

STAT 420: Homework 08

Fall 2020, D. Unger

Due: Wednesday, November 4 by 11:30 PM CT

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Directions

Students are encouraged to work together on homework. However, sharing, copying or providing any part of a homework solution or code is an infraction of the University's rules on Academic Integrity. Any violation will be punished as severely as possible.

Final submissions must be uploaded to our Compass 2g site on the Homework page. No email, hardcopy, or late submissions will be accepted.

- Your assignment must be submitted through the submission link on **Compass 2g**. You are required to attach one `.zip` file, named `hw01_yourNetID.zip`, which contains:
 - Your RMarkdown file which should be saved as `hw08_yourNetID.Rmd`. For example `hw08_dunger.Rmd`.
 - The result of knitting your RMarkdown file as `hw08_yourNetID.html`. For example `hw08_dunger.html`.
 - Any raw data supplied by me for the assignment. For example `nutrition.csv`.
- Your resulting `.html` file will be considered a “report” which is the material that will determine the majority of your grade. Be sure to visibly include all R code and output that is relevant to answering the exercises. (You do not need to include irrelevant code you tried that resulted in error or did not answer the question correctly.)
- You are granted an unlimited number of submissions, but only the last submission *before* the deadline will be viewed and graded.
- If you use this `.Rmd` file as a template, be sure to remove the directions section. Consider removing `eval = FALSE` from any code chunks provided in the template, if you would like to run that code as part of your assignment.
- Your `.Rmd` file should be written such that, if it is placed in a folder with any data your are asked to import, it will knit properly without modification.

- Unless otherwise stated, you may use **R** for each of the exercises.
- Be sure to read each exercise carefully!
- Include your Name and NetID in the final document, not only in your filenames.

Assignment

Exercise 1 (EPA Emissions Data)

For this exercise we will use the data stored in `epa2015.csv`. It contains detailed descriptions of 4,411 vehicles manufactured in 2015 that were used for fuel economy testing as performed by the Environment Protection Agency. The variables in the dataset are:

- **Make** - manufacturer
- **Model** - model of vehicle
- **ID** - manufacturer defined vehicle identification number within EPA's computer system (not a VIN number)
- **disp** - cubic inch displacement of test vehicle
- **type** - car, truck, or both (for vehicles that meet specifications of both car and truck, like smaller SUVs or crossovers)
- **horse** - rated horsepower, in foot-pounds per second
- **cyl** - number of cylinders
- **lockup** - vehicle has transmission lockup; N or Y
- **drive** - drivetrain system code
 - A = All-wheel drive
 - F = Front-wheel drive
 - P = Part-time 4-wheel drive
 - R = Rear-wheel drive
 - 4 = 4-wheel drive
- **weight** - test weight, in pounds
- **axleratio** - axle ratio
- **nvratio** - n/v ratio (engine speed versus vehicle speed at 50 mph)
- **THC** - total hydrocarbons, in grams per mile (g/mi)
- **C0** - Carbon monoxide (a regulated pollutant), in g/mi
- **C02** - Carbon dioxide (the primary byproduct of all fossil fuel combustion), in g/mi
- **mpg** - fuel economy, in miles per gallon

We will attempt to model **C02** using both **horse** and **type**. In practice we would use many more predictors, but limiting ourselves to these two, one numeric and one factor, will allow us to create a number of plots.

(a) Load the data, and check its structure using `str()`. Verify that **type** is a factor; if not, coerce it to be a factor.

(b) Make a scatterplot of **C02** versus **horse**. Use a different color point for each vehicle **type**. Which color is which **type**?

(c) Fit a SLR model with **C02** as the response and only **horse** as the predictor. Recreate your plot and add the fitted regression line. Comment on how well this line models the data. Give an estimate for the average change in **C02** for a one foot-pound per second increase in **horse** for a vehicle of type **truck**. Give a 95% prediction interval using this model for the **C02** of a Subaru Impreza Wagon, which is a vehicle with 148 horsepower and is considered type **Both**. (Interestingly, the dataset gives the wrong drivetrain for most Subarus in this dataset, as they are almost all listed as **F**, when they are in fact all-wheel drive.)

(d) Fit an additive multiple regression model with `C02` as the response and `horse` and `type` as the predictors. Recreate your plot and add the fitted regression “lines” with the same colors as their respective points. Comment on how well these lines model the data. Give an estimate for the average change in `C02` for a one foot-pound per second increase in `horse` for a vehicle of type `truck`. Give a 95% prediction interval using this model for the `C02` of a Subaru Impreza Wagon, which is a vehicle with 148 horsepower and is considered type `Both`.

(e) Fit an interaction multiple regression model with `C02` as the response and `horse` and `type` as the predictors. Recreate your plot and add the fitted regression “lines” with the same colors as their respective points. Comment on how well these lines model the data. Give an estimate for the average change in `C02` for a one foot-pound per second increase in `horse` for a vehicle of type `truck`. Give a 95% prediction interval using this model for the `C02` of a Subaru Impreza Wagon, which is a vehicle with 148 horsepower and is considered type `Both`.

(f) You will perform F -tests later in the exercise, but for now, based solely on the three previous plots, which model is preferred: SLR, additive, or interaction?

(g) Use an ANOVA F -test to compare the SLR and additive models. Based on this test and a significance level of $\alpha = 0.01$, which model is preferred?

(h) Use an ANOVA F -test to compare the additive and interaction models. Based on this test and a significance level of $\alpha = 0.01$, which model is preferred?

Exercise 2 (Hospital SUPPORT Data)

For this exercise we will use the data stored in `hospital.csv`. It contains a random sample of 580 seriously ill hospitalized patients from a famous study called “SUPPORT” (Study to Understand Prognoses Preferences Outcomes and Risks of Treatment). As the name suggests, the purpose of the study was to determine what factors affected or predicted outcomes, such as how long a patient remained in the hospital. The variables in the dataset are:

- `Days` - Days to death or hospital discharge
- `Age` - Age on day of hospital admission
- `Sex` - female or male
- `Comorbidity` - Patient diagnosed with more than one chronic disease
- `EdYears` - Years of education
- `Education` - Education level; high or low
- `Income` - Income level; high or low
- `Charges` - Hospital charges, in dollars
- `Care` - Level of care required; high or low
- `Race` - Non-white or white
- `Pressure` - Blood pressure, in mmHg
- `Blood` - White blood cell count, in gm/dL
- `Rate` - Heart rate, in bpm

For this exercise, we will use `Charges`, `Pressure`, `Care`, and `Race` to model `Days`.

(a) Load the data, and check its structure using `str()`. Verify that `Care` and `Race` are factors; if not, coerce them to be factors. What are the levels of `Care` and `Race`?

(b) Fit an additive multiple regression model with `Days` as the response using `Charges`, `Pressure`, `Care`, and `Race` as predictors. What does R choose as the reference level for `Care` and `Race`?

(c) Fit a multiple regression model with `Days` as the response. Use the main effects of `Charges`, `Pressure`, `Care`, and `Race`, as well as the interaction of `Care` with each of the numeric predictors as predictors. (that is, the interaction of `Care` with `Charges` and the interaction of `Care` with `Pressure`). Use a statistical test to compare this model to the additive model using a significance level of $\alpha = 0.01$. Which do you prefer?

(d) Fit a multiple regression model with **Days** as the response. Use the predictors from the model in (c) as well as the interaction of **Race** with each of the numeric predictors. (that is, the interaction of **Race** with **Charges** and the interaction of **Race** with **Pressure**). Use a statistical test to compare this model to the additive model using a significance level of $\alpha = 0.01$. Which do you prefer?

(e) Using the model in (d), give an estimate of the change in average **Days** for a one-unit increase in **Pressure** for a "white" patient that required a high level of care.

(f) Find a model using the four predictors that we have been considering that is more flexible than the model in (d) and that is also statistically significant as compared to the model in (d) at a significance level of $\alpha = 0.01$.

Exercise 3 (Fish Data)

For this exercise we will use the data stored in `fish.csv`. It contains data for 158 fish of 7 different species all gathered from the same lake in one season. The variables in the dataset are:

- **Species** - Common name (*Latin name*)
 - 1 = Bream (*Abramis brama*)
 - 2 = Whitewish (*Leuciscus idus*)
 - 3 = Roach (*Leuciscus rutilus*)
 - 4 = (*Abramis bjoerkna*)
 - 5 = Smelt (*Osmerus eperlanus*)
 - 6 = Pike (*Esox Lucius*)
 - 7 = Perch (*Perca fluviatilis*)
- **Weight** - Weight of the fish, in grams
- **Length1** - Length from the nose to the beginning of the tail, in cm
- **Length2** - Length from the nose to the notch of the tail, in cm
- **Length3** - Length from the nose to the end of the tail, in cm
- **HeightPct** - Maximal height as % of Length3
- **WidthPct** - Maximal width as % of Length3
- **Sex** - 0 = female, 1 = male

We will attempt to predict **Weight** using **Length1**, **HeightPct**, and **WidthPct**.

(a) Use R to fit the model

$$Y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_3 + \beta_4 x_1 x_2 + \beta_5 x_1 x_3 + \beta_6 x_2 x_3 + \beta_7 x_1 x_2 x_3 + \epsilon,$$

where

- Y is **Weight**
- x_1 is **Length1**
- x_2 is **HeightPct**
- x_3 is **WidthPct**.

Report the estimated coefficients of the model.

(b) Consider fitting a smaller model in R.

```
fish_smaller = lm(Weight ~ Length1 + HeightPct * WidthPct, data = fish)
```

Use a statistical test to compare this model with the previous. Report the following:

- The null and alternative hypotheses in terms of the model given in (a)
- The value of the test statistic
- The p-value of the test
- A statistical decision using a significance level of $\alpha = 0.05$
- Which model you prefer

(c) Give an expression based on the model in (a) for the true change in average weight for a 1 cm increase in `Length1` for a fish with a `HeightPct` of 20 and a `WidthPct` of 10.

(d) Give an expression based on the smaller model in (b) for the true change in average weight for a 1 cm increase in `Length1` for a fish with a `HeightPct` of 20 and a `WidthPct` of 10.

Exercise 4 (*t*-test Is a Linear Model)

In this exercise, we will try to convince ourselves that a two-sample *t*-test assuming equal variance is the same as a *t*-test for the coefficient in front of a single factor variable in a linear model.

First we setup the data frame that we will use throughout.

```
n = 16

ex4 = data.frame(
  groups = c(rep("A", n / 2), rep("B", n / 2)),
  values = rep(0, n))
str(ex4)
```

```
## 'data.frame':    16 obs. of  2 variables:
## $ groups: chr  "A" "A" "A" "A" ...
## $ values: num  0 0 0 0 0 0 0 0 0 0 ...
```

We will use a total sample size of 16, 8 for each group. The `groups` variable splits the data into two groups, A and B, which will be the grouping variable for the *t*-test and a factor variable in a regression. The `values` variable will store simulated data.

We will repeat the following process a number of times.

```
ex4$values = rnorm(n, mean = 10, sd = 3) # simulate data
summary(lm(values ~ groups, data = ex4))
```

```
##
## Call:
## lm(formula = values ~ groups, data = ex4)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -3.2387 -1.4059 -0.4091  2.0354  2.9333
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   13.031      0.759   17.17 8.42e-11 ***
## groupsB       -1.352      1.073   -1.26  0.228
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
##
## Residual standard error: 2.147 on 14 degrees of freedom
## Multiple R-squared:  0.1018, Adjusted R-squared:  0.03766
## F-statistic: 1.587 on 1 and 14 DF,  p-value: 0.2283
```

```
t.test(values ~ groups, data = ex4, var.equal = TRUE)
```

```
##
## Two Sample t-test
##
## data:  values by groups
## t = 1.2598, df = 14, p-value = 0.2283
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
##  -0.9499568  3.6544883
## sample estimates:
## mean in group A mean in group B
##      13.03122      11.67896
```

We use `lm()` to test

$$H_0 : \beta_1 = 0$$

for the model

$$Y = \beta_0 + \beta_1 x_1 + \epsilon$$

where Y are the values of interest, and x_1 is a dummy variable that splits the data in two. We will let R take care of the dummy variable.

We use `t.test()` to test

$$H_0 : \mu_A = \mu_B$$

where μ_A is the mean for the A group, and μ_B is the mean for the B group.

The following code sets up some variables for storage.

```
num_sims = 100
lm_t = rep(0, num_sims)
lm_p = rep(0, num_sims)
tt_t = rep(0, num_sims)
tt_p = rep(0, num_sims)
```

- `lm_t` will store the test statistic for the test $H_0 : \beta_1 = 0$.
- `lm_p` will store the p-value for the test $H_0 : \beta_1 = 0$.
- `tt_t` will store the test statistic for the test $H_0 : \mu_A = \mu_B$.
- `tt_p` will store the p-value for the test $H_0 : \mu_A = \mu_B$.

The variable `num_sims` controls how many times we will repeat this process, which we have chosen to be 100.

- (a) Set a seed equal to your UIN. Then write code that repeats the above process 100 times. Each time, store the appropriate values in `lm_t`, `lm_p`, `tt_t`, and `tt_p`. Specifically, each time you should use `ex4$values = rnorm(n, mean = 10, sd = 3)` to update the data. The grouping will always stay the same.
- (b) Report the value obtained by running `mean(lm_t == tt_t)`, which tells us what proportion of the test statistics are equal. The result may be extremely surprising!
- (c) Report the value obtained by running `mean(lm_p == tt_p)`, which tells us what proportion of the p-values are equal. The result may be extremely surprising!
- (d) If you have done everything correctly so far, your answers to the last two parts won't indicate the equivalence we want to show! What the heck is going on here? The first issue is one of using a computer to do calculations. When a computer checks for equality, it demands **equality**; nothing can be different. However, when a computer performs calculations, it can only do so with a certain level of precision. So if we calculate two quantities we know to be analytically equal, they can differ numerically. Instead of `mean(lm_p == tt_p)` run `all.equal(lm_p, tt_p)`. This will perform a similar calculation, but with a very small error tolerance for each equality. What is the result of running this code? What does it mean?
- (e) Your answer in (d) should now make much more sense. Then what is going on with the test statistics? Take a look at the values stored in `lm_t` and `tt_t`. What do you notice? Is there a relationship between the two? Can you explain why this is happening?