

Regmods-016 Assignment

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Executive Summary

When considering mpg and am alone, we fit it to a linear model and find the coefficient is about 7.245. That shows the manual transmission cars are 7.2 mpg more efficient than the automatics. When considering mpg with other variables, we found the most significant variable is am

Basic Analysis

The relationship of interest is that between mpg and transmission am. The boxplot (appendix 1, fig. 1) shows a clear increase in the median mpg for manual transmission over automatic transmission. The normal q-q plots (appendix 1, fig. 2) show that the mpg of automatic and manual transmission cars in the data set is approximately normally distributed. The Welch Two Sample t-test suggests a significant difference between the means of the two groups ($P = 0.0014$, two sided).

Simple Model

```
simple <- lm(mpg ~ am, data = mtcars)
simple$coefficients
```

```
## (Intercept)      am
##  17.147368    7.244939
```

The relationship shown above can be expressed as a simple linear model: $mpg = 7.245am + 17.147$. The model resulting in an intercept of 17.147, which is the mean mpg of automatic type. The coefficient is 7.245, which is the increase of manual type over automatic type.

Full Model

```
full <- lm(mpg ~ ., data = mtcars)
full$coefficients
```

```
## (Intercept)      cyl      disp      hp      drat      wt
## 12.30337416 -0.11144048  0.01333524 -0.02148212  0.78711097 -3.71530393
##          qsec      vs      am      gear      carb
##  0.82104075  0.31776281  2.52022689  0.65541302 -0.19941925
```

The relationship shown above can be expressed as simple linear model: $mpg = \sum_i \beta_i x_i + c$, here x_i is the variables, and β_i is their responding coefficient. As shown above, the most significant variable is am.

Stepwise Regression

```
stepFarward <- step(simple, direction="forward", trace = 0, scope=(~ cyl + disp + hp + drat + wt +
stepBackward <- step(full, direction = "backward", trace = 0)
stepFarward$coefficients
```

```
## (Intercept)          am          hp          wt          qsec
## 17.44019110  2.92550394 -0.01764654 -3.23809682  0.81060254
```

```
stepBackward$coefficients
```

```
## (Intercept)          wt          qsec          am
##    9.617781   -3.916504    1.225886    2.935837
```

We use forward and backward regressor selection. The forward results in a model: $\text{mpg} \sim \text{am} + \text{hp} + \text{wt} + \text{qsec}$. While the backward results in a model: $\text{mpg} \sim \text{wt} + \text{qsec} + \text{am}$

Model Selection

Here we use the result of forward reversion.

Diagnostics

```
round(dfbetas(stepFarward),4)
```

```
##              (Intercept)          am          hp          wt          qsec
## Mazda RX4           -0.2452 -0.1409  0.2982 -0.1913  0.2820
## Mazda RX4 Wag       -0.1114 -0.1987  0.2287 -0.2239  0.1592
## Datsun 710           0.1362 -0.3036  0.0088 -0.0614 -0.1357
## Hornet 4 Drive      -0.0007 -0.0342  0.0009 -0.0178  0.0119
## Hornet Sportabout    0.1219 -0.1759  0.0000 -0.0961 -0.0898
## Valiant              0.1479  0.0512 -0.0324 -0.0038 -0.1816
## Duster 360          -0.0044  0.0131 -0.0105  0.0136  0.0016
## Merc 240D            0.0901 -0.1182 -0.1977  0.0674 -0.0609
## Merc 230             0.5442 -0.0474 -0.4045  0.1805 -0.6125
## Merc 280             0.0146 -0.0163 -0.0131  0.0008 -0.0120
## Merc 280C           -0.0273  0.0883  0.0323  0.0115  0.0063
## Merc 450SE           0.0366 -0.0372 -0.0313  0.0371 -0.0410
## Merc 450SL           0.0139 -0.0488  0.0159 -0.0224 -0.0055
## Merc 450SLC          0.0194  0.0607 -0.0533  0.0360 -0.0325
## Cadillac Fleetwood   0.0735 -0.1182  0.0522 -0.2064 -0.0223
## Lincoln Continental  0.0108 -0.0179  0.0072 -0.0301 -0.0031
## Chrysler Imperial   -0.3635  0.5495 -0.1326  0.9277  0.1138
## Fiat 128             -0.2866  0.4765 -0.0407  0.1270  0.2929
## Honda Civic          0.0535  0.0134 -0.0535 -0.0384 -0.0312
## Toyota Corolla       -0.4526  0.3616  0.2727 -0.2126  0.5404
## Toyota Corona        0.0559  0.3451 -0.2193  0.4092 -0.1953
## Dodge Challenger     -0.2073  0.1636  0.1341  0.0020  0.1914
## AMC Javelin          -0.2380  0.2464  0.1199  0.0575  0.2014
## Camaro Z28           0.0099 -0.0143  0.0059 -0.0101 -0.0080
## Pontiac Firebird      0.2404 -0.2232 -0.1366  0.0319 -0.2299
## Fiat X1-9            0.0108 -0.0510  0.0158  0.0080 -0.0205
## Porsche 914-2        0.0774  0.0104 -0.0716  0.0163 -0.0769
```

## Lotus Europa	0.2298	-0.1473	0.0928	-0.4228	-0.1170
## Ford Pantera L	0.0344	-0.1004	-0.1726	0.0709	-0.0209
## Ferrari Dino	-0.0705	-0.0566	0.0294	-0.0180	0.0815
## Maserati Bora	-0.0787	0.0532	0.1305	-0.0471	0.0746
## Volvo 142E	0.2209	-0.4277	0.0246	-0.2222	-0.1715

```
round(hatvalues(stepFarward),4)
```

## Mazda RX4	Mazda RX4 Wag	Datsun 710
## 0.1573	0.1530	0.0955
## Hornet 4 Drive	Hornet Sportabout	Valiant
## 0.0776	0.0927	0.0982
## Duster 360	Merc 240D	Merc 230
## 0.1935	0.1295	0.4603
## Merc 280	Merc 280C	Merc 450SE
## 0.0768	0.0632	0.0646
## Merc 450SL	Merc 450SLC	Cadillac Fleetwood
## 0.0601	0.0606	0.2367
## Lincoln Continental	Chrysler Imperial	Fiat 128
## 0.2745	0.2323	0.1280
## Honda Civic	Toyota Corolla	Toyota Corona
## 0.1284	0.1600	0.1940
## Dodge Challenger	AMC Javelin	Camaro Z28
## 0.1259	0.0934	0.1621
## Pontiac Firebird	Fiat X1-9	Porsche 914-2
## 0.0755	0.1062	0.1515
## Lotus Europa	Ford Pantera L	Ferrari Dino
## 0.1639	0.2236	0.1168
## Maserati Bora	Volvo 142E	
## 0.5197	0.1246	

Appendix 1: Plots

Simple comparison

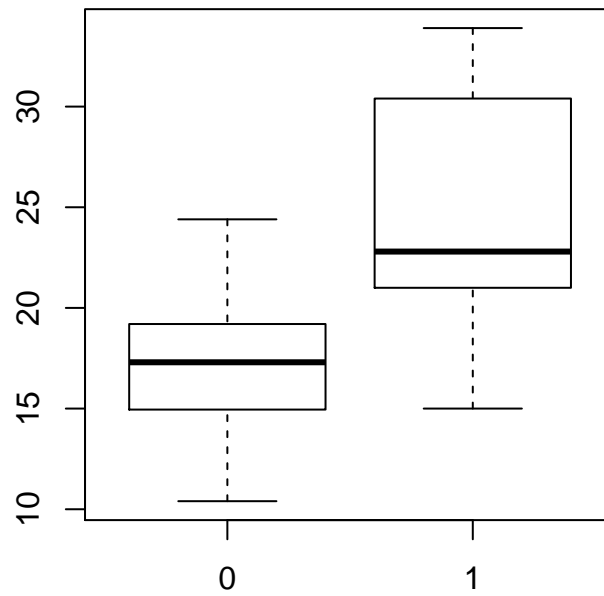


Figure 1: Boxplot for MPG by am

Normal q-q plot

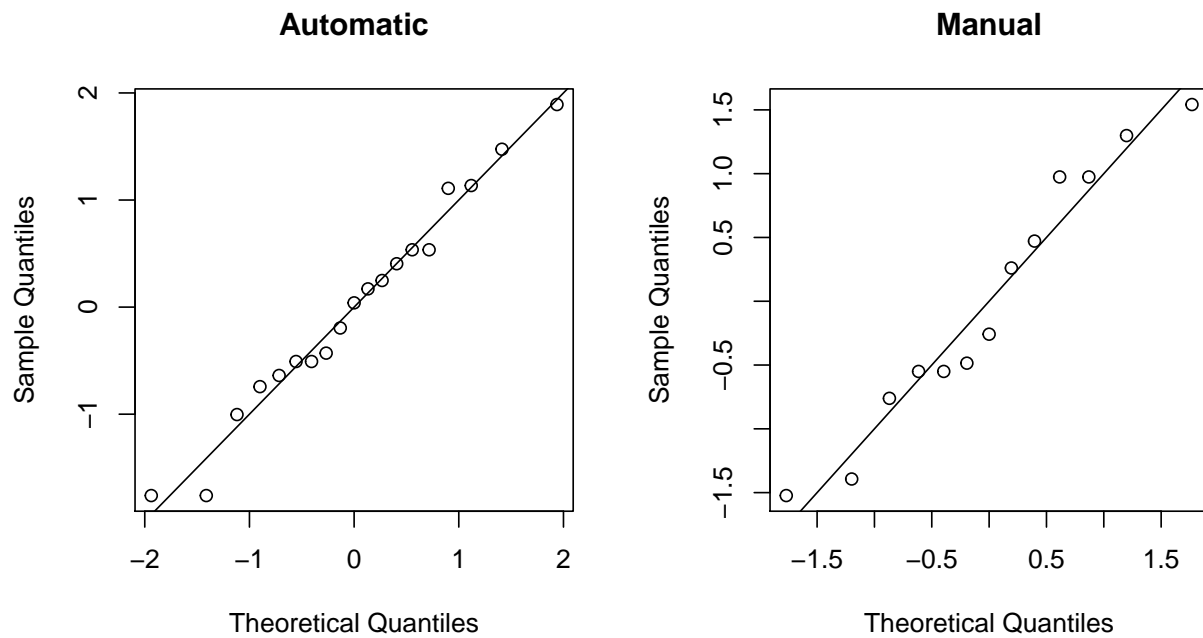


Figure 2: Normal q-q plot for MPG by transmission type

Diagnostic plots