# Linear Regression Lab

This is the R Notebook version of the Linear Regression lab. This version of the document allows for R code and text to coexist in the same script. The R script version of this file, which is how we operated the labs, is also available in canvas. You can learn more about R Notebook at this tutorial if you would like to utilize this functionality: https://rmarkdown.rstudio.com/r notebooks.html

The first task when we open RStudio is to set our working directory. As covered in both of the optional labs, and in the documentation, navigate in the files window (bottom right) to your documents folder for this class. In "More", click "Set as Working Directory".

Now let's load in the dataset. You can either open it from your working directory (if you've saved it there) or pull it up with the below command. Change the file path to make sure it matches yours.

```
calschooldist <- read.csv("calschooldist.csv")
View(calschooldist)</pre>
```

We can rename our dataset as an object. You can name this whatever you want, but I recommend calschool because it will be in line with the code below.

```
calschool <- calschooldist</pre>
```

We need to load "packages" in R which include commands and functions that we can leverage. These packages will vary based on the lab. Today we are going to be using the below for the assignment. You only need to do this once:

Activate these packages: You need to do this every time you open R. We've only installed them, now we need to activate them for this instance.

```
library(car)
```

```
## Warning: package 'car' was built under R version 3.4.3
library(psych)
##
```

```
##
## Attaching package: 'psych'
## The following object is masked from 'package:car':
##
## logit
```

If you're having trouble installing the car package, try the following code:

To see our numbers (particularly the p values) more clearly, we can remove scientific notation. We need to repeat this every time we open R.

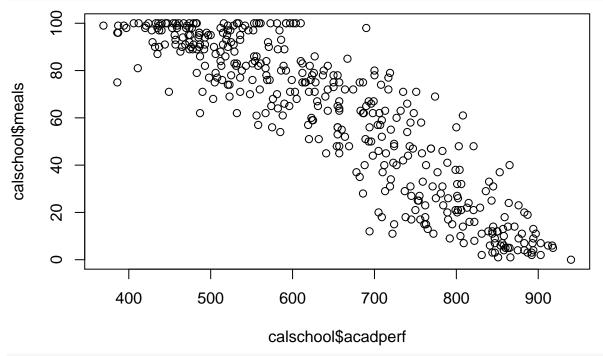
```
options(scipen=999)
```

Now that our working directory is set, our packages are loaded, we can begin the steps outlined in the prompt.

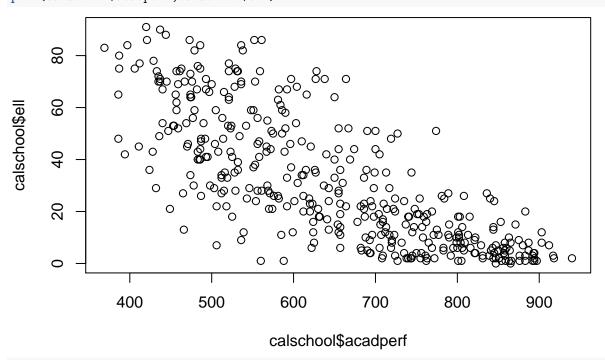
```
STEP 1: no R code to complete this
STEP 2: no R code to complete this
STEP 3: no R code to complete this
```

STEP 4: Perform basic checks of the candidate variables. Do you have any missing value or out of range data problems? If so, what did you do to resolve them, if anything? First, let's look at plots to get a feel for the data. In R, we can just use "plot" to create a scatterplot of two variables. We have to define those two items. Let's plot our dependent variable, acadeerf, against some of the independent variables.

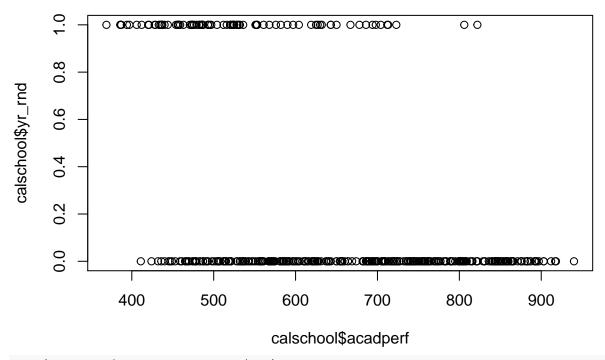
plot(calschool\$acadperf,calschool\$meals)



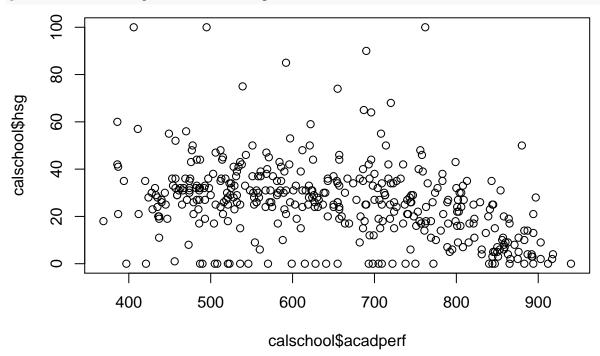
plot(calschool\$acadperf,calschool\$ell)



plot(calschool\$acadperf,calschool\$yr\_rnd)



### plot(calschool\$acadperf,calschool\$hsg)



Have you noticed that any have a strong correlation? What does the graph of acadperf vs ell tell us about the ell data? Confirm this with the str code we completed in the lab. We can try a new function here, called "describe". This will give us new statistics that are a little different than "summary".

#### describe(calschool)

```
##
                                    sd median trimmed
                                                           mad min
                                                                    max range
                    n
                         mean
## snum
                1 400 2866.81 1543.81 3007.5 2880.86 1894.02
                                                                   6072
                                                                          6014
                                                                58
## dnum
                 400
                       457.74
                               184.82
                                        401.0
                                               468.53
                                                        284.66
                                                                     796
                                                                           755
## acadperf
                3 400
                       647.62
                               142.25
                                        643.0
                                               645.79
                                                        177.17 369
                                                                           571
```

```
## meals
                4 400
                         60.31
                                  31.91
                                          67.5
                                                  62.18
                                                           37.81
                                                                       100
                                                                             100
## ell
                5 400
                         31.45
                                 24.84
                                          25.0
                                                  29.39
                                                           28.17
                                                                   0
                                                                        91
                                                                              91
## yr rnd
                6 400
                          0.23
                                  0.42
                                           0.0
                                                   0.16
                                                            0.00
                                                                   0
                                                                         1
                                                                               1
                                                                        47
## mobility
                7 399
                         18.25
                                  7.48
                                          17.0
                                                  17.66
                                                            5.93
                                                                   2
                                                                              45
## acs
                8 398
                         19.16
                                  1.37
                                          19.0
                                                  19.21
                                                            1.48
                                                                  14
                                                                        25
                                                                              11
                9 400
                         21.25
                                  20.68
                                          14.0
                                                  18.65
                                                           19.27
                                                                   0
                                                                       100
                                                                             100
## not hsg
## hsg
               10 400
                         26.02
                                 16.33
                                          26.0
                                                  25.29
                                                           13.34
                                                                   0
                                                                       100
                                                                             100
                                 11.34
## some_col
               11 400
                         19.71
                                          19.0
                                                  19.65
                                                           11.86
                                                                   0
                                                                        67
                                                                              67
## col_grad
               12 400
                         19.70
                                 16.47
                                          16.0
                                                  18.12
                                                           16.31
                                                                   0
                                                                       100
                                                                             100
                                                   5.85
                                                                              67
## grad_sch
               13 400
                          8.64
                                 12.13
                                           4.0
                                                            5.93
                                                                   0
                                                                        67
## full
               14 400
                         84.55
                                 14.95
                                          88.0
                                                  86.60
                                                           14.83
                                                                  37
                                                                       100
                                                                              63
   emer
               15 400
                         12.66
                                 11.75
                                          10.0
                                                  11.14
                                                           10.38
                                                                   0
                                                                        59
                                                                              59
##
##
   enroll
               16 400
                        483.46
                                226.45
                                         435.0
                                                 459.41
                                                         202.37 130 1570
                                                                            1440
## mealcat
               17 400
                          2.02
                                   0.82
                                                   2.02
                                                                         3
                                                                               2
                                           2.0
                                                            1.48
                                                                   1
##
              skew kurtosis
                                se
## snum
             -0.01
                       -1.03 77.19
  dnum
             -0.35
                       -0.78 9.24
##
## acadperf
             0.10
                       -1.13
                             7.11
## meals
                              1.60
             -0.41
                       -1.20
## ell
              0.57
                       -0.87
                              1.24
## yr_rnd
              1.28
                       -0.37
                              0.02
## mobility
             0.83
                        1.14
                              0.37
             -0.23
                        1.64
                              0.07
## acs
## not_hsg
              0.99
                        0.44
                              1.03
## hsg
              0.95
                        3.08
                              0.82
## some_col
             0.25
                        0.13
                              0.57
## col_grad
                        4.32
                              0.82
             1.47
                        4.72
##
  grad_sch
             2.16
                              0.61
             -0.97
## full
                        0.17
                              0.75
                        0.76 0.59
## emer
              1.06
## enroll
              1.34
                        3.02 11.32
## mealcat
            -0.03
                       -1.51 0.04
```

Here we can see missing values, ranges, measures of central tendency, and standard deviation. What are your inferences about these values? I can see that most variables include 400 total entries, but mobility and acs have less than 400. I have to remove the nulls with the following code:

```
calschooldist2=na.omit(calschooldist)
describe(calschooldist2)
```

##		vars	n	mean	sd	${\tt median}$	${\tt trimmed}$	mad	${\tt min}$	max	range
##	snum	1	398	2869.53	1539.25	3007.5	2881.53	1892.54	58	6072	6014
##	dnum	2	398	457.71	184.90	401.0	468.07	284.66	41	796	755
##	acadperf	3	398	648.47	142.08	643.0	646.85	176.43	369	940	571
##	meals	4	398	60.16	31.91	67.0	61.96	38.55	0	100	100
##	ell	5	398	31.29	24.80	25.0	29.22	28.17	0	91	91
##	yr_rnd	6	398	0.23	0.42	0.0	0.17	0.00	0	1	1
##	mobility	7	398	18.26	7.49	17.0	17.67	5.93	2	47	45
##	acs	8	398	19.16	1.37	19.0	19.21	1.48	14	25	11
##	not_hsg	9	398	21.19	20.70	14.0	18.59	19.27	0	100	100
##	hsg	10	398	25.99	16.37	26.0	25.24	13.34	0	100	100
##	some_col	11	398	19.71	11.36	19.0	19.64	11.86	0	67	67
##	col_grad	12	398	19.74	16.50	16.0	18.18	16.31	0	100	100
##	<pre>grad_sch</pre>	13	398	8.66	12.16	4.0	5.92	5.93	0	67	67
##	full	14	398	84.63	14.86	88.0	86.63	14.83	37	100	63

```
15 398
                        12.62
                                11.67
                                         10.0
                                                        10.38
                                                                 0
                                                                     59
                                                                           59
## emer
                                                11.14
                                                                         1440
              16 398
                                                       203.12 130 1570
## enroll
                      483.21
                               226.98
                                       433.0
                                               459.19
## mealcat
              17 398
                         2.01
                                 0.82
                                         2.0
                                                 2.01
                                                         1.48
                                                                      3
                                                                            2
##
             skew kurtosis
                               se
## snum
            -0.01
                      -1.0277.16
## dnum
            -0.35
                      -0.78 9.27
## acadperf
            0.09
                      -1.13 7.12
## meals
            -0.41
                      -1.21
                            1.60
## ell
             0.59
                      -0.84
                             1.24
## yr_rnd
             1.27
                      -0.39
                             0.02
## mobility
            0.83
                       1.13
                             0.38
            -0.23
## acs
                       1.64
                             0.07
                            1.04
## not_hsg
             0.99
                       0.45
                       3.06
## hsg
             0.95
                            0.82
                             0.57
## some_col
             0.25
                       0.12
## col_grad
            1.47
                       4.29
                             0.83
                       4.68
                             0.61
## grad_sch 2.15
## full
            -0.97
                       0.18
                            0.74
## emer
             1.06
                       0.80 0.58
## enroll
             1.34
                       3.00 11.38
## mealcat -0.02
                      -1.51 0.04
```

Now calschooldist2 does not include any null values. Lets replace calschool so we don't have these NA values.

```
calschool <- calschooldist2
```

Step 5: What did your check of the correlation matrix find? Did you add any variables to the end of you list based on it? Does it look like you need to worry about multicollinearity? Do you remember this from the lab? This is a function that gives us not only our Pearson's Coefficients, but also gives us our p-values too! This function will be loaded into R, then when we run cor.prob with our data, we'll get the output. When looking at output generated by cor.prob, remember, p values are above and coefficients are below the diagonal line.

```
cor.prob <- function (X, dfr = nrow(X) - 2) {
  R <- cor(X, use="pairwise.complete.obs")
  above <- row(R) < col(R)
  r2 <- R[above]^2
  Fstat <- r2 * dfr/(1 - r2)
  R[above] <- 1 - pf(Fstat, 1, dfr)
  R[row(R) == col(R)] <- NA
  R
}</pre>
```

Now that we have added the function, let's run it

```
correlation_table_calschool <- cor.prob(calschool)
View(correlation_table_calschool)</pre>
```

You can save this table to your working directory with the following code:

```
write.csv(correlation_table_calschool, file = "Correlation Matrix California Schools.csv")
```

Are there any noteworthy correlations that might help you build your model? Which variables have the strongest relationships with academic performance? Would these variables be good to include in a regression analysis?

STEP 6: no R code to complete this

STEP 7: REGRESSION! Add your first independent variable. Show your bivariate / unadjusted model. Did

it accord with your expectations? Now we'll see a new command, "lm". This will fit a simple regression model to the data. The format for this code is  $lm(y\sim x, data)$  where y is the response (dependent variable), x is the predictor (independent variable), and the data is calschool.

Give it a try with your first variable, but YOU MUST CHANGE the variable name where I have [your first variable]:

This is what it would look like if "meals" was your first variable:

```
regression_1 <- lm(acadperf ~ meals, data = calschool)</pre>
```

Let's review the summary of this regression:

```
summary(regression_1)
```

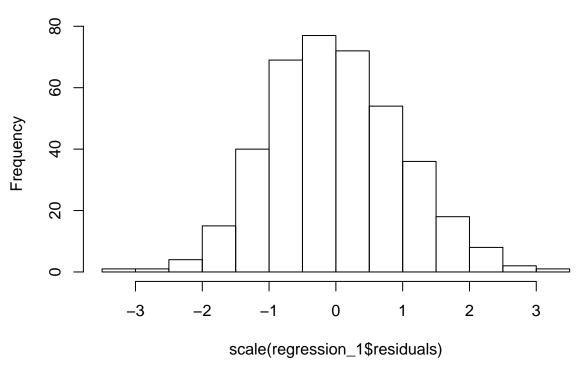
```
##
## Call:
## lm(formula = acadperf ~ meals, data = calschool)
##
## Residuals:
##
      Min
                  Median
                              3Q
                                    Max
               1Q
## -202.99 -41.22
                   -3.45
                           44.30
                                  193.19
##
## Coefficients:
                                                    Pr(>|t|)
##
               Estimate Std. Error t value
                                  ## (Intercept) 889.60032
                          6.63315
## meals
               -4.00810
                          0.09743 -41.14 < 0.0000000000000000 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 61.95 on 396 degrees of freedom
## Multiple R-squared: 0.8104, Adjusted R-squared: 0.8099
## F-statistic: 1692 on 1 and 396 DF, p-value: < 0.00000000000000022
```

This tells us the results of our regression. Is it in line with your expectations?

STEP 8: Check for regression violations for this bivariate mode. Did you find any major violations? To analyze residuals and test assumptions, we can explore some graphs. We'll start with a histogram of the residuals.

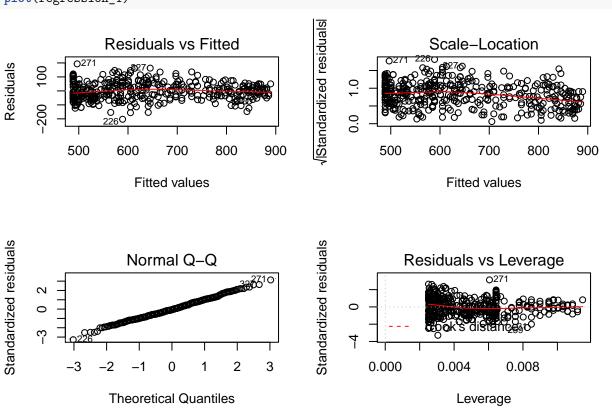
```
hist(scale(regression 1$residuals))
```

# **Histogram of scale(regression\_1\$residuals)**



Let's tell R to layout our graphs in a matrix so we can easily view 4 graphs at once. The plot() function graphs 4 helpful plots for us.

layout(matrix(c(1,2,3,4),2,2))
plot(regression\_1)



What if we want standardized coefficients? R is a little difficult in that it doesn't give them as part of the standard output. By using "scale" in our lm function, we can standardize the unit of analysis to compare coefficients. Input your first variable.

Mine will look like this:

How can the standardized coefficient be interpreted? How about standardized residuals? We'll start by viewing all residuals. R has a function "names()" so we can learn more about what information is available.

```
names(regression_1)
```

```
## [1] "coefficients" "residuals" "effects" "rank"

## [5] "fitted.values" "assign" "qr" "df.residual"

## [9] "xlevels" "call" "terms" "model"
```

You can see that we have access to the coefficients and residuals of this regression. This can be an easy way to look only at the relevant data.

```
coefficients(regression_1)
```

```
## (Intercept) meals
## 889.600316 -4.008099
```

We can also specify the entire set of residuals of each point (residual = predicted value - actual value)

### regression\_1\$residuals

```
##
                              2
                                             3
                                                                          5
##
     71.9423263
                                   45.1853004
                    49.1448047
                                                 42.1286064
                                                               -54.8794927
                                                            9
##
               6
                              7
                                             8
                                                                         10
##
      8.4806754
                    48.4401797
                                  -50.5841177
                                                  -9.5598203
                                                               -36.3654410
##
              11
                             12
                                            13
                                                           14
                                                                         15
    -34.5922168
                                  -30.5760186
                                                               -52.5436220
##
                   -69.0252772
                                                 -72.4950272
##
              16
                                                           19
                             17
                                            18
                                                                         20
##
     11.5778651
                    -5.5436220
                                  -17.2763505
                                                -44.5193246
                                                               -63.3006479
##
              21
                             22
                                            23
                                                          24
                                                                         25
##
    -42.1386651
                   -60.3654410
                                   42.8613349
                                                -90.0414755
                                                                25.9261280
##
              26
                             27
                                            28
                                                           29
                                                                         30
##
    -70.0009798
                   -72.0009798
                                 -108.4545315
                                                 -83.9928806
                                                               -55.4545315
              31
##
                             32
                                            33
                                                          34
                                                                         35
##
   -123.5112255
                    -2.0252772
                                   35.9423263
                                                  -0.2277556
                                                               -35.3978375
##
              36
                             37
                                            38
                                                          39
                                                                         40
##
   -115.0252772
                   -15.2439539
                                   53.6021625
                                                134.8532357
                                                                19.5049728
##
                                                          44
                                                                         45
              41
                             42
                                            43
     75.9099297
                    66.7074513
                                   70.5940633
                                                 50.3996840
##
                                                               -61.5274237
##
              46
                             47
                                            48
                                                          49
                                                                         50
##
      9.4239814
                   -10.3897384
                                   -3.4707298
                                                   0.5697659
                                                                -9.4707298
                             52
##
              51
                                            53
                                                          54
                                                                         55
                    97.0071194
                                                 -8.4383332
##
      8.0962099
                                 -89.9604841
                                                               -36.3978375
```

```
58
##
                   57
                                      59
                                     2.1529039
                                              -40.9199884
##
    41.4563780
             -34.7904022
                        -48.7904022
##
         61
                     62
                                63
                                          64
             -42.8713936
                        -91.8713936
##
    4.1448047
                                  -41.7904022
                                              -26.9037901
##
        66
                67
                          68
                                          69
                                                     70
##
    -9.7904022
             -64.7904022
                         19.1529039
                                    39.0071194
                                              21.9747228
        71
               72
##
   -33.0738720
              62.9828220
                        -10.1467643
##
                                    27.0071194
                                              -30.9523849
##
          76
              77
                          78
                                          79
                                                     80
##
    77.8856323
              -35.5355229
                         69.0476151
                                   -28.0333763
                                              -13.4140358
##
          81
               82
                          83
                                          84
                                                     86
                        -65.1872599
##
    37.5130719
             -74.0981694
                                   -68.4788289
                                              46.4482788
##
     87
                88
                         89
                                    90
                                                    91
    21.4563780
               2.4968737
                         34.4887745
                                    20.4320806
                                              -15.5679194
##
                         94
##
     92
               93
                                    95
##
   -14.5436220
              115.2095978
                         64.2095978
                                    23.9180289
                                              -40.8794927
                         99
##
       97
               98
                                      100
                                              101
                         35.6993521
##
   131.0476151
              57.1205073
                                   118.0881108
                                              67.7803435
                                               106
        102
               103
                          104
                                     105
##
##
    73.0314168
              72.2095978
                          4.0719125
                                   108.2095978
                                              15.0800116
                                    110
##
     107
               108
                          109
##
    60.0314168
              -57.1062686
                        123.7884426
                                    70.2095978
                                               3.8046409
              113
                         114
                                    115
##
    112
    49.2014987
              82.6669556
                         60.0638133
                                   -37.8632944
                                              44.9018306
##
##
                         119
                                    120
         117
                   118
   -73.8875918
             -52.8713936
                         15.5697659
                                   -76.7904022
                                              -98.7985013
##
      122
               123
                         124
                                    125
                                               126
    21.5940633
              28.8532357
                        -55.7904022
                                   -41.0171780
##
                                              -12.9847815
               128
                          129
##
     127
                                    130
                        -33.8308979
                                    11.1691021
   -12.0495746 -26.3816393
                                              -82.7904022
                         134
              133
                                    135
##
    132
##
   -21.7985013 -17.1791608
                        -67.8632944
                                    83.1853004
                                             129.9747228
##
        137
               138
                         139
                                    140
   -44.9766824
              5.6507573
                         -5.7904022 -117.8227987
##
                                              61.0071194
##
    142
                143
                          144
                                    145
##
   -21.7904022
             -61.0333763
                        -65.4626306
                                  -60.8146996
                                              92.2095978
##
    147
               148
                        149
##
    10.1772013
              51.4482788
                         19.9099297
                                    -2.2682513
                                              -66.9604841
                         154
##
         152
               153
                                    155
             -46.8389970
                         -9.1548634
##
   -15.9847815
                                    27.1691021
                                              -18.8227987
        157
               158
                          159
                                    160
   -43.8066005
##
              45.9099297
                        -33.7985013
                                  -52.8308979
                                              55.0719125
               163
                         164
##
        162
                                    165
                                               166
  -105.7985013 -76.8066005
                         -9.8227987
                                    51.1853004
##
                                              -21.3492427
               168
                         169
                                    170
        167
                         70.9342271
                                   103.2095978
   -19.8066005
             -58.8794927
                                              52.9909211
##
              173
                                              176
##
         172
                         174
                                    175
  -123.7985013 -55.7985013
                        -33.9847815
                                   -91.8551953
                                              -61.8066005
                                               181
##
        177
               178
                          179
                                    180
             -24.8875918
                        -22.8066005
                                    8.4968737
##
    45.7803435
                                              -5.9280875
##
        182
                  183
                          184
                                    185
                                               186
              45.2095978
                        -34.8956910
                                    11.0962099
##
    -6.7904022
                                              -31.7904022
                        189
                                              191
##
         187
                    188
                                         190
                        49.1205073
   -11.8308979 146.0395159
                                   -18.8227987
                                              28.2014987
```

##	192	193	194	195	196
##	-118.8227987	-99.8066005	1.9261280	-72.8146996	56.5049728
##	197	198	199	200	201
##	-71.7985013	23.1853004	43.2095978	72.9828220	28.0638133
##	202	203	204	205	206
##	-63.8146996	115.9828220	17.0476151	-26.8066005	-14.7904022
##	207	208	209	210	211
##	77.9423263	68.0071194	1.6669556	-67.9361867	111.6993521
##	212	213	214	215	216
##	-19.5922168	-52.2358548	8.4968737	31.4563780	-76.4626306
##	217	218	219	220	221
##	-46.3492427	77.7722444	26.0071194	-45.8632944	-66.4788289
##	222	223	224	225	226
##	-28.2115574	14.4239814	-35.0657729	-70.9847815	-202.9928806
##	227	228	229	230	231
##	-153.9442858		-1.5112255		-29.1224668
##	232	233	234	235	236
##		-105.8956910			40.4725763
##	237	238	239	240	241
##	14.0152185		51.4887745		
##	242	243	244	245	246
##	21.4158823	-6.5598203		-7.5517212	-3.4302341
##	247	248	249	250	251
##	1.4320806	50.8451366	-49.8794927	6.8046409	60.9261280
##	252	253	254	255	256
##	136.0233176	45.9018306	-26.1143677	-41.2763505	5.9099297
##	257	258	25.1143077	260	261
##	-55.0738720			-109.0981694	-40.2115574
##	262	263	264	265	266
##	-104.4383332	48.7641452	-89.1062686		84.2095978
				31.000000	
##				270	
##	267	268	269	270	271
##	267 45.8613349	268 103.2095978	269 30.7965418	27.5778651	271 193.1933995
## ##	267 45.8613349 272	268 103.2095978 273	269 30.7965418 274	27.5778651 275	271 193.1933995 276
## ## ##	267 45.8613349 272 121.2095978	268 103.2095978 273 35.2014987	269 30.7965418 274 -88.1629625	27.5778651 275 41.5454685	271 193.1933995 276 94.9099297
## ## ## ##	267 45.8613349 272 121.2095978 277	268 103.2095978 273 35.2014987 278	269 30.7965418 274 -88.1629625 279	27.5778651 275 41.5454685 280	271 193.1933995 276 94.9099297 281
## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341	268 103.2095978 273 35.2014987 278 11.5130719	269 30.7965418 274 -88.1629625 279 -11.5517212	27.5778651 275 41.5454685 280 4.6102616	271 193.1933995 276 94.9099297 281 -2.5031263
## ## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341 282	268 103.2095978 273 35.2014987 278 11.5130719 283	269 30.7965418 274 -88.1629625 279 -11.5517212 284	27.5778651 275 41.5454685 280 4.6102616 285	271 193.1933995 276 94.9099297 281 -2.5031263 286
## ## ## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306
## ## ## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291
## ## ## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970
## ## ## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296
## ## ## ## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292 -46.8551953	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293 20.1853004	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294 39.6588564	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295 55.8775332	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296 62.6345590
## ## ## ## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292 -46.8551953 297	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293 20.1853004 298	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294 39.6588564 299	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295 55.8775332 300	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296 62.6345590 301
## ## ## ## ## ## ## ## ## ## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292 -46.8551953 297 67.7803435	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293 20.1853004 298 64.9018306	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294 39.6588564 299 78.0314168	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295 55.8775332 300 79.6507573	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296 62.6345590 301 63.7317487
## ## ## ## ## ## ## ## ## ## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292 -46.8551953 297 67.7803435 303	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293 20.1853004 298 64.9018306 304	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294 39.6588564 299 78.0314168 305	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295 55.8775332 300 79.6507573 306	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296 62.6345590 301 63.7317487 307
## ## ## ## ## ## ## ## ## ## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292 -46.8551953 297 67.7803435 303 114.9990202	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293 20.1853004 298 64.9018306 304 145.9747228	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294 39.6588564 299 78.0314168 305 -27.7904022	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295 55.8775332 300 79.6507573 306 99.8694340	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296 62.6345590 301 63.7317487 307 135.7236495
######################################	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292 -46.8551953 297 67.7803435 303 114.9990202 308	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293 20.1853004 298 64.9018306 304 145.9747228 309	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294 39.6588564 299 78.0314168 305 -27.7904022 310	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295 55.8775332 300 79.6507573 306 99.8694340 311	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296 62.6345590 301 63.7317487 307 135.7236495 312
## ## ## ## ## ## ## ## ## ## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292 -46.8551953 297 67.7803435 303 114.9990202 308 2.0557142	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293 20.1853004 298 64.9018306 304 145.9747228 309 106.9018306	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294 39.6588564 299 78.0314168 305 -27.7904022 310 39.0395159	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295 55.8775332 300 79.6507573 306 99.8694340 311 -8.8308979	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296 62.6345590 301 63.7317487 307 135.7236495 312 66.8370375
## ## ## ## ## ## ## ## ## ##	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292 -46.8551953 297 67.7803435 303 114.9990202 308 2.0557142 313	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293 20.1853004 298 64.9018306 304 145.9747228 309 106.9018306 314	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294 39.6588564 299 78.0314168 305 -27.7904022 310 39.0395159 315	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295 55.8775332 300 79.6507573 306 99.8694340 311 -8.8308979 316	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296 62.6345590 301 63.7317487 307 135.7236495 312 66.8370375 317
######################################	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292 -46.8551953 297 67.7803435 303 114.9990202 308 2.0557142 313 114.9342271	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293 20.1853004 298 64.9018306 304 145.9747228 309 106.9018306 314 9.4320806	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294 39.6588564 299 78.0314168 305 -27.7904022 310 39.0395159 315 61.7074513	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295 55.8775332 300 79.6507573 306 99.8694340 311 -8.8308979 316 73.5535676	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296 62.6345590 301 63.7317487 307 135.7236495 312 66.8370375 317 -31.8632944
######################################	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292 -46.8551953 297 67.7803435 303 114.9990202 308 2.0557142 313 114.9342271 318	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293 20.1853004 298 64.9018306 304 145.9747228 309 106.9018306 314 9.4320806 319	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294 39.6588564 299 78.0314168 305 -27.7904022 310 39.0395159 315 61.7074513 320	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295 55.8775332 300 79.6507573 306 99.8694340 311 -8.8308979 316 73.5535676 321	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296 62.6345590 301 63.7317487 307 135.7236495 312 66.8370375 317 -31.8632944 322
########################	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292 -46.8551953 297 67.7803435 303 114.9990202 308 2.0557142 313 114.9342271 318 69.1529039	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293 20.1853004 298 64.9018306 304 145.9747228 309 106.9018306 314 9.4320806 319 53.0395159	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294 39.6588564 299 78.0314168 305 -27.7904022 310 39.0395159 315 61.7074513 320 3.1367056	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295 55.8775332 300 79.6507573 306 99.8694340 311 -8.8308979 316 73.5535676 321 27.7560461	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296 62.6345590 301 63.7317487 307 135.7236495 312 66.8370375 317 -31.8632944 322 14.9747228
######################################	267 45.8613349 272 121.2095978 277 -6.4302341 282 3.8127401 287 -22.8308979 292 -46.8551953 297 67.7803435 303 114.9990202 308 2.0557142 313 114.9342271 318	268 103.2095978 273 35.2014987 278 11.5130719 283 -24.5517212 288 23.0071194 293 20.1853004 298 64.9018306 304 145.9747228 309 106.9018306 314 9.4320806 319	269 30.7965418 274 -88.1629625 279 -11.5517212 284 -19.8389970 289 8.9423263 294 39.6588564 299 78.0314168 305 -27.7904022 310 39.0395159 315 61.7074513 320	27.5778651 275 41.5454685 280 4.6102616 285 82.0638133 290 -51.9685832 295 55.8775332 300 79.6507573 306 99.8694340 311 -8.8308979 316 73.5535676 321	271 193.1933995 276 94.9099297 281 -2.5031263 286 56.9018306 291 -27.8389970 296 62.6345590 301 63.7317487 307 135.7236495 312 66.8370375 317 -31.8632944 322

```
##
             328
                            329
                                          330
                                                         331
                                                                       332
    -24.9280875
                 -114.0495746
                                 -22.1710617
                                                  3.6264599
                                                               -25.4869281
##
##
             333
                            334
                                          335
                                                         336
                                                                       337
     41.9828220
                                                -34.4788289
##
                   123.0314168
                                  -2.9361867
                                                              -67.3168462
##
             338
                            339
                                          340
                                                         341
                                                                       342
     93.0071194
                    10.4158823
                                  22.4725763
                                                -31.4626306
##
                                                             -103.1386651
##
             343
                            344
                                          345
                                                         346
                                                                       347
##
    -90.1467643
                   -91.3735401
                                 -31.3006479
                                               -154.0981694
                                                               -35.4140358
##
             348
                            349
                                          350
                                                         351
                                                                       352
                                 112.2095978
##
     19.6183607
                    26.9585245
                                                 47.0314168
                                                               29.5130719
##
             353
                            354
                                          355
                                                         356
                                                                       357
                                                 -2.2763505
##
     27.8208392
                    73.5616668
                                  33.7236495
                                                                -8.9685832
##
             358
                            359
                                          360
                                                         361
                                                                       362
##
     45.7884426
                    26.7884426
                                 -14.5112255
                                                 78.5859642
                                                                67.2095978
##
                                                         366
             363
                            364
                                          365
                                                                       367
##
     -6.5274237
                    37.0152185
                                 -29.9361867
                                                 -7.8713936
                                                               -35.8308979
##
                                          370
             368
                            369
                                                         371
                                                                       372
##
     -7.8875918
                    44.6588564
                                  86.8694340
                                                -80.8632944
                                                                 4.7641452
##
             373
                            374
                                          375
                                                         376
                                                                       377
##
     -4.5598203
                   -68.2358548
                                 -73.5112255
                                                -55.4302341
                                                               -79.4545315
##
             378
                            379
                                          380
                                                         381
                                                                       382
##
    -27.9280875
                     1.0800116
                                 -24.8713936
                                                 23.0476151
                                                               82.0962099
##
                            384
             383
                                          385
                                                         386
                                                                       387
                   -52.7904022
                                 -57.9037901
                                                 57.0800116
                                                               27.2095978
##
    -28.1224668
##
             388
                            389
                                          390
                                                         391
                                                                       392
##
    -63.8713936
                   -43.2115574
                                  13.7398478
                                                -41.0495746
                                                               -55.8632944
##
             393
                            394
                                          395
                                                         396
                                                                       397
                                   17.6507573
##
     -9.8632944
                   -17.9361867
                                                -36.3816393
                                                               -33.3249453
##
             398
                            399
                                          400
##
     16.6102616
                    42.1933995
                                   15.1933995
```

Next, we'll create a component of our regression to store our standardized residuals. We'll use the standardized residuals to determine if any have an absolute value greater than 2.

```
regression_1$standardized.residuals <- rstandard(regression_1)
regression_1$large_residual <- regression_1$standardized.residuals >2 | regression_1$standardized.resid
sum(regression_1$large_residual)
```

#### ## [1] 18

What is your interpretation of the results? Let's calculate the Durban-Watson statistic.

```
dwt(regression_1)
```

```
## lag Autocorrelation D-W Statistic p-value
## 1 0.2756506 1.445141 0
## Alternative hypothesis: rho != 0
```

STEP 9: Sequentially build up the model adding variables in the order you specified (don't check reg. assumptions at each stage) To build variables into your model, continue to use the lm() function, and add the variable on the back side of the  $\sim$ . You should update the name of the model so you can save each iteration in R. The form is below. Don't forget to replace with your variables in the order that you defined.

As an example, this is the form:

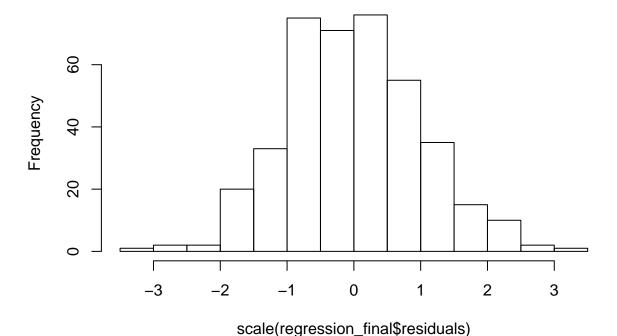
```
regression_final <- lm(acadperf ~ meals + hsg + some_col, data = calschool)
summary(regression_final)</pre>
```

```
##
## Call:
## lm(formula = acadperf ~ meals + hsg + some_col, data = calschool)
##
## Residuals:
                                    3Q
##
       Min
                  1Q
                       Median
                                            Max
   -204.996 -42.817
                       -1.903
                                41.940
##
## Coefficients:
                 Estimate Std. Error t value
##
                                                         Pr(>|t|)
  (Intercept) 868.789886
                            9.595132
                                      90.545 < 0.000000000000000 ***
                            0.109528 -35.970 < 0.0000000000000000 ***
                -3.939685
##
  meals
## hsg
                            0.208689
                -0.007379
                                      -0.035
                                                          0.97181
                 0.856806
                            0.281680
                                       3.042
                                                          0.00251 **
## some_col
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 61.37 on 394 degrees of freedom
## Multiple R-squared: 0.8148, Adjusted R-squared: 0.8134
## F-statistic: 577.9 on 3 and 394 DF, p-value: < 0.00000000000000022
```

STEP 10: Recheck model assumptions Once we have our final model, let's check assumptions through residual analysis as we did earlier.

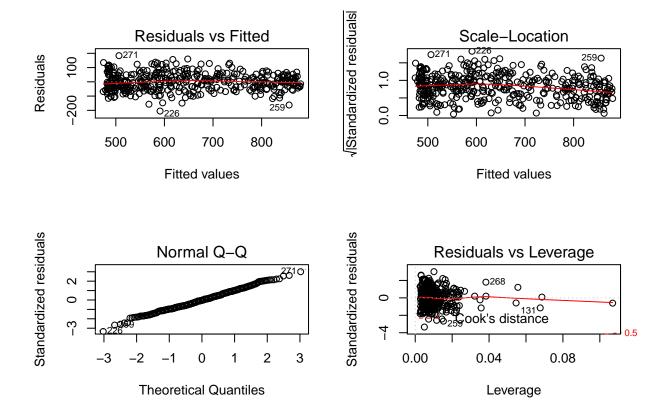
hist(scale(regression\_final\$residuals))

## Histogram of scale(regression\_final\$residuals)



View all plots at once

```
layout(matrix(c(1,2,3,4),2,2))
plot(regression_final)
```



Standardized residual analysis (how many residuals are more than two deviations away)

```
regression_final$standardized.residuals <- rstandard(regression_final)
regression_final$large_residual <- regression_final$standardized.residuals >2 | regression_final$standa
sum(regression_final$large_residual)
```

#### ## [1] 18

Calculate the standardized coefficients as we did prior.

Mine will look like this:

```
lm(scale(acadperf) ~ scale(meals) + scale(hsg) + scale(some_col), data = calschool)
##
```

```
## Call:
## lm(formula = scale(acadperf) ~ scale(meals) + scale(hsg) + scale(some_col),
##
       data = calschool)
##
  Coefficients:
##
##
              (Intercept)
                                      scale(meals)
                                                                 scale(hsg)
   -0.000000000000003583
                            -0.8848443174696255520
                                                     -0.0008499628631633799
##
##
          scale(some col)
    0.0684972185835148323
```

You may have more (or fewer) variables in your model in comparison to my examples and that is okay. Just make sure all your variables in your final model are in standardized coefficients. Now that we have multiple terms in the model, lets include the multicollinearity test as well as Durbin-Watson.

```
vif(regression_final)
```

```
## meals hsg some_col
```

```
## 1.287600 1.229519 1.078979
```

dwt(regression\_final)

```
## lag Autocorrelation D-W Statistic p-value ## 1 0.2624994 1.469487 0 ## Alternative hypothesis: rho != 0
```

Discuss these results in your report and/or technical appendix. Don't forget to include an advanced extension, in a different file.