

Linear Regression Code

STAT 630, Fall 2021

```
library(MASS)

lm1 <- lm(MPG.highway ~ Weight, data = Cars93)
summary(lm1)

##
## Call:
## lm(formula = MPG.highway ~ Weight, data = Cars93)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -7.6501 -1.8359 -0.0774  1.8235 11.6172
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 51.6013654  1.7355498   29.73  <2e-16 ***
## Weight      -0.0073271  0.0005548  -13.21  <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 3.139 on 91 degrees of freedom
## Multiple R-squared:  0.6572, Adjusted R-squared:  0.6534
## F-statistic: 174.4 on 1 and 91 DF,  p-value: < 2.2e-16

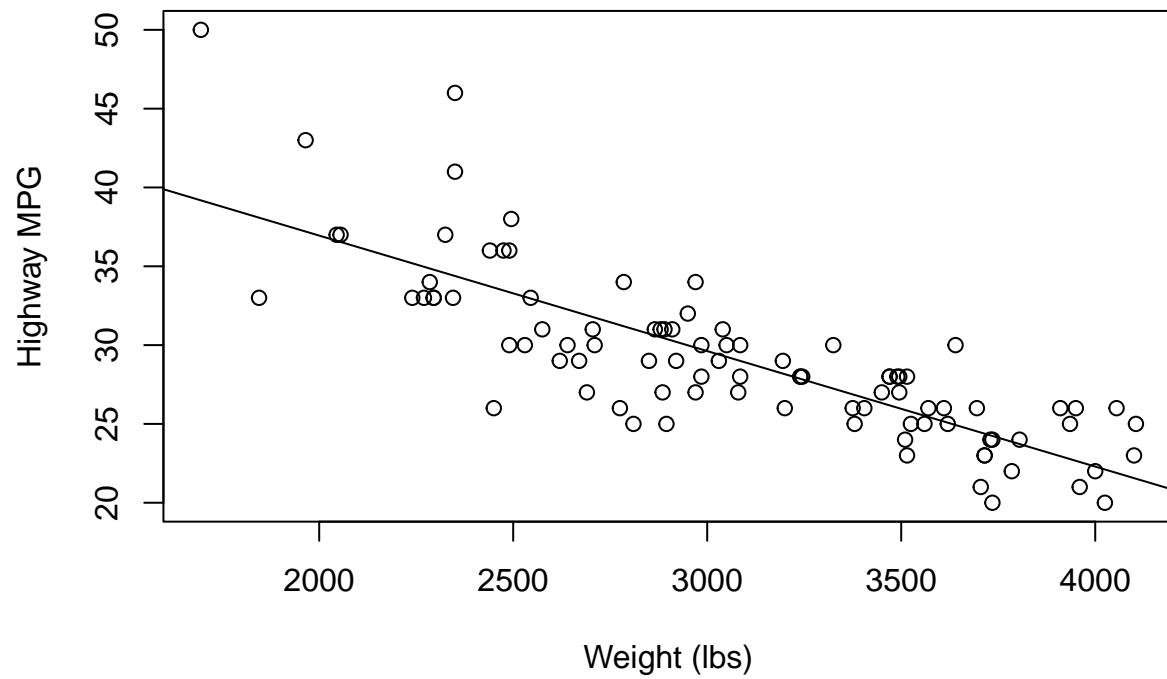
confint(lm1)

##              2.5 %      97.5 %
## (Intercept) 48.153908989 55.048821869
## Weight      -0.008429042 -0.006225077

confint(lm1, level = 0.99)

##              0.5 %      99.5 %
## (Intercept) 47.035237277 56.167493581
## Weight      -0.008786626 -0.005867492
```

```
plot(Cars93$Weight, Cars93$MPG.highway,  
     xlab = "Weight (lbs)",  
     ylab = "Highway MPG")  
abline(lm1) # add least squares line
```



```
library(ggplot2)
```

```
ggplot(data = Cars93, aes(x = Weight, y = MPG.highway)) +  
  geom_point() +  
  geom_smooth(method = "lm", se = FALSE) +  
  labs(x = "Weight (lbs)", y = "Highway MPG")
```

```
## `geom_smooth()` using formula 'y ~ x'
```

