

# Relatorio Tese - Capítulo 3

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2023-03-09

## Análises da Tese - Capítulo 3

Carregamento de Pacotes

```
library(readxl)
library(dplyr)
library(haven)
library(psych)
library(lm.beta)
library(car)
library(rstatix)
library(olsrr)
library(ggplot2)
library(GGally)
library(lmtest)
library(data.table)
library(performance)
library(see)
library(patchwork)
```

## Leitura dos dados

```
setwd("C:\\Users\\UFES\\Desktop\\Tese_DenilsonSoares\\Capítulo 3")
dados <- read_excel("Dados_contexto.xlsx")
dados$IRD=as.numeric(dados$IRD)
```

## Função para as análises gráficas

```
diag_fun <- function(data, mapping, hist=list(), ...){

  X = eval_data_col(data, mapping$x)
  mn = mean(X)
  s = sd(X)

  ggplot(data, mapping) +
    do.call(function(...) geom_histogram(aes(y =..density..), ...), hist) +
    stat_function(fun = dnorm, args = list(mean = mn, sd = s), ...)
}
```

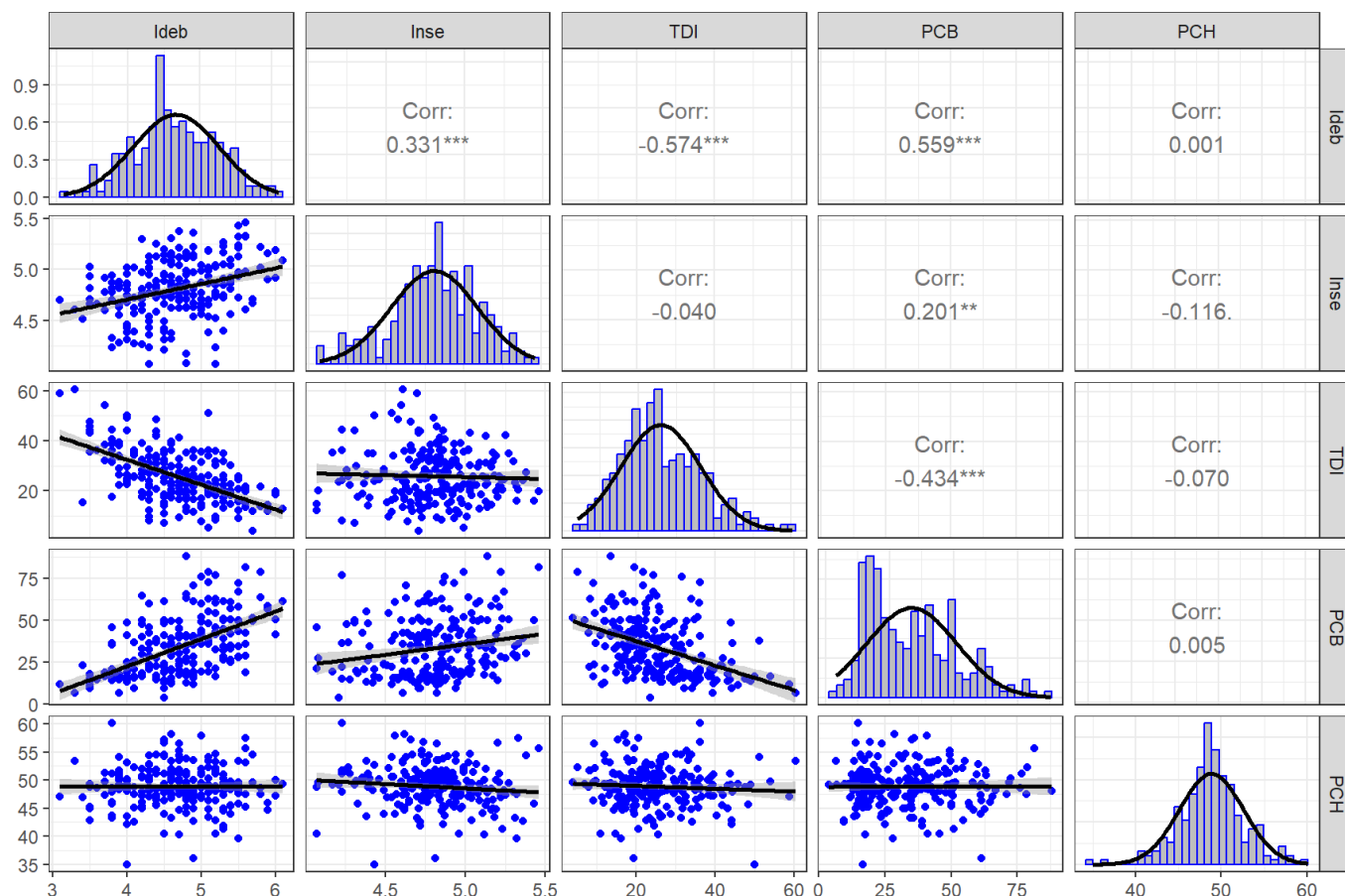
## Indicadores de contexto relacionados aos alunos

```
alunos=data.frame(dados$Ideb, dados$Inse, dados$TDI, dados$PCB, dados$PCH)
names(alunos)[1:5] <- c("Ideb", "Inse", "TDI", "PCB", "PCH")
summary(alunos)
```

```
##      Ideb      Inse      TDI      PCB
## Min.   :3.100  Min.   :4.070  Min.   : 4.10  Min.   : 4.023
## 1st Qu.:4.300  1st Qu.:4.660  1st Qu.:18.52  1st Qu.:18.710
## Median :4.700  Median :4.820  Median :24.70  Median :30.391
## Mean   :4.667  Mean   :4.810  Mean   :25.90  Mean   :33.548
## 3rd Qu.:5.100  3rd Qu.:5.005  3rd Qu.:32.52  3rd Qu.:45.003
## Max.   :6.100  Max.   :5.460  Max.   :60.40  Max.   :88.000
##      PCH
## Min.   :35.00
## 1st Qu.:46.99
## Median :48.78
## Mean   :48.85
## 3rd Qu.:51.07
## Max.   :60.09
```

## FIGURA 20

```
ggpairs(alunos, diag = list(continuous = wrap(diag_fun, hist=list(fill="gray", colour="Blue"),
                                             colour="Black", lwd=1)),
        lower = list(continuous = wrap("smooth", color="Blue", se=T))) +theme_bw()
```



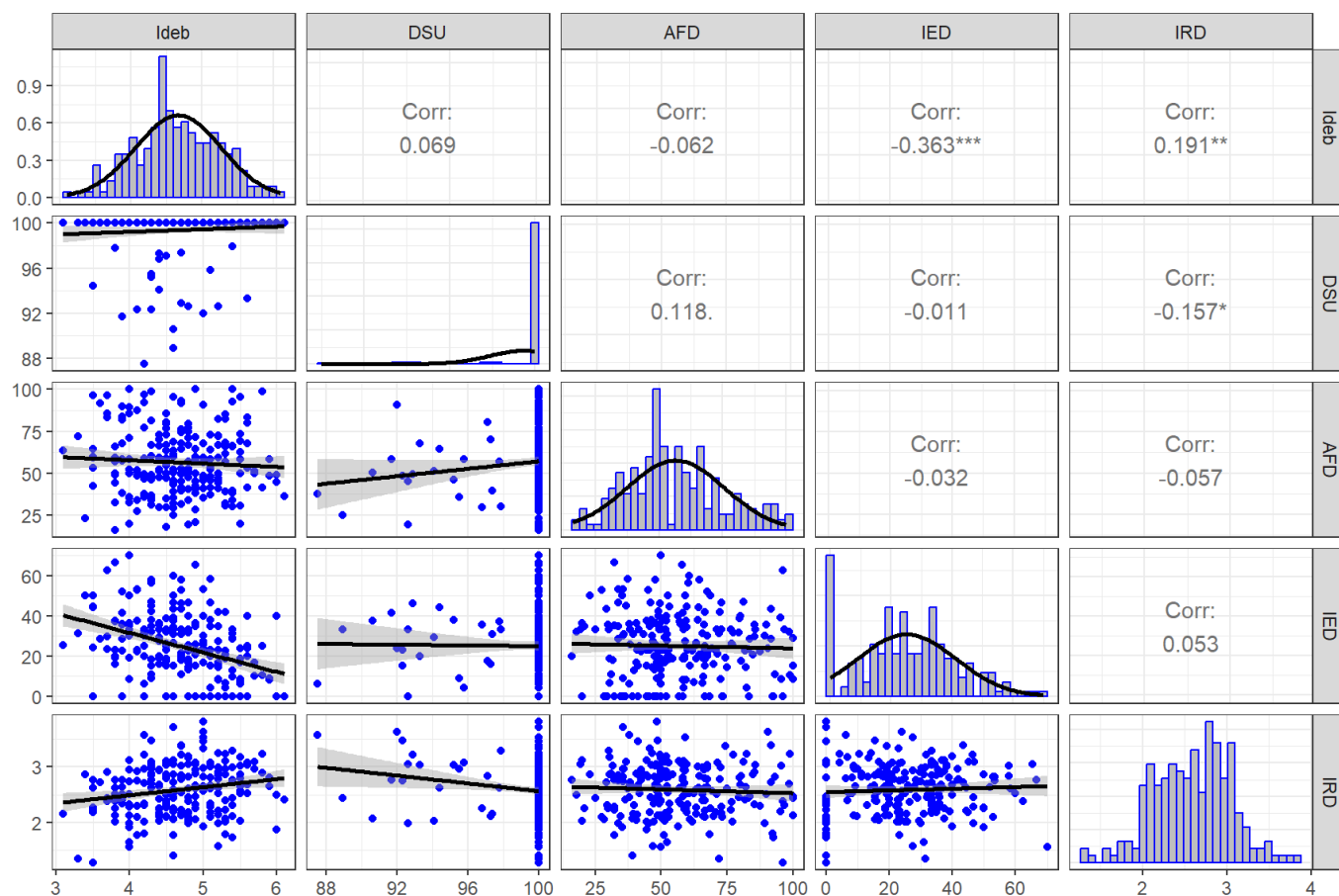
## Indicadores de contexto relacionados aos docentes

```
docentes=data.frame(dados$Ideb, dados$DSU, dados$AFD, dados$IED, dados$IRD)
names(docentes)[1:5] <- c("Idéb", "DSU", "AFD", "IED", "IRD")
summary(docentes)
```

```
##      Idéb      DSU      AFD      IED
##  Min.   :3.100  Min.   : 87.5  Min.   : 16.20  Min.   : 0.00
## 1st Qu.:4.300  1st Qu.:100.0  1st Qu.: 44.40  1st Qu.:15.25
## Median :4.700  Median :100.0  Median : 52.75  Median :24.10
## Mean   :4.667  Mean   : 99.4  Mean   : 56.58  Mean   :25.13
## 3rd Qu.:5.100  3rd Qu.:100.0  3rd Qu.: 67.67  3rd Qu.:35.42
## Max.   :6.100  Max.   :100.0  Max.   :100.00  Max.   :70.00
##
##      IRD
##  Min.   :1.277
## 1st Qu.:2.251
## Median :2.622
## Mean   :2.589
## 3rd Qu.:2.903
## Max.   :3.810
## NA's   :6
```

## FIGURA 21

```
ggpairs(docentes, diag = list(continuous = wrap(diag_fun, hist=list(fill="gray", colour="Blue"),
                                         colour="Black", lwd=1)),
        lower = list(continuous = wrap("smooth", color="Blue", se=T))) +theme_bw()
```



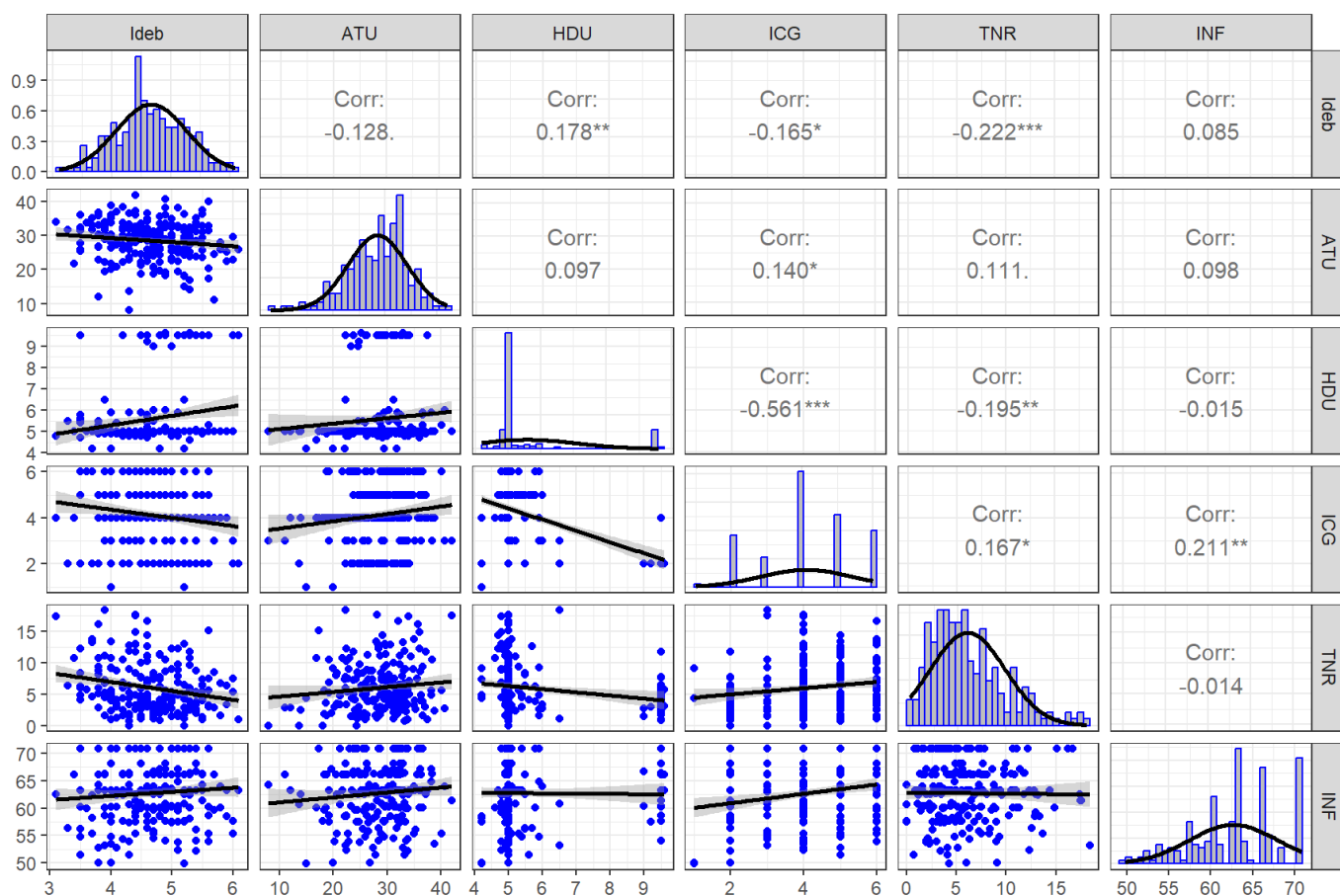
## Indicadores de contexto relacionados às escolas

```
escolas=data.frame(dados$Ideb, dados$ATU, dados$HDU, dados$ICG, dados$TNR, dados$INF)
names(escolas)[1:6] <- c("Ideb", "ATU", "HDU", "ICG", "TNR", "INF")
summary(escolas)
```

```
##      Ideb      ATU      HDU      ICG
## Min.   :3.100   Min.   : 8.00   Min.   :4.200   Min.   :1.000
## 1st Qu.:4.300   1st Qu.:25.05   1st Qu.:5.000   1st Qu.:3.000
## Median :4.700   Median :29.25   Median :5.000   Median :4.000
## Mean   :4.667   Mean   :28.56   Mean   :5.598   Mean   :4.131
## 3rd Qu.:5.100   3rd Qu.:32.50   3rd Qu.:5.000   3rd Qu.:5.000
## Max.   :6.100   Max.   :42.00   Max.   :9.600   Max.   :6.000
##      TNR      INF
## Min.   : 0.000   Min.   :49.80
## 1st Qu.: 3.125   1st Qu.:59.60
## Median : 5.150   Median :63.30
## Mean   : 6.029   Mean   :62.75
## 3rd Qu.: 8.075   3rd Qu.:66.20
## Max.   :18.400   Max.   :70.90
```

FIGURA 22

```
ggpairs(escolas, diag = list(continuous = wrap(diag_fun, hist=list(fill="gray", colour="Blue"),
                                colour="Black", lwd=1)),
        lower = list(continuous = wrap("smooth", color="Blue", se=T))) +theme_bw()
```



# Ajuste do Modelo de Regressão Linear Múltipla

```
fit <- lm(data = dados, Ideb ~ Inse + TDI + PCB + IED + IRD + HDU + ICG + TNR)
step_fit_p <- ols_step_backward_p(model = fit, prem = 0.05, details = TRUE)
```

## ## Backward Elimination Method

## -----

##

## Candidate Terms:

##

## 1 . Inse

## 2 . TDI

## 3 . PCB

## 4 . IED

## 5 . IRD

## 6 . HDU

## 7 . ICG

## 8 . TNR

##

## We are eliminating variables based on p value...

##

## - ICG

##

## Backward Elimination: Step 1

##

## Variable ICG Removed

##

## ## Model Summary

## R	0.725	RMSE	0.422
## R-Squared	0.526	Coef. Var	9.048
## Adj. R-Squared	0.510	MSE	0.178
## Pred R-Squared	0.487	MAE	0.335

## RMSE: Root Mean Square Error

## MSE: Mean Square Error

## MAE: Mean Absolute Error

##

## ## ANOVA

##	Sum of				
##	Squares	DF	Mean Square	F	Sig.
## Regression	41.068	7	5.867	32.993	0.0000
## Residual	36.987	208	0.178		
## Total	78.056	215			

##

##

## ## Parameter Estimates

##	model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
##	(Intercept)	2.753	0.579		4.753	0.000	1.611	3.895
##	Inse	0.473	0.112	0.218	4.238	0.000	0.253	0.693
##	TDI	-0.026	0.004	-0.451	-6.888	0.000	-0.033	-0.019
##	PCB	0.011	0.002	0.323	5.694	0.000	0.007	0.015
##	IED	-0.003	0.002	-0.087	-1.407	0.161	-0.008	0.001
##	IRD	-0.005	0.072	-0.004	-0.070	0.945	-0.148	0.137
##	HDU	-0.006	0.027	-0.013	-0.208	0.835	-0.060	0.048
##	TNR	0.012	0.009	0.080	1.403	0.162	-0.005	0.030

```

## -----
##
##
## - IRD
##
## Backward Elimination: Step 2
##
## Variable IRD Removed
##
##
## Model Summary
## -----
## R                0.723        RMSE                0.422
## R-Squared        0.523        Coef. Var            9.036
## Adj. R-Squared   0.509        MSE                0.178
## Pred R-Squared   0.488        MAE                0.336
## -----
## RMSE: Root Mean Square Error
## MSE: Mean Square Error
## MAE: Mean Absolute Error
##
## ANOVA
## -----
## Sum of
## Squares      DF      Mean Square      F      Sig.
## -----
## Regression    41.851        6          6.975    39.218    0.0000
## Residual      38.239       215          0.178
## Total         80.090       221
## -----
##
## Parameter Estimates
## -----
## model      Beta      Std. Error      Std. Beta      t      Sig      lower      upper
## -----
## (Intercept) 2.683      0.520          5.161    0.000      1.658      3.708
## Inse        0.473      0.110          4.296    0.000      0.256      0.690
## TDI        -0.025      0.004          -0.434   -7.148    0.000     -0.032     -0.018
## PCB         0.011      0.002          0.321    5.739    0.000      0.007      0.015
## IED        -0.004      0.002          -0.108   -1.750    0.082     -0.009      0.001
## HDU         0.002      0.025          0.005    0.074    0.941     -0.048      0.051
## TNR         0.013      0.009          0.086    1.528    0.128     -0.004      0.031
## -----
##
##
## - HDU
##
## Backward Elimination: Step 3
##
## Variable HDU Removed
##
##
## Model Summary
## -----
## R                0.723        RMSE                0.421
## R-Squared        0.523        Coef. Var            9.015
## Adj. R-Squared   0.511        MSE                0.177
## Pred R-Squared   0.494        MAE                0.336

```



```

## -----
## RMSE: Root Mean Square Error
## MSE: Mean Square Error
## MAE: Mean Absolute Error
##
##                               ANOVA
## -----
##              Sum of
##              Squares      DF      Mean Square      F      Sig.
## -----
## Regression      41.850          5          8.370      47.278      0.0000
## Residual        38.240        216          0.177
## Total           80.090        221
## -----
##
##                               Parameter Estimates
## -----
##      model      Beta      Std. Error      Std. Beta      t      Sig      lower      upper
## -----
## (Intercept)      2.688          0.515              5.223      0.000      1.673      3.702
##      Inse      0.475          0.106          0.221      4.480      0.000      0.266      0.684
##      TDI      -0.025          0.004      -0.434      -7.166      0.000      -0.032      -0.018
##      PCB       0.011          0.002          0.320      5.981      0.000      0.007      0.015
##      IED      -0.004          0.002      -0.111      -2.177      0.031      -0.008      0.000
##      TNR       0.013          0.009          0.085      1.546      0.124      -0.004      0.030
## -----
##
##
## - TNR
##
## Backward Elimination: Step 4
##
## Variable TNR Removed
##
##                               Model Summary
## -----
## R              0.719      RMSE              0.422
## R-Squared       0.517      Coef. Var      9.044
## Adj. R-Squared  0.508      MSE              0.178
## Pred R-Squared  0.494      MAE              0.340
## -----
## RMSE: Root Mean Square Error
## MSE: Mean Square Error
## MAE: Mean Absolute Error
##
##                               ANOVA
## -----
##              Sum of
##              Squares      DF      Mean Square      F      Sig.
## -----
## Regression      41.427          4          10.357      58.128      0.0000
## Residual        38.663        217          0.178
## Total           80.090        221
## -----
##
##                               Parameter Estimates

```

```

## -----
##      model      Beta      Std. Error      Std. Beta      t      Sig      lower      upper
## -----
## (Intercept)      2.638      0.515      5.119      0.000      1.622      3.653
##      Inse      0.490      0.106      0.227      4.621      0.000      0.281      0.698
##      TDI      -0.023      0.003      -0.392      -7.222      0.000      -0.029      -0.016
##      PCB      0.011      0.002      0.317      5.901      0.000      0.007      0.015
##      IED      -0.004      0.002      -0.110      -2.157      0.032      -0.008      0.000
## -----
##
##
##
## No more variables satisfy the condition of p value = 0.05
##
##
## Variables Removed:
##
## - ICG
## - IRD
## - HDU
## - TNR
##
##
## Final Model Output
## -----
##
##                               Model Summary
## -----
## R                               0.719      RMSE                               0.422
## R-Squared                       0.517      Coef. Var                       9.044
## Adj. R-Squared                   0.508      MSE                               0.178
## Pred R-Squared                   0.494      MAE                               0.340
## -----
## RMSE: Root Mean Square Error
## MSE: Mean Square Error
## MAE: Mean Absolute Error
##
##                               ANOVA
## -----
##      Sum of
##      Squares      DF      Mean Square      F      Sig.
## -----
## Regression      41.427      4      10.357      58.128      0.0000
## Residual        38.663      217      0.178
## Total           80.090      221
## -----
##
##                               Parameter Estimates
## -----
##      model      Beta      Std. Error      Std. Beta      t      Sig      lower      upper
## -----
## (Intercept)      2.638      0.515      5.119      0.000      1.622      3.653
##      Inse      0.490      0.106      0.227      4.621      0.000      0.281      0.698
##      TDI      -0.023      0.003      -0.392      -7.222      0.000      -0.029      -0.016
##      PCB      0.011      0.002      0.317      5.901      0.000      0.007      0.015

```

```
##          IED      -0.004      0.002      -0.110      -2.157      0.032      -0.008      0.000
## -----
```

```
fit <- lm(data = dados, Ideb ~ Inse + TDI + PCB + IED)
```

## Diagnóstico do Modelo

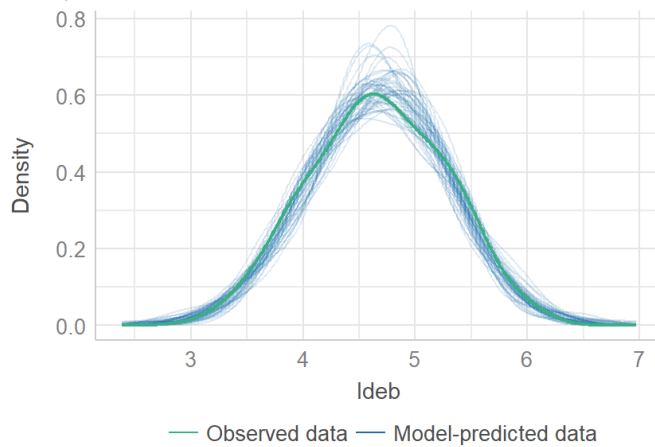
Análise gráfica:

## FIGURA 23

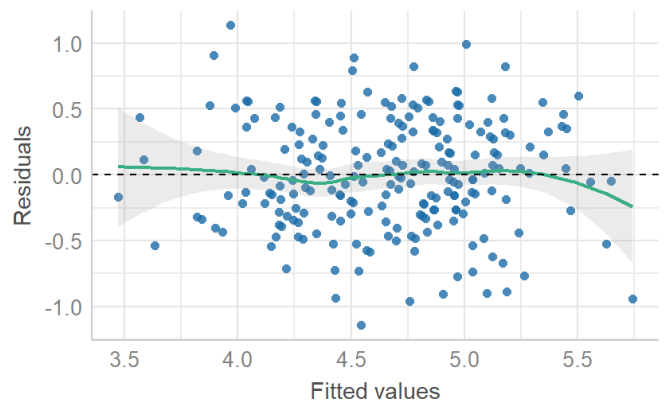
```
check_model(fit)
```

**Posterior Predictive Check**

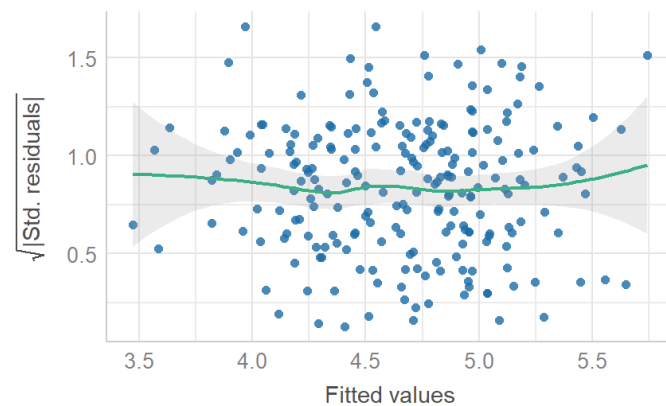
Model-predicted lines should resemble observed data line

**Linearity**

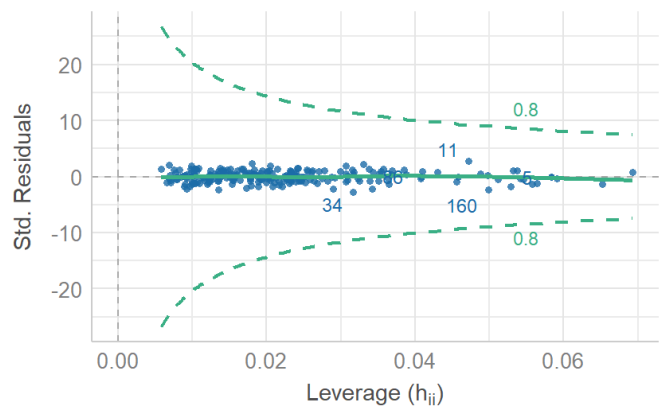
Reference line should be flat and horizontal

**Homogeneity of Variance**

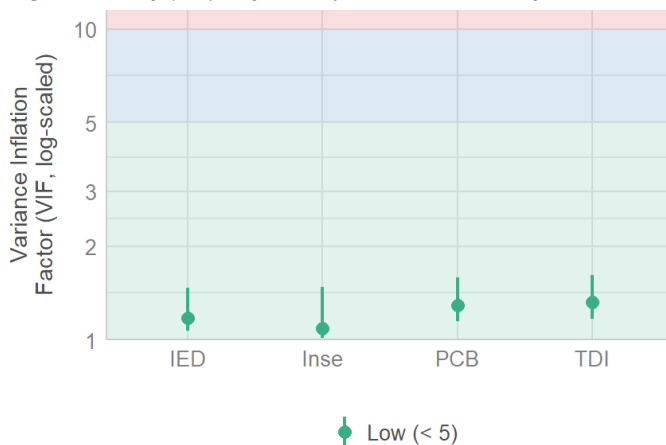
Reference line should be flat and horizontal

**Influential Observations**

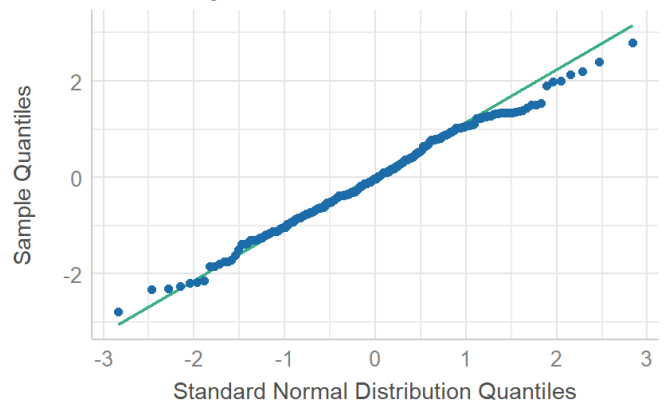
Points should be inside the contour lines

**Collinearity**

High collinearity (VIF) may inflate parameter uncertainty

**Normality of Residuals**

Dots should fall along the line

**Normalidade dos resíduos:**

```
shapiro.test(fit$residuals)
```

```
##
##  Shapiro-Wilk normality test
##
## data:  fit$residuals
## W = 0.99371, p-value = 0.475
```

## Independência dos resíduos (Durbin-Watson):

```
durbinWatsonTest(fit)
```

```
## lag Autocorrelation D-W Statistic p-value
## 1 0.007748487 1.982225 0.844
## Alternative hypothesis: rho != 0
```

## Homocedasticidade (Breusch-Pagan):

```
bptest(fit)
```

```
##
## studentized Breusch-Pagan test
##
## data: fit
## BP = 2.0247, df = 4, p-value = 0.7312
```

## Outliers nos resíduos:

```
summary(rstandard(fit))
```

```
##      Min.      1st Qu.      Median      Mean      3rd Qu.      Max.
## -2.7500281 -0.6868858 -0.0284504 -0.0001924  0.7912897  2.7499475
```

## Multicolinearidade

```
vif(fit)
```

```
##      Inse      TDI      PCB      IED
## 1.088480 1.324397 1.293899 1.177553
```

## Discretização dos dados

```

dados=data.frame(dados$Ideb, dados$Inse, dados$TDI, dados$PCB, dados$IED)
names(dados)[1:5] <- c("Ideb", "Inse", "TDI", "PCB", "IED")

RRRR = subset(dados, dados$Inse <= median(dados$Inse) & dados$IED > median(dados$IED)
              & dados$PCB <= median(dados$PCB) & dados$TDI > median(dados$TDI))

RRRB = subset(dados, dados$Inse <= median(dados$Inse) & dados$IED > median(dados$IED)
              & dados$PCB <= median(dados$PCB) & dados$TDI <= median(dados$TDI))

RRBR = subset(dados, dados$Inse <= median(dados$Inse) & dados$IED > median(dados$IED)
              & dados$PCB > median(dados$PCB) & dados$TDI > median(dados$TDI))

RRBB = subset(dados, dados$Inse <= median(dados$Inse) & dados$IED > median(dados$IED)
              & dados$PCB > median(dados$PCB) & dados$TDI <= median(dados$TDI))

RBRR = subset(dados, dados$Inse <= median(dados$Inse) & dados$IED <= median(dados$IED)
              & dados$PCB <= median(dados$PCB) & dados$TDI > median(dados$TDI))

RBRB = subset(dados, dados$Inse <= median(dados$Inse) & dados$IED <= median(dados$IED)
              & dados$PCB <= median(dados$PCB) & dados$TDI <= median(dados$TDI))

RBBR = subset(dados, dados$Inse <= median(dados$Inse) & dados$IED <= median(dados$IED)
              & dados$PCB > median(dados$PCB) & dados$TDI > median(dados$TDI))

RBBB = subset(dados, dados$Inse <= median(dados$Inse) & dados$IED <= median(dados$IED)
              & dados$PCB > median(dados$PCB) & dados$TDI <= median(dados$TDI))

BRRR = subset(dados, dados$Inse > median(dados$Inse) & dados$IED > median(dados$IED)
              & dados$PCB <= median(dados$PCB) & dados$TDI > median(dados$TDI))

BRRB = subset(dados, dados$Inse > median(dados$Inse) & dados$IED > median(dados$IED)
              & dados$PCB <= median(dados$PCB) & dados$TDI <= median(dados$TDI))

BRBR = subset(dados, dados$Inse > median(dados$Inse) & dados$IED > median(dados$IED)
              & dados$PCB > median(dados$PCB) & dados$TDI > median(dados$TDI))

BRBB = subset(dados, dados$Inse > median(dados$Inse) & dados$IED > median(dados$IED)
              & dados$PCB > median(dados$PCB) & dados$TDI <= median(dados$TDI))

BBRR = subset(dados, dados$Inse > median(dados$Inse) & dados$IED <= median(dados$IED)
              & dados$PCB <= median(dados$PCB) & dados$TDI > median(dados$TDI))

BBRB = subset(dados, dados$Inse > median(dados$Inse) & dados$IED <= median(dados$IED)
              & dados$PCB <= median(dados$PCB) & dados$TDI <= median(dados$TDI))

BBBR = subset(dados, dados$Inse > median(dados$Inse) & dados$IED <= median(dados$IED)
              & dados$PCB > median(dados$PCB) & dados$TDI > median(dados$TDI))

BBBB = subset(dados, dados$Inse > median(dados$Inse) & dados$IED <= median(dados$IED)
              & dados$PCB > median(dados$PCB) & dados$TDI <= median(dados$TDI))

```

4 indicadores abaixo da mediana (B - baixo) e 0 indicadores acima da mediana (A - alto)

```
dados_4B0A = RRRR
summary(dados_4B0A)
```

##	Ideb	Inse	TDI	PCB	IED
##	Min. :3.100	Min. :4.17	Min. :25.60	Min. : 6.711	Min. :25.5
##	1st Qu.:3.700	1st Qu.:4.60	1st Qu.:28.70	1st Qu.:13.505	1st Qu.:35.0
##	Median :4.000	Median :4.70	Median :34.30	Median :15.734	Median :38.9
##	Mean :4.067	Mean :4.65	Mean :36.76	Mean :15.450	Mean :41.6
##	3rd Qu.:4.400	3rd Qu.:4.77	3rd Qu.:43.30	3rd Qu.:16.844	3rd Qu.:46.7
##	Max. :5.300	Max. :4.82	Max. :60.40	Max. :28.395	Max. :70.0

3 indicadores abaixo da mediana (B - baixo) e 1 indicadores acima da mediana (A - alto)

```
dados_3B1A = rbind(RRRB, RRBR, RBRR, BRRR)
summary(dados_3B1A)
```

##	Ideb	Inse	TDI	PCB
##	Min. :3.400	Min. :4.210	Min. :15.40	Min. : 4.023
##	1st Qu.:4.100	1st Qu.:4.540	1st Qu.:24.80	1st Qu.:17.722
##	Median :4.400	Median :4.750	Median :31.80	Median :22.162
##	Mean :4.392	Mean :4.711	Mean :31.64	Mean :24.270
##	3rd Qu.:4.600	3rd Qu.:4.840	3rd Qu.:38.40	3rd Qu.:26.165
##	Max. :5.400	Max. :5.300	Max. :51.20	Max. :60.588
##	IED			
##	Min. : 0.00			
##	1st Qu.:25.60			
##	Median :33.30			
##	Mean :32.69			
##	3rd Qu.:37.50			
##	Max. :66.70			

2 indicadores abaixo da mediana (B - baixo) e 2 indicadores acima da mediana (A - alto)

```
dados_2B2A = rbind(RRBB, RBRB, RBRR, BRRB, BRBR, BBRR)
summary(dados_2B2A)
```

```
##      Ideb      Inse      TDI      PCB
## Min.   :3.500  Min.   :4.070  Min.   : 8.30  Min.   : 9.807
## 1st Qu.:4.300  1st Qu.:4.652  1st Qu.:19.43  1st Qu.:19.073
## Median :4.700  Median :4.840  Median :25.35  Median :27.302
## Mean   :4.606  Mean   :4.800  Mean   :25.03  Mean   :32.660
## 3rd Qu.:4.900  3rd Qu.:5.013  3rd Qu.:31.40  3rd Qu.:41.279
## Max.   :5.600  Max.   :5.380  Max.   :44.40  Max.   :76.744
##      IED
## Min.   : 0.00
## 1st Qu.:16.10
## Median :22.40
## Mean   :23.28
## 3rd Qu.:30.80
## Max.   :65.40
```

1 indicadores abaixo da mediana (B - baixo) e 3 indicadores acima da mediana (A - alto)

```
dados_1B3A = rbind(RBBB, BRBB, BBRB, BBBR)
summary(dados_1B3A)
```

```
##      Ideb      Inse      TDI      PCB
## Min.   :3.800  Min.   :4.070  Min.   : 4.10  Min.   :12.76
## 1st Qu.:4.625  1st Qu.:4.713  1st Qu.:15.10  1st Qu.:34.66
## Median :5.050  Median :4.895  Median :19.40  Median :41.55
## Mean   :5.009  Mean   :4.880  Mean   :19.66  Mean   :44.26
## 3rd Qu.:5.300  3rd Qu.:5.048  3rd Qu.:23.02  3rd Qu.:50.54
## Max.   :6.000  Max.   :5.460  Max.   :36.20  Max.   :81.52
##      IED
## Min.   : 0.00
## 1st Qu.: 6.80
## Median :18.35
## Mean   :18.74
## 3rd Qu.:25.00
## Max.   :58.30
```

0 indicadores abaixo da mediana (B - baixo) e 4 indicadores acima da mediana (A - alto)

```
dados_0B4A = BBBB
summary(dados_0B4A)
```



```
##           Ideb           Inse           TDI           PCB
## Min.      :4.300    Min.      :4.830    Min.      : 8.40    Min.      :31.74
## 1st Qu.:4.875    1st Qu.:4.907    1st Qu.:13.75    1st Qu.:41.43
## Median :5.300    Median :5.025    Median :19.25    Median :49.90
## Mean     :5.268    Mean     :5.049    Mean     :17.68    Mean     :50.64
## 3rd Qu.:5.500    3rd Qu.:5.168    3rd Qu.:21.20    3rd Qu.:58.84
## Max.     :6.100    Max.     :5.430    Max.     :24.50    Max.     :88.00
##           IED
## Min.      : 0.000
## 1st Qu.: 3.150
## Median : 8.500
## Mean     : 9.304
## 3rd Qu.:14.300
## Max.     :23.800
```

## Boxplots para as notas no Ideb, considerando a discretização dos dados

```
name=c( rep('0B4A', 28), rep("1B3A",58), rep("2B2A",54),rep("3B1A",49), rep("4B0A",33))
value=c(dados_0B4A$Ideb, dados_1B3A$Ideb,dados_2B2A$Ideb, dados_3B1A$Ideb, dados_4B0A$Ideb)
data=data.frame(name,value)

sample_size = data %>% group_by(name) %>% summarize(num=n())

# Plot
a=data %>%
  ggplot( aes(x=name, y=value, fill=name)) +
  stat_boxplot(geom = "errorbar", width = .33) +
  geom_violin(width=0.5, fill = "grey95", colour = "Black") +
  geom_boxplot(width=0.3, fill = "green", color="black", alpha=0.2) +
  stat_summary(aes(shape = "média"),
               geom = "point",
               color="Black",
               fun = mean,
               size = 2) +
  theme_bw() +
  labs(x = "Dados discretizados", y = "Índice de Desenvolvimento da Educação Básica (Ideb)")
+
  ylim(1.9,6.5)+
  theme(legend.position = "none")
```

## FIGURA 24

