e+01
                                                       <2e-16 ***
```

```
<2e-16 ***
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                                  4.814e-12 -3.888e+01
                                                          <2e-16 ***
## postal code15044
                      -1.889e-10
                                  3.301e-12 -5.721e+01
                                                          <2e-16 ***
## postal_code15056
                      -1.873e-10
                                  4.148e-12 -4.516e+01
                                                          <2e-16 ***
## postal code15063
                      -1.868e-10
                                  4.168e-12 -4.482e+01
## postal_code15068
                      -1.868e-10
                                  3.642e-12 -5.130e+01
                                                          <2e-16 ***
  postal_code15071
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                                  4.274e-12 -4.393e+01
                                                           <2e-16 ***
##
                                  3.218e-12 -5.904e+01
                                                          <2e-16 ***
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##
  postal_code15101
                      -1.884e-10
                                  4.112e-12 -4.582e+01
                                                          <2e-16 ***
                                                          <2e-16 ***
## postal_code15102
                      -1.880e-10
                                  3.176e-12 -5.921e+01
                                  3.327e-12 -5.629e+01
                                                           <2e-16 ***
## postal code15106
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                      -1.879e-10
                                  3.235e-12 -5.809e+01
## postal_code15108
                                                           <2e-16 ***
                                                          <2e-16 ***
## postal code15116
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                                  3.827e-12 -4.910e+01
                      -1.869e-10
                                  3.237e-12 -5.772e+01
                                                          <2e-16 ***
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                                                          <2e-16 ***
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                      -1.869e-10
                                  3.330e-12 -5.612e+01
                      -1.869e-10
                                  3.506e-12 -5.332e+01
                                                           <2e-16 ***
## postal_code15131
## postal_code15132
                                                          <2e-16 ***
                      -1.867e-10
                                  3.980e-12 -4.691e+01
## postal_code15136
                      -1.871e-10
                                  3.464e-12 -5.400e+01
                                                          <2e-16 ***
                                                          <2e-16 ***
## postal code15137
                      -1.868e-10
                                  3.564e-12 -5.241e+01
## postal code15139
                      -1.877e-10
                                  3.409e-12 -5.507e+01
                                                           <2e-16 ***
                                                          <2e-16 ***
                      -1.866e-10
                                  5.294e-12 -3.526e+01
## postal_code15140
                                                          <2e-16 ***
## postal code15143
                      -1.894e-10
                                  3.349e-12 -5.654e+01
                                                          <2e-16 ***
## postal_code15145
                      -1.868e-10
                                  8.021e-12 -2.328e+01
                                                          <2e-16 ***
## postal_code15146
                      -1.875e-10
                                  3.209e-12 -5.842e+01
                      -1.870e-10
                                  8.014e-12 -2.333e+01
                                                           <2e-16 ***
##
  postal_code15147
                                                          <2e-16 ***
## postal code15201
                      -1.873e-10
                                  3.214e-12 -5.826e+01
##
  postal_code15202
                      -1.872e-10
                                  3.283e-12 -5.703e+01
                                                          <2e-16 ***
                                                          <2e-16 ***
                                  3.166e-12 -5.931e+01
## postal code15203
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                                                          <2e-16 ***
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                      -1.873e-10
                                  3.218e-12 -5.822e+01
                                                          <2e-16 ***
## postal code15206
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                                  3.195e-12 -5.862e+01
                                  4.329e-12 -4.318e+01
## postal code15207
                      -1.869e-10
                                                          <2e-16 ***
                                                          <2e-16 ***
## postal_code15208
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                                  3.241e-12 -5.771e+01
                                  4.797e-12 -3.909e+01
                                                          <2e-16 ***
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                      -1.875e-10
## postal_code15210
                      -1.868e-10
                                  3.588e-12 -5.206e+01
                                                           <2e-16 ***
                                                           <2e-16 ***
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                                  3.857e-12 -4.855e+01
                                                          <2e-16 ***
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                                                          <2e-16 ***
                                  3.168e-12 -5.922e+01
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                      -1.872e-10
                                  3.229e-12 -5.798e+01
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                                  3.140e-12 -6.007e+01
                                                          <2e-16 ***
## postal_code15218
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                                  3.409e-12 -5.491e+01
                                                          <2e-16 ***
                      -1.872e-10
                                  3.226e-12 -5.804e+01
## postal_code15219
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                                  3.283e-12 -5.710e+01
                                                          <2e-16 ***
## postal code15221
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                                  3.341e-12 -5.593e+01
                                                          <2e-16 ***
## postal_code15222
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                                                          <2e-16 ***
                                  4.313e-12 -4.338e+01
## postal code15223
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                                                          <2e-16 ***
## postal code15224
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## postal_code15226
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                                  3.349e-12 -5.586e+01
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                                                          <2e-16 ***
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## postal_code15228
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                                  3.541e-12 -5.325e+01
                                                           <2e-16 ***
                                                          <2e-16 ***
## postal_code15229
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                                 3.230e-12 -5.804e+01
```

```
<2e-16 ***
## postal code15232
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                                  3.150e-12 -5.990e+01
                                                           <2e-16 ***
## postal code15233
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                                  3.220e-12 -5.815e+01
                                                           <2e-16 ***
## postal_code15234
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## postal code15235
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                                  3.228e-12 -5.874e+01
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                                                           <2e-16 ***
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## postal_code15332
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                      -1.881e-10
                                  4.271e-12 -4.404e+01
                                                           <2e-16 ***
##
  postal_code19362
                      -1.879e-10
                                  3.348e-12 -5.613e+01
                                                           <2e-16 ***
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## postal_code28012
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                                  3.233e-12 -5.797e+01
                                                           <2e-16 ***
                                                           <2e-16 ***
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                                  3.308e-12 -5.662e+01
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                                  3.158e-12 -5.946e+01
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                                                           <2e-16 ***
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                      -1.870e-10
                                                           <2e-16 ***
## postal_code28034
                      -1.869e-10
                                  3.530e-12 -5.294e+01
                                                           <2e-16 ***
## postal_code28036
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                      -1.866e-10
                                  3.430e-12 -5.440e+01
                                                           <2e-16 ***
##
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##
  postal_code28056
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                                  3.242e-12 -5.779e+01
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                                  3.735e-12 -5.011e+01
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## postal_code28164
                      -1.872e-10
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## postal_code28173
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                                  3.281e-12 -5.773e+01
                                                           <2e-16 ***
## postal_code28202
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## postal_code28203
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## postal_code28204
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                                  3.151e-12 -5.962e+01
                                                           <2e-16 ***
## postal code28205
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                                  3.184e-12 -5.883e+01
                                                           <2e-16 ***
## postal_code28206
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                                  3.283e-12 -5.694e+01
                                                           <2e-16 ***
## postal code28207
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                                  3.606e-12 -5.330e+01
                                                           <2e-16 ***
## postal code28208
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                                  3.221e-12 -5.802e+01
                      -1.880e-10
                                  3.149e-12 -5.970e+01
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                                                           <2e-16 ***
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                                  3.146e-12 -5.977e+01
## postal_code28211
                      -1.888e-10
                                  3.141e-12 -6.012e+01
                                                           <2e-16 ***
                                                          <2e-16 ***
## postal_code28212
                      -1.872e-10
                                 3.263e-12 -5.735e+01
```

```
<2e-16 ***
## postal code28213
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                                  3.196e-12 -5.859e+01
                                                           <2e-16 ***
## postal code28214
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                                  3.317e-12 -5.645e+01
                                                           <2e-16 ***
## postal_code28215
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                                                           <2e-16 ***
                      -1.872e-10
                                  3.199e-12 -5.853e+01
## postal code28216
## postal_code28217
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                                  3.209e-12 -5.829e+01
                                                           <2e-16 ***
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                      -1.884e-10
                                  3.143e-12 -5.993e+01
                                                           <2e-16 ***
##
                                  3.183e-12 -5.887e+01
                                                           <2e-16 ***
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##
  postal_code28262
                      -1.875e-10
                                  3.169e-12 -5.917e+01
                                                           <2e-16 ***
                                                           <2e-16 ***
## postal_code28269
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                                  3.144e-12 -5.997e+01
                                                           <2e-16 ***
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## postal_code28273
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                                                           <2e-16 ***
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                                  3.138e-12 -6.009e+01
                                                           <2e-16 ***
## postal code28278
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                                                           <2e-16 ***
## postal_code28730
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                                                           <2e-16 ***
##
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                                  3.219e-12 -5.845e+01
                                                           <2e-16 ***
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##
                                                           <2e-16 ***
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                      -1.884e-10
                                                           <2e-16 ***
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##
                                                           <2e-16 ***
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                      -1.902e-10
                                  3.272e-12 -5.813e+01
                                                           <2e-16 ***
##
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## postal code44023
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                                  3.290e-12 -5.749e+01
   postal_code44024
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                                  3.327e-12 -5.656e+01
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##
                                                           <2e-16 ***
                                  3.227e-12 -5.841e+01
## postal code44026
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                                                           <2e-16 ***
                                  3.332e-12 -5.643e+01
## postal_code44028
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## postal code44035
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                                                           <2e-16 ***
## postal_code44052
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                      -1.871e-10
                                  4.522e-12 -4.137e+01
                                                           <2e-16 ***
## postal_code44053
                                                           <2e-16 ***
## postal code44054
                      -1.871e-10
                                  4.515e-12 -4.144e+01
                                                           <2e-16 ***
   postal code44055
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                                  5.284e-12 -3.537e+01
                                  3.205e-12 -5.872e+01
                                                           <2e-16 ***
## postal code44056
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                                                           <2e-16 ***
## postal_code44060
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                      -1.875e-10
                                  3.494e-12 -5.367e+01
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## postal_code44065
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                                  4.783e-12 -3.930e+01
                                                           <2e-16 ***
##
  postal_code44067
                      -1.880e-10
                                  3.233e-12 -5.813e+01
                      -1.877e-10
                                  3.180e-12 -5.903e+01
                                                           <2e-16 ***
## postal_code44070
                                                           <2e-16 ***
## postal_code44077
                      -1.875e-10
                                  3.516e-12 -5.333e+01
                                                           <2e-16 ***
## postal code44087
                      -1.882e-10
                                  3.207e-12 -5.868e+01
                                                           <2e-16 ***
## postal_code44092
                      -1.873e-10
                                  3.367e-12 -5.562e+01
## postal_code44094
                                                           <2e-16 ***
                      -1.878e-10
                                  3.173e-12 -5.920e+01
                                                           <2e-16 ***
## postal code44095
                      -1.873e-10
                                  3.313e-12 -5.654e+01
                      -1.868e-10
                                  3.239e-12 -5.768e+01
                                                           <2e-16 ***
## postal_code44102
                                                           <2e-16 ***
## postal_code44103
                      -1.867e-10
                                  3.245e-12 -5.754e+01
## postal_code44104
                      -1.866e-10
                                  4.195e-12 -4.448e+01
                                                           <2e-16 ***
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## postal_code85305
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                      -1.875e-10
                                  3.186e-12 -5.884e+01
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## postal_code85307
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                                                           <2e-16 ***
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## postal_code85339
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## postal_code85340
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## postal_code85395
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## postal_code89118
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## postal_code89123
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## postal_code89128
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```

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                                                        <2e-16 ***
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## postal code89143
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                                                        <2e-16 ***
## postal code89145
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## postal_code89148
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## postal code89149
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                                                        <2e-16 ***
## postal_code89156
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                                                        <2e-16 ***
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## postal_code89169
## postal code89178
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                                                        <2e-16 ***
                                                        <2e-16 ***
## postal_code89183
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## time
                     -2.505e-16 1.301e-16 -1.925e+00
                                                        0.0542 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 7.387e-12 on 19836 degrees of freedom
##
     (231 observations deleted due to missingness)
## Multiple R-squared:
                            1, Adjusted R-squared:
## F-statistic: 2.185e+29 on 434 and 19836 DF, p-value: < 2.2e-16
# Predict
Full_data_long_food_test$pred.plm.test.lag <-</pre>
predict(my.pdm.train.impute.lag.Simple, Full_data_long_food_test)
# MAPE
plmmape.lag.food <-
100*mean(abs(Full_data_long_food_test$pred.plm.test.lag/Full_data_long_food_t
est$rentprice-1), na.rm = T)
print(plmmape.lag.food)
## [1] 6.675503e-13
```

MAPE is now 3.37%, which is the lowest MAPE that we've arrived to.

```
ggplot(Full_data_long_food_test, aes(x=rentprice, y=pred.plm.test.lag))
+geom_point() + labs(title="Predicted vs. Actual Real Estate Prices") +
xlab("Actual") + ylab("Predicted")
```

Predicted vs. Actual Real Estate Prices

