Experiment 1.1

Eliyahu Addess

2022-12-12

```
# load libraries
library(tidyverse)
library(future.apply) #parallel processing
library(tictoc) #timing code
library(knitr) #tables
#load functions
source("ProjectFunctions.R")
# set up parallel processing
plan(multisession)
# set seed for reproducibility
set.seed(42)
# load data
data <- read.csv("data_generic.csv")</pre>
# fit base model
mod1 \leftarrow lm(y\sim x1+ x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9, data = data)
coefs1 <- unname(mod1$coefficients)</pre>
# run simulations
# this returns a matrix where each column is a simulation run,
# and the rows are the selections of a criteria
tic()
MC1.1 <- future_replicate(1000, experiment1(sd = 10000, data = data),</pre>
                         future.seed = TRUE)
toc()
## 105.43 sec elapsed
# transpose so each row is a simulation run
# and each column represents the selections of a criteria
# convert to data frame
MC1.1 <- as.data.frame(t(MC1.1))</pre>
kable(head(MC1.1))
```

r_sqr_select	adj_r_sqr_select	AIC_select	BIC_select
5	1	1	1
5	1	1	1
5	1	1	1
5	1	1	1
5	5	1	1
5	1	1	1

#results

Frequency

histo(MC1.1, title = "MC1.1")

Histogram of MC\$r_sqr_select

009

2

1

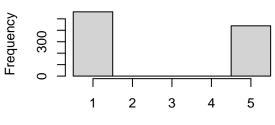
MC\$r_sqr_select

3

4

5

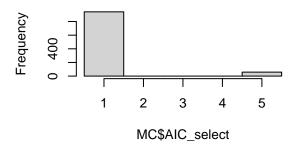
Histogram of MC\$adj_r_sqr_select



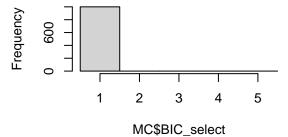
MC\$adj_r_sqr_select

Histogram of MC\$AIC_select

Histogram of MC\$BIC_select







kable(props(MC1.1))

models	r_sqr_prop	adj_r_sqr_prop	AIC_prop	BIC_prop
1	0	0.561	0.942	1
2	0	0.000	0.000	0
3	0	0.000	0.000	0
4	0	0.000	0.000	0
5	1	0.439	0.058	0

kable(props(MC1.1), "latex")

models	r_sqr_prop	adj_r_sqr_prop	AIC_prop	BIC_prop
1	0	0.561	0.942	1
2	0	0.000	0.000	0
3	0	0.000	0.000	0
4	0	0.000	0.000	0
5	1	0.439	0.058	0