S632 HW1

Erik Parker

January 18th, 2018

1. ALR 10.2: Use the data file Highway

```
rm(list = ls())
library(alr4)
library(leaps)
highway <- Highway</pre>
```

10.2.1: For the highway data, verify the forward selection and backward elimination subsets that are given in section 10.2.2

```
fs <- lm(log(rate) ~ log(len), data = highway)
bs <- lm(log(rate) ~ ., data = highway)</pre>
highway$sigs1 = with(highway, (sigs * len + 1)/len)
f = \sim \log(1en) + \sinh d + \log(adt) + \log(trks) + lane + slim + lwid + itg + \log(sigs1) + log(sigs1) + log
           acpt + htype
m.fwd = step(fs, scope = f, direction = "forward")
## Start: AIC=-72.51
## log(rate) ~ log(len)
##
##
                                              Df Sum of Sq
                                                                                           RSS
                                                                                                                    AIC
                                                           2.54718 2.9366 -94.866
## + slim
                                                1
## + acpt
                                               1
                                                          2.10148 3.3823 -89.355
## + shld
                                                1
                                                          1.70693 3.7769 -85.052
## + log(sigs1) 1
                                                          0.96128 4.5225 -78.025
## + htype
                                                3 1.33997 4.1438 -77.436
## + log(trks) 1 0.72812 4.7557 -76.065
## + log(adt) 1
                                                          0.42857 5.0552 -73.682
## <none>
                                                                                   5.4838 -72.509
## + lane
                                               1
                                                            0.26267 5.2211 -72.423
## + itg
                                                1
                                                            0.21704 5.2667 -72.084
                                                            0.18502 5.2988 -71.847
## + lwid
                                                1
## Step: AIC=-94.87
## log(rate) ~ log(len) + slim
##
##
                                              Df Sum of Sq
                                                                                            RSS
                                                            0.28844 2.6482 -96.898
## + acpt
                                                1
## + log(trks) 1 0.26317 2.6734 -96.528
## <none>
                                                                                    2.9366 -94.866
## + log(sigs1) 1 0.14671 2.7899 -94.865
## + htype
                                                3
                                                          0.33646 2.6002 -93.612
```

```
## + shld
                     0.03265 2.9040 -93.302
                1
                     0.02563 2.9110 -93.208
## + log(adt)
                 1
## + lwid
                 1
                     0.01664 2.9200 -93.088
                     0.00343 2.9332 -92.912
## + lane
                 1
## + itg
                 1
                     0.00265 2.9340 -92.901
##
## Step: AIC=-96.9
## log(rate) ~ log(len) + slim + acpt
##
##
                Df Sum of Sq
                                RSS
                                        AIC
## + log(trks)
                 1 0.172940 2.4752 -97.532
                             2.6482 -96.898
## <none>
## + log(sigs1) 1 0.120061 2.5281 -96.708
## + shld
                 1 0.034595 2.6136 -95.411
## + log(adt)
                 1 0.015190 2.6330 -95.122
## + lane
                 1 0.014872 2.6333 -95.118
                 1 0.013501 2.6347 -95.097
## + itg
## + lwid
                 1 0.012646 2.6355 -95.085
                 3 0.217478 2.4307 -94.240
## + htype
## Step: AIC=-97.53
## log(rate) ~ log(len) + slim + acpt + log(trks)
##
##
                Df Sum of Sq
                                RSS
                                        AIC
## <none>
                             2.4752 -97.532
## + shld
                 1 0.065299 2.4099 -96.575
## + log(sigs1) 1 0.050568 2.4247 -96.337
## + log(adt)
                 1 0.031220 2.4440 -96.027
## + htype
                 3 0.259505 2.2157 -95.851
## + lwid
                 1 0.019009 2.4562 -95.833
## + itg
                 1 0.010964 2.4643 -95.705
## + lane
                 1 0.003299 2.4719 -95.584
m1 = update(fs, f)
m.bck = step(m1, scope = list(lower = ~log(len), upper = m1), direction = "backward")
## Start: AIC=-94.2
## log(rate) ~ log(len) + shld + log(adt) + log(trks) + lane + slim +
       lwid + itg + log(sigs1) + acpt + htype
##
##
                Df Sum of Sq
                                RSS
                                        ATC
                     0.00052 1.6999 -96.188
## - shld
## - itg
                 1
                     0.00147 1.7008 -96.166
## - lane
                 1
                     0.00259 1.7019 -96.140
                     0.00644 1.7058 -96.052
## - lwid
                 1
## - acpt
                     0.03790 1.7372 -95.339
                 1
## - log(trks)
                     0.04613 1.7455 -95.155
                 1
## <none>
                             1.6993 -94.199
## - htype
                 3
                     0.30045 1.9998 -93.850
## - log(adt)
                     0.12981 1.8292 -93.329
                 1
## - slim
                     0.17897 1.8783 -92.294
                 1
                     0.44263 2.1420 -87.172
## - log(sigs1) 1
##
## Step: AIC=-96.19
```

```
## log(rate) ~ log(len) + log(adt) + log(trks) + lane + slim + lwid +
##
       itg + log(sigs1) + acpt + htype
##
##
                Df Sum of Sq
                                 RSS
## - itg
                 1
                      0.00133 1.7012 -98.157
                      0.00274 1.7026 -98.125
## - lane
                 1
## - lwid
                      0.00715 1.7070 -98.024
                 1
## - acpt
                 1
                      0.04678 1.7466 -97.129
## - log(trks)
                 1
                      0.05564 1.7555 -96.932
## <none>
                              1.6999 -96.188
## - htype
                  3
                      0.32844 2.0283 -95.298
                      0.13653 1.8364 -95.175
## - log(adt)
                 1
## - slim
                 1
                      0.34049 2.0404 -91.067
## - log(sigs1)
                 1
                      0.48141 2.1813 -88.463
##
## Step: AIC=-98.16
## log(rate) ~ log(len) + log(adt) + log(trks) + lane + slim + lwid +
       log(sigs1) + acpt + htype
##
##
                Df Sum of Sq
                                 RSS
                      0.00248 1.7037 -100.100
## - lane
                 1
## - lwid
                      0.00670 1.7079 -100.004
                 1
## - acpt
                      0.04553 1.7467 -99.127
                 1
                      0.05678 1.7580 -98.877
## - log(trks)
                 1
## <none>
                              1.7012 -98.157
## - log(adt)
                 1
                      0.15520 1.8564
                                      -96.752
## - htype
                 3
                      0.55968 2.2609
                                      -93.065
                      0.37950 2.0807
                                      -92.304
## - slim
                 1
## - log(sigs1)
                      0.48116 2.1823 -90.443
                 1
##
## Step: AIC=-100.1
## log(rate) \sim log(len) + log(adt) + log(trks) + slim + lwid + log(sigs1) +
##
       acpt + htype
##
##
                Df Sum of Sq
                                 RSS
                     0.00790 1.7116 -101.920
## - lwid
                 1
## - acpt
                      0.04694 1.7506 -101.040
## - log(trks)
                      0.05483 1.7585 -100.865
                 1
## <none>
                              1.7037 -100.100
                      0.18342 1.8871
## - log(adt)
                                      -98.113
                 1
## - slim
                      0.38450 2.0882
                 1
                                      -94.164
## - htype
                 3
                      0.61293 2.3166
                                      -94.115
## - log(sigs1) 1
                      0.48936 2.1930 -92.253
##
## Step: AIC=-101.92
## \log(\text{rate}) \sim \log(\text{len}) + \log(\text{adt}) + \log(\text{trks}) + \text{slim} + \log(\text{sigs1}) +
##
       acpt + htype
##
##
                Df Sum of Sq
                                 RSS
                                           AIC
## - acpt
                 1
                      0.05018 1.7617 -102.793
## - log(trks)
                      0.06194 1.7735 -102.534
                 1
## <none>
                              1.7116 -101.920
## - log(adt)
                      0.17584 1.8874 -100.106
                 1
## - slim
                 1
                     0.38280 2.0944 -96.048
```

```
## - htype
                 3
                     0.61149 2.3230 -96.007
                     0.49474 2.2063 -94.018
## - log(sigs1)
                1
## Step: AIC=-102.79
## log(rate) ~ log(len) + log(adt) + log(trks) + slim + log(sigs1) +
##
##
##
                Df Sum of Sq
                                RSS
                                          ATC
## - log(trks)
                     0.06865 1.8304 -103.302
## <none>
                             1.7617 -102.793
## - log(adt)
                     0.14925 1.9110 -101.622
                     0.72689 2.4886
                                     -95.321
## - htype
                 3
                                     -94.075
## - log(sigs1)
                 1
                     0.55723 2.3190
## - slim
                 1
                     0.57997 2.3417
                                     -93.695
##
## Step: AIC=-103.3
## log(rate) ~ log(len) + log(adt) + slim + log(sigs1) + htype
##
                Df Sum of Sq
##
                                RSS
                                          AIC
## <none>
                             1.8304 -103.302
## - log(adt)
                 1
                     0.13847 1.9689 -102.458
## - htype
                 3
                     0.80988 2.6403 -95.015
## - slim
                     0.55707 2.3875
                                     -94.940
                 1
                     0.75127 2.5817 -91.890
## - log(sigs1)
                1
```

This procedure successfully verified the data presented in section 10.2.2 of ALR4.

10.2.2: Use as response $log(rate\ X\ len)$ and treat lwid as the focal regressor. Use both forward selection and backward elimination to assess the importance of lwid.

```
m.lwid <- lm(log(rate * len) ~ lwid, data = highway)</pre>
f2 = \text{shld} + \log(\text{adt}) + \log(\text{trks}) + \text{lane} + \text{slim} + \text{itg} + \log(\text{sigs1}) + \text{acpt} +
    htype + lwid
m.upper <- update(m.lwid, f2)</pre>
m.sw.up = step(m.lwid, scope = f2)
## Start: AIC=-54.06
## log(rate * len) ~ lwid
##
##
                  Df Sum of Sq
                                    RSS
                                             AIC
                       2.36799 6.4335 -64.280
## + shld
                   1
## + log(adt)
                       1.57348 7.2280 -59.738
                   1
## + htype
                   3
                       1.66818 7.1333 -56.253
                       0.86973 7.9318 -56.115
## + lane
                   1
## + slim
                   1
                       0.79623 8.0053 -55.755
## + itg
                       0.70020 8.1013 -55.290
                   1
## + acpt
                       0.45639 8.3451 -54.134
## <none>
                                8.8015 -54.057
## + log(sigs1) 1
                       0.08316 8.7183 -52.427
## + log(trks)
                   1
                       0.02384 8.7776 -52.163
## - lwid
                       1.03754 9.8390 -51.711
##
```

```
## Step: AIC=-64.28
## log(rate * len) ~ lwid + shld
##
##
                Df Sum of Sq
                               RSS
                                         AIC
## <none>
                             6.4335 -64.280
## + log(adt)
                     0.25691 6.1766 -63.869
                 1
## + log(sigs1) 1
                     0.10586 6.3276 -62.927
## + itg
                 1
                     0.07272 6.3608 -62.723
## + slim
                 1
                     0.06354 6.3700 -62.667
## + lane
                 1
                     0.04292 6.3906 -62.541
## + log(trks) 1
                     0.02366 6.4098 -62.423
                     0.00038 6.4331 -62.282
## + acpt
                 1
## - lwid
                 1
                     1.17434 7.6078 -59.741
                     0.22480 6.2087 -59.667
## + htype
                 3
## - shld
                     2.36799 8.8015 -54.057
                 1
m.sw.down = step(m.upper, scope = list(lower = ~lwid, upper = m.upper), direction = "both")
## Start: AIC=-47.69
## log(rate * len) ~ shld + log(adt) + log(trks) + lane + slim +
       itg + log(sigs1) + acpt + htype + lwid
##
##
                Df Sum of Sq
                                RSS
                     0.18628 6.0812 -52.476
## - htype
## - log(trks)
                     0.00007 5.8950 -49.689
                 1
## - slim
                     0.00200 5.8969 -49.676
                 1
## - lane
                    0.00242 5.8973 -49.673
                 1
## - log(sigs1) 1
                     0.00521 5.9001 -49.655
## - itg
                     0.04647 5.9414 -49.383
                 1
## - acpt
                 1
                     0.04806 5.9430 -49.373
## - log(adt)
                     0.08268 5.9776 -49.146
                 1
## <none>
                             5.8949 -47.689
## - shld
                     0.35127 6.2462 -47.432
                 1
##
## Step: AIC=-52.48
## \log(\text{rate * len}) \sim \text{shld} + \log(\text{adt}) + \log(\text{trks}) + \text{lane} + \text{slim} +
##
       itg + log(sigs1) + acpt + lwid
##
##
                Df Sum of Sq
                                RSS
                                         AIC
                     0.00066 6.0818 -54.472
## - log(sigs1) 1
## - itg
                 1
                     0.00112 6.0823 -54.469
## - log(trks)
                 1
                     0.00377 6.0850 -54.452
## - slim
                 1
                     0.00860 6.0898 -54.421
## - lane
                 1
                     0.03960 6.1208 -54.223
## - acpt
                 1
                     0.05202 6.1332 -54.144
## - log(adt)
                 1
                     0.12314 6.2043 -53.694
## <none>
                             6.0812 -52.476
## - shld
                     0.46029 6.5415 -51.631
                 1
## + htype
                 3
                     0.18628 5.8949 -47.689
##
## Step: AIC=-54.47
## log(rate * len) ~ shld + log(adt) + log(trks) + lane + slim +
##
       itg + acpt + lwid
##
##
                Df Sum of Sq
                                RSS
                                         AIC
```

```
## - itg
                     0.00278 6.0846 -56.454
                1
                     0.00575 6.0876 -56.435
## - log(trks)
                 1
## - slim
                     0.01142 6.0933 -56.399
## - lane
                     0.03905 6.1209 -56.222
                 1
## - acpt
                 1
                     0.05149 6.1333 -56.143
## - log(adt)
                     0.18006 6.2619 -55.334
                1
## <none>
                             6.0818 -54.472
## - shld
                     0.45999 6.5418 -53.628
                 1
                     0.00066 6.0812 -52.476
## + log(sigs1) 1
                     0.18173 5.9001 -49.655
## + htype
                 3
##
## Step: AIC=-56.45
## log(rate * len) ~ shld + log(adt) + log(trks) + lane + slim +
##
       acpt + lwid
##
##
                Df Sum of Sq
                                RSS
                                        AIC
## - log(trks)
                     0.00622 6.0908 -58.414
                 1
## - slim
                     0.01385 6.0985 -58.365
## - lane
                     0.04755 6.1322 -58.151
                 1
## - acpt
                 1
                     0.05046 6.1351 -58.132
## - log(adt)
                 1
                     0.21226 6.2969 -57.117
## <none>
                             6.0846 -56.454
## - shld
                     0.50076 6.5854 -55.370
                 1
## + itg
                     0.00278 6.0818 -54.472
                 1
## + log(sigs1) 1
                     0.00232 6.0823 -54.469
## + htype
                 3
                     0.13472 5.9499 -51.327
##
## Step: AIC=-58.41
## log(rate * len) ~ shld + log(adt) + lane + slim + acpt + lwid
##
##
                Df Sum of Sq
                                RSS
                                        AIC
## - slim
                 1
                     0.02034 6.1112 -60.284
## - lane
                     0.04412 6.1350 -60.133
## - acpt
                     0.04472 6.1356 -60.129
                 1
## - log(adt)
                     0.21095 6.3018 -59.086
                 1
## <none>
                             6.0908 -58.414
## - shld
                     0.55605 6.6469 -57.007
## + log(trks)
                     0.00622 6.0846 -56.454
                 1
## + log(sigs1)
                1
                     0.00523 6.0856 -56.448
## + itg
                     0.00325 6.0876 -56.435
                 1
## + htype
                     0.14022 5.9506 -53.323
##
## Step: AIC=-60.28
## log(rate * len) ~ shld + log(adt) + lane + acpt + lwid
##
                Df Sum of Sq
                                RSS
                                        AIC
                     0.02530 6.1365 -62.123
## - acpt
## - lane
                     0.05111 6.1623 -61.959
## - log(adt)
                     0.27897 6.3902 -60.543
## <none>
                             6.1112 -60.284
## + slim
                     0.02034 6.0908 -58.414
                 1
## + log(sigs1) 1
                     0.01590 6.0953 -58.386
## + log(trks)
                 1
                     0.01272 6.0985 -58.365
## + itg
                    0.00693 6.1043 -58.328
```

```
## - shld
                      0.75088 6.8621 -57.765
                  1
                      0.15554 5.9556 -55.290
## + htype
                  3
##
## Step: AIC=-62.12
## log(rate * len) ~ shld + log(adt) + lane + lwid
##
##
                Df Sum of Sq
                                 RSS
                                          AIC
## - lane
                      0.04011 6.1766 -63.869
## - log(adt)
                  1
                      0.25409 6.3906 -62.541
## <none>
                              6.1365 -62.123
## + acpt
                      0.02530 6.1112 -60.284
                  1
## + itg
                  1
                      0.00248 6.1340 -60.139
## + log(sigs1)
                      0.00223 6.1343 -60.137
                  1
                      0.00109 6.1354 -60.130
## + log(trks)
## + slim
                  1
                      0.00092 6.1356 -60.129
## - shld
                  1
                      1.08816 7.2246 -57.756
## + htype
                  3
                      0.09768 6.0388 -56.749
##
## Step: AIC=-63.87
## log(rate * len) ~ shld + log(adt) + lwid
##
##
                Df Sum of Sq
                                 RSS
## - log(adt)
                      0.25691 6.4335 -64.280
                              6.1766 -63.869
## <none>
## + lane
                  1
                      0.04011 6.1365 -62.123
## + acpt
                  1
                      0.01429 6.1623 -61.959
## + itg
                  1
                      0.01141 6.1652 -61.941
## + slim
                  1
                      0.00457 6.1720 -61.898
## + log(sigs1)
                  1
                      0.00333 6.1733 -61.890
## + log(trks)
                      0.00104 6.1756 -61.876
                  1
## - shld
                  1
                      1.05141 7.2280 -59.738
## + htype
                  3
                      0.13342 6.0432 -58.721
##
## Step: AIC=-64.28
  log(rate * len) ~ shld + lwid
##
##
                Df Sum of Sq
                                 RSS
                                          AIC
## <none>
                              6.4335 -64.280
## + log(adt)
                      0.25691 6.1766 -63.869
                  1
## + log(sigs1)
                      0.10586 6.3276 -62.927
                 1
## + itg
                  1
                      0.07272 6.3608 -62.723
## + slim
                      0.06354 6.3700 -62.667
                  1
## + lane
                  1
                      0.04292 6.3906 -62.541
## + log(trks)
                      0.02366 6.4098 -62.423
                  1
## + acpt
                  1
                      0.00038 6.4331 -62.282
## + htype
                  3
                      0.22480 6.2087 -59.667
## - shld
                      2.36799 8.8015 -54.057
```

While treating log(rateXlen) as the response and lwid as the focal regressor, we see that both forward selection and backward elimination arrive at the same result: a final model comprising the regressors lwid and shld. From looking at the AIC values which result from the stepwise process, it seems like lwid is an important regressor as both the FS and BE methods agree that the only improvement to a model already containing lwid is an inclusion of shld. This seems to suggest that lwid by itself is quite important.

10.2.3: Repeat problem 10.2.2 but use log(rate) as the response and -log(len) as an offset. Is the analusis the same or different?

```
m.lwid <- lm(log(rate) ~ lwid, data = highway, offset = -log(len))</pre>
f2 = -\sinh d + \log(adt) + \log(trks) + lane + slim + itg + \log(sigs1) + acpt +
    htype + lwid
m.upper <- update(m.lwid, f2)</pre>
m.sw.up = step(m.lwid, scope = f2)
## Start: AIC=-54.06
## log(rate) ~ lwid
##
##
                Df Sum of Sq
                                 RSS
                                         AIC
## + shld
                 1
                     2.36799 6.4335 -64.280
## + log(adt)
                     1.57348 7.2280 -59.738
                 1
## + htype
                 3
                     1.66818 7.1333 -56.253
## + lane
                     0.86973 7.9318 -56.115
                 1
## + slim
                 1
                     0.79623 8.0053 -55.755
## + itg
                 1
                     0.70020 8.1013 -55.290
## + acpt
                 1
                     0.45639 8.3451 -54.134
## <none>
                              8.8015 -54.057
## + log(sigs1) 1
                     0.08316 8.7183 -52.427
## + log(trks)
                 1
                     0.02384 8.7776 -52.163
## - lwid
                     1.03754 9.8390 -51.711
##
## Step: AIC=-64.28
## log(rate) ~ lwid + shld
##
##
                Df Sum of Sq
                                 RSS
                                         AIC
## <none>
                              6.4335 -64.280
## + log(adt)
                     0.25691 6.1766 -63.869
                 1
## + log(sigs1) 1
                     0.10586 6.3276 -62.927
## + itg
                     0.07272 6.3608 -62.723
                 1
## + slim
                     0.06354 6.3700 -62.667
                 1
                     0.04292 6.3906 -62.541
## + lane
                 1
## + log(trks)
                     0.02366 6.4098 -62.423
                 1
## + acpt
                 1
                     0.00038 6.4331 -62.282
## - lwid
                 1
                     1.17434 7.6078 -59.741
## + htype
                 3
                     0.22480 6.2087 -59.667
## - shld
                     2.36799 8.8015 -54.057
                 1
m.sw.down = step(m.upper, scope = list(lower = ~lwid, upper = m.upper), direction = "both")
## Start: AIC=-47.69
## log(rate) ~ shld + log(adt) + log(trks) + lane + slim + itg +
       log(sigs1) + acpt + htype + lwid
##
##
##
                Df Sum of Sq
                                 RSS
                                         AIC
## - htype
                 3
                     0.18628 6.0812 -52.476
                     0.00007 5.8950 -49.689
## - log(trks)
                 1
## - slim
                 1
                     0.00200 5.8969 -49.676
## - lane
                     0.00242 5.8973 -49.673
                 1
```

```
## - log(sigs1) 1
                     0.00521 5.9001 -49.655
## - itg
                     0.04647 5.9414 -49.383
                 1
## - acpt
                     0.04806 5.9430 -49.373
## - log(adt)
                     0.08268 5.9776 -49.146
                 1
## <none>
                             5.8949 -47.689
## - shld
                     0.35127 6.2462 -47.432
##
## Step: AIC=-52.48
## log(rate) ~ shld + log(adt) + log(trks) + lane + slim + itg +
##
       log(sigs1) + acpt + lwid
##
##
                Df Sum of Sq
                                RSS
                                        AIC
## - log(sigs1) 1
                     0.00066 6.0818 -54.472
## - itg
                     0.00112 6.0823 -54.469
## - log(trks)
                     0.00377 6.0850 -54.452
                 1
## - slim
                 1
                     0.00860 6.0898 -54.421
## - lane
                 1
                     0.03960 6.1208 -54.223
## - acpt
                     0.05202 6.1332 -54.144
                 1
## - log(adt)
                     0.12314 6.2043 -53.694
                 1
## <none>
                             6.0812 -52.476
## - shld
                 1
                     0.46029 6.5415 -51.631
## + htype
                 3
                     0.18628 5.8949 -47.689
##
## Step: AIC=-54.47
## log(rate) ~ shld + log(adt) + log(trks) + lane + slim + itg +
       acpt + lwid
##
                Df Sum of Sq
                                RSS
##
                                        AIC
## - itg
                     0.00278 6.0846 -56.454
                1
## - log(trks)
                     0.00575 6.0876 -56.435
                 1
## - slim
                 1
                     0.01142 6.0933 -56.399
## - lane
                 1
                     0.03905 6.1209 -56.222
## - acpt
                     0.05149 6.1333 -56.143
                     0.18006 6.2619 -55.334
## - log(adt)
                 1
## <none>
                             6.0818 -54.472
## - shld
                     0.45999 6.5418 -53.628
                 1
## + log(sigs1) 1
                     0.00066 6.0812 -52.476
## + htype
                 3
                     0.18173 5.9001 -49.655
##
## Step: AIC=-56.45
## log(rate) ~ shld + log(adt) + log(trks) + lane + slim + acpt +
##
       lwid
##
                Df Sum of Sq
                                RSS
                                        AIC
                     0.00622 6.0908 -58.414
## - log(trks)
                 1
## - slim
                     0.01385 6.0985 -58.365
                 1
## - lane
                 1
                     0.04755 6.1322 -58.151
## - acpt
                 1
                     0.05046 6.1351 -58.132
## - log(adt)
                     0.21226 6.2969 -57.117
                 1
## <none>
                             6.0846 -56.454
## - shld
                     0.50076 6.5854 -55.370
                 1
## + itg
                 1
                     0.00278 6.0818 -54.472
## + log(sigs1) 1
                     0.00232 6.0823 -54.469
## + htype
                 3
                    0.13472 5.9499 -51.327
```

```
##
## Step: AIC=-58.41
## log(rate) ~ shld + log(adt) + lane + slim + acpt + lwid
##
                Df Sum of Sq
                                RSS
                                        AIC
\#\# - slim
                     0.02034 6.1112 -60.284
                1
## - lane
                     0.04412 6.1350 -60.133
                 1
## - acpt
                     0.04472 6.1356 -60.129
                 1
                     0.21095 6.3018 -59.086
## - log(adt)
                1
## <none>
                             6.0908 -58.414
## - shld
                     0.55605 6.6469 -57.007
## + log(trks)
                     0.00622 6.0846 -56.454
                 1
## + log(sigs1) 1
                     0.00523 6.0856 -56.448
## + itg
                     0.00325 6.0876 -56.435
                 1
## + htype
                 3
                     0.14022 5.9506 -53.323
##
## Step: AIC=-60.28
## log(rate) ~ shld + log(adt) + lane + acpt + lwid
##
##
                Df Sum of Sq
                                RSS
## - acpt
                 1
                     0.02530 6.1365 -62.123
## - lane
                     0.05111 6.1623 -61.959
                 1
## - log(adt)
                     0.27897 6.3902 -60.543
                1
## <none>
                             6.1112 -60.284
## + slim
                     0.02034 6.0908 -58.414
                 1
## + log(sigs1) 1
                     0.01590 6.0953 -58.386
## + log(trks)
                     0.01272 6.0985 -58.365
                 1
## + itg
                     0.00693 6.1043 -58.328
                 1
## - shld
                 1
                     0.75088 6.8621 -57.765
                     0.15554 5.9556 -55.290
## + htype
                 3
##
## Step: AIC=-62.12
## log(rate) ~ shld + log(adt) + lane + lwid
##
##
                Df Sum of Sq
                                RSS
## - lane
                     0.04011 6.1766 -63.869
## - log(adt)
                     0.25409 6.3906 -62.541
## <none>
                             6.1365 -62.123
## + acpt
                     0.02530 6.1112 -60.284
                 1
## + itg
                     0.00248 6.1340 -60.139
                 1
## + log(sigs1) 1
                     0.00223 6.1343 -60.137
## + log(trks)
                     0.00109 6.1354 -60.130
                 1
## + slim
                     0.00092 6.1356 -60.129
                 1
## - shld
                 1
                     1.08816 7.2246 -57.756
## + htype
                     0.09768 6.0388 -56.749
##
## Step: AIC=-63.87
## log(rate) ~ shld + log(adt) + lwid
##
##
                Df Sum of Sq
                                RSS
                                        AIC
## - log(adt)
                     0.25691 6.4335 -64.280
## <none>
                             6.1766 -63.869
## + lane
                     0.04011 6.1365 -62.123
## + acpt
                 1
                   0.01429 6.1623 -61.959
```

```
0.01141 6.1652 -61.941
## + itg
                 1
## + slim
                      0.00457 6.1720 -61.898
                  1
## + log(sigs1)
                 1
                      0.00333 6.1733 -61.890
                      0.00104 6.1756 -61.876
## + log(trks)
                  1
## - shld
                  1
                      1.05141 7.2280 -59.738
                  3
                      0.13342 6.0432 -58.721
## + htype
## Step: AIC=-64.28
## log(rate) ~ shld + lwid
##
##
                Df Sum of Sq
                                 RSS
                                          AIC
## <none>
                              6.4335 -64.280
## + log(adt)
                      0.25691 6.1766 -63.869
                 1
## + log(sigs1)
                 1
                      0.10586 6.3276 -62.927
## + itg
                  1
                      0.07272 6.3608 -62.723
## + slim
                      0.06354 6.3700 -62.667
## + lane
                      0.04292 6.3906 -62.541
                  1
## + log(trks)
                      0.02366 6.4098 -62.423
                  1
## + acpt
                      0.00038 6.4331 -62.282
                  1
## + htype
                  3
                      0.22480 6.2087 -59.667
## - shld
                  1
                      2.36799 8.8015 -54.057
```

When repeating problem 10.2.2 while using -log(len) as an offset, we see that the end result of both the FS and BE methods is the same: a final model with the regressors lwid and shld. This seems to be because AIC ignores constants which are the same for every candidate subset, and the offset sets a known coefficient equal to -1 for log(len).

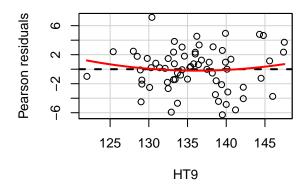
2. ALR 10.4: For the boys in the Berkeley Guidance Study find a model for *HT18* as a function of the other variables for ages 9 and earlier. Perform a complete analysis including selection of transformations and diagnostic analysis, and summarize your results.

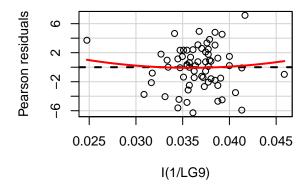
```
boys <- BGSboys
bc1 = powerTransform(cbind(WT2, HT2, WT9, HT9, LG9, ST9) ~ 1, boys)
summary(bc1)
## bcPower Transformations to Multinormality
       Est Power Rounded Pwr Wald Lwr bnd Wald Upr Bnd
         -1.2909
                                   -2.8558
## WT2
                            0
                                                  0.2740
## HT2
         -1.9862
                            1
                                   -6.3379
                                                  2.3654
## WT9
         -1.3138
                           -1
                                   -1.9487
                                                 -0.6789
## HT9
         -1.1724
                            1
                                   -5.5175
                                                  3.1727
## LG9
         -2.1851
                           -1
                                   -3.6035
                                                 -0.7667
## ST9
          0.5611
                            1
                                   -0.1592
                                                  1.2815
## Likelihood ratio tests about transformation parameters
                                          LRT df
                                                          pval
## LR test, lambda = (0 0 0 0 0 0) 23.54392 6 6.333472e-04
## LR test, lambda = (1 1 1 1 1 1) 65.16733 6 3.987588e-12
# So log transformation for WT2, and inverse for WT9 and LG9.
m0 \leftarrow lm(HT18 \sim 1, data = boys)
```

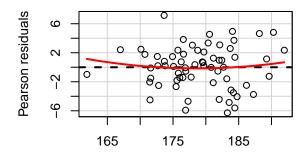
```
full \leftarrow \log(WT2) + HT2 + I(1/WT9) + HT9 + I(1/LG9) + ST9
m.fwd <- step(m0, scope = full, direction = "forward")</pre>
## Start: AIC=248.42
## HT18 ~ 1
##
##
             Df Sum of Sq
                               RSS
                                      ATC
                 2113.28 647.75 154.73
## + HT9
             1
## + HT2
               1
                   899.73 1861.30 224.40
## + I(1/WT9) 1 866.61 1894.42 225.56
## + log(WT2) 1 574.94 2186.09 235.01
## + ST9
               1 510.51 2250.52 236.93
## + I(1/LG9) 1
                 437.56 2323.47 239.04
## <none>
                           2761.03 248.42
##
## Step: AIC=154.73
## HT18 ~ HT9
##
              Df Sum of Sq
                             RSS
## + I(1/LG9) 1
                    55.425 592.33 150.83
## + I(1/WT9) 1
                    41.669 606.08 152.35
## <none>
                           647.75 154.73
## + HT2
                   10.560 637.19 155.65
              1
## + ST9
                    0.635 647.12 156.67
               1
## + log(WT2) 1
                    0.032 647.72 156.73
## Step: AIC=150.83
## HT18 ~ HT9 + I(1/LG9)
##
              Df Sum of Sq
##
                              RSS
                                     AIC
                           592.33 150.83
## <none>
## + HT2
                    9.0408 583.29 151.82
               1
## + log(WT2) 1
                   8.7655 583.56 151.85
## + ST9
                    7.3625 584.97 152.00
               1
## + I(1/WT9) 1
                   0.3116 592.02 152.80
# From FW, HT9 and inverse LG9 are most necessary, AIC of 150.83
m1 <- update(m0, full)</pre>
m.bck = step(m1, scope = list(lower = m0, upper = m1), direction = "backward")
## Start: AIC=153.99
## HT18 \sim \log(WT2) + HT2 + I(1/WT9) + HT9 + I(1/LG9) + ST9
##
##
              Df Sum of Sq
                               RSS
                     0.09 550.54 152.00
## - I(1/WT9) 1
## - ST9
                     10.57 561.02 153.25
              1
## <none>
                            550.45 153.99
## -\log(WT2) 1
                     21.00 571.45 154.46
## - I(1/LG9) 1
                     23.81 574.26 154.79
## - HT2
              1
                     27.01 577.46 155.15
## - HT9
                    834.59 1385.04 212.89
               1
```

```
##
## Step: AIC=152
## HT18 ~ log(WT2) + HT2 + HT9 + I(1/LG9) + ST9
             Df Sum of Sq
                              RSS
## - ST9
                    10.48 561.02 151.25
              1
                            550.54 152.00
## <none>
## - log(WT2) 1
                    21.70 572.23 152.55
## - HT2
              1
                    27.07 577.61 153.17
## - I(1/LG9) 1
                    84.84 635.37 159.46
## - HT9
              1
                 1183.91 1734.45 225.74
##
## Step: AIC=151.25
## HT18 \sim \log(WT2) + HT2 + HT9 + I(1/LG9)
##
             Df Sum of Sq
                              RSS
                                      AIC
## <none>
                            561.02 151.25
## - log(WT2) 1
                    22.27 583.29 151.82
## - HT2
                    22.54 583.56 151.85
              1
## - I(1/LG9) 1
                    74.58 635.59 157.48
## - HT9
              1
                 1210.14 1771.15 225.12
# This BE method also adds log of WT2 and HT2 for an AIC of 151.25.
bc2 = powerTransform(HT18 ~ log(WT2) + HT2 + HT9 + I(1/LG9), boys)
summary(bc2)
## bcPower Transformation to Normality
     Est Power Rounded Pwr Wald Lwr bnd Wald Upr Bnd
## Y1
        0.6006
                                 -2.792
                          1
##
## Likelihood ratio tests about transformation parameters
                               LRT df
## LR test, lambda = (0) 0.12064784 1 0.7283329
## LR test, lambda = (1) 0.05315145 1 0.8176675
# Don't need to transform HT18 with these regressors
m.boysfull \leftarrow lm(HT18 \sim log(WT2) * HT2 * HT9 * I(1/LG9), boys)
Anova(m.boysfull)
## Anova Table (Type II tests)
##
## Response: HT18
                             Sum Sq Df F value
##
                                                  Pr(>F)
## log(WT2)
                              51.17 4 1.4731 0.224400
## HT2
                              12.67 2 0.7295 0.487197
## HT9
                            1198.07 3 45.9827 2.075e-14 ***
## I(1/LG9)
                            158.80 3 6.0947 0.001286 **
## log(WT2):HT2
                               0.57 1 0.0652 0.799508
## log(WT2):HT9
                               6.57 1 0.7566 0.388560
                               0.13 1 0.0149 0.903278
## HT2:HT9
## log(WT2):I(1/LG9)
                             6.09 1 0.7013 0.406346
## HT2:I(1/LG9)
                               1.14 1 0.1311 0.718813
```

```
## HT9:I(1/LG9)
                              36.21 1 4.1692 0.046458 *
## log(WT2):HT2:HT9
                             6.91 1 0.7957 0.376651
## log(WT2):HT2:I(1/LG9)
                             6.62 1 0.7624 0.386746
## log(WT2):HT9:I(1/LG9)
                              5.96 1 0.6863 0.411358
                               3.80 1 0.4372 0.511499
## HT2:HT9:I(1/LG9)
## log(WT2):HT2:HT9:I(1/LG9)
                            4.18 1 0.4813 0.491038
## Residuals
                             434.25 50
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
# From this, seems like only HT9, inverse of LG9, and their interaction are
# needed.
m.boys <- lm(HT18 \sim HT9 * I(1/LG9), boys)
m.boys.main \leftarrow lm(HT18 \sim HT9 + I(1/LG9), boys)
anova(m.boys.main, m.boys)
## Analysis of Variance Table
## Model 1: HT18 ~ HT9 + I(1/LG9)
## Model 2: HT18 ~ HT9 * I(1/LG9)
## Res.Df RSS Df Sum of Sq
                                F Pr(>F)
## 1
       63 592.33
## 2
        62 549.00 1
                       43.326 4.8929 0.03066 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
# So, interaction seems necessary. Can't reject the null that the
# interaction adds to our understanding of the response.
rp1 <- residualPlots(m.boys)</pre>
```







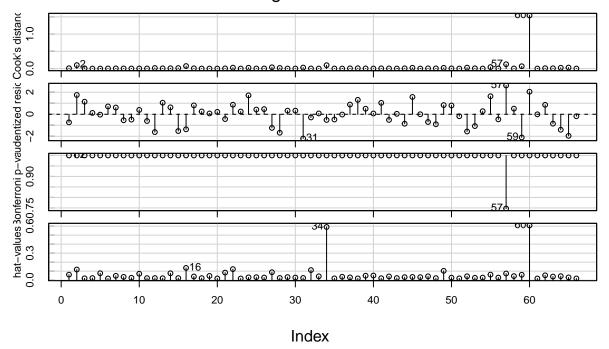
Fitted values

```
rp1
```

```
## HT9 1.063 0.292
## I(1/LG9) 1.214 0.229
## Tukey test 0.754 0.451
```

ncvTest(m.boys)

Diagnostic Plots



```
outlierTest(m.boys)

##

## No Studentized residuals with Bonferonni p < 0.05

## Largest |rstudent|:

## rstudent unadjusted p-value Bonferonni p</pre>
```

0.74722

So. no real outliers, but datapoint 60 is very comparitively influential.

Based on the above analyses, it seems that the best model for explaining the variance seen in HT18 is $lm(HT18 \sim HT9 * I(1/LG9))$. Diagnostic tests revealed that no polynomial term was necessary for this model, the variance can be treated as constant, and finally that there were no outliers in this data - save for entry 60 which was found to be highly influential with a relatively high cook's distance of around 1.5.

3. Use the baseball pitchers data to answer the following questions.

0.011322

57 2.611827

a. Employing one or more of the methods of model selection described in the course, develop a model to predict pitchers' salaries. Be sure to explore the data and think about variables to use as predictors before specifying candidate models. How good is the model, and does it make sense?

```
5 15
                                0 150
                                                   0 400
                                                                        150
                                                                       careerSV
                                         2.5 4.5
   0 1000
                      0
                        150
                                                            0 3000
# The above variables seem to have the strongest relationship with salary
baseball$careerSV2 <- baseball$careerSV + 0.001</pre>
bc1 = powerTransform(cbind(years, careerL, careerW, careerERA, careerG, careerIP,
    careerSV2) ~ 1, baseball)
summary(bc1)
## bcPower Transformations to Multinormality
             Est Power Rounded Pwr Wald Lwr bnd Wald Upr Bnd
## years
                0.4395
                              0.50
                                         0.3510
                                                       0.5280
## careerL
                0.3427
                              0.33
                                         0.2856
                                                       0.3998
                              0.33
                                         0.2993
                                                       0.4064
## careerW
                0.3529
                0.6458
                              1.00
                                         0.0701
                                                       1.2215
## careerERA
## careerG
                0.3522
                              0.33
                                         0.2981
                                                       0.4064
## careerIP
                0.3423
                              0.33
                                         0.2948
                                                       0.3898
                0.2747
                              0.27
                                         0.2420
                                                       0.3074
## careerSV2
## Likelihood ratio tests about transformation parameters
                                          LRT df pval
## LR test, lambda = (0 0 0 0 0 0 0) 396.913 7
## LR test, lambda = (1 1 1 1 1 1 1) 1758.888 7
bc2 = powerTransform(salary ~ sqrt(years) + I(careerL^(1/3)) + I(careerW^(1/3)) +
    careerERA + I(careerG^(1/3)) + I(careerIP^(1/3)) + I(careerSV2^(1/3)), baseball)
summary(bc2)
## bcPower Transformation to Normality
      Est Power Rounded Pwr Wald Lwr bnd Wald Upr Bnd
        0.1736
                      0.33
                                  0.0155
                                               0.3317
## Y1
##
```

```
## Likelihood ratio tests about transformation parameters
##
                               LRT df
                                            pval
## LR test, lambda = (0) 4.630849 1 0.03140202
## LR test, lambda = (1) 98.067349 1 0.00000000
# So, with these regressors, salary needs a cube root transformation, but it
# is really close to a log transformation, and that is easier to interpret,
# so I will use that.
m.base.full <- lm(log(salary) \sim sqrt(years) + I(careerL^(1/3)) + I(careerW^(1/3)) +
    careerERA + I(careerG^{(1/3)}) + I(careerIP^{(1/3)}) + I(careerSV2^{(1/3)}), baseball)
m.bck = step(m.base.full, scope = list(lower = ~1, upper = m.base.full), direction = "backward")
## Start: AIC=-182.16
## log(salary) ~ sqrt(years) + I(careerL^(1/3)) + I(careerW^(1/3)) +
       careerERA + I(careerG^(1/3)) + I(careerIP^(1/3)) + I(careerSV2^(1/3))
##
##
                        Df Sum of Sq
                                        RSS
## - I(careerW^(1/3))
                         1
                             0.01663 57.104 -184.11
## - I(careerL^(1/3))
                         1
                             0.02274 57.110 -184.09
## - I(careerSV2^(1/3)) 1 0.03043 57.118 -184.06
## - I(careerG^(1/3))
                        1
                             0.25101 57.339 -183.39
## - I(careerIP^(1/3))
                       1 0.26780 57.355 -183.33
## - sqrt(years)
                       1 0.36045 57.448 -183.05
## <none>
                                     57.088 -182.16
## - careerERA
                             2.43881 59.526 -176.79
##
## Step: AIC=-184.11
## log(salary) ~ sqrt(years) + I(careerL^(1/3)) + careerERA + I(careerG^(1/3)) +
       I(careerIP^(1/3)) + I(careerSV2^(1/3))
##
##
##
                        Df Sum of Sq
                                        RSS
## - I(careerL^(1/3))
                         1 0.01695 57.121 -186.05
## - I(careerSV2^(1/3)) 1
                             0.03918 57.143 -185.99
## - I(careerG^(1/3))
                        1 0.24483 57.349 -185.35
## - sqrt(years)
                         1
                             0.39715 57.501 -184.89
## <none>
                                     57.104 -184.11
## - I(careerIP^(1/3))
                             1.00286 58.107 -183.04
                       1
## - careerERA
                         1
                             2.66031 59.765 -178.09
##
## Step: AIC=-186.05
## log(salary) ~ sqrt(years) + careerERA + I(careerG^(1/3)) + I(careerIP^(1/3)) +
##
       I(careerSV2^(1/3))
##
                        Df Sum of Sq
                                        RSS
## - I(careerSV2^(1/3)) 1
                              0.0431 57.164 -187.92
## - I(careerG^(1/3))
                         1
                              0.2668 57.388 -187.23
## - sqrt(years)
                              0.3979 57.519 -186.83
                         1
## <none>
                                     57.121 -186.05
## - I(careerIP^(1/3))
                        1
                              3.1380 60.259 -178.64
## - careerERA
                         1
                              3.2488 60.370 -178.32
##
## Step: AIC=-187.92
## log(salary) ~ sqrt(years) + careerERA + I(careerG^(1/3)) + I(careerIP^(1/3))
```

```
##
##
                       Df Sum of Sq
                                        RSS
                                                AIC
                              0.3838 57.548 -188.74
## - sqrt(years)
                                     57.164 -187.92
## <none>
## - I(careerG^(1/3))
                        1
                              1.7672 58.932 -184.56
## - careerERA
                              3.4608 60.625 -179.58
                         1
## - I(careerIP^(1/3)) 1
                              8.5505 65.715 -165.39
##
## Step: AIC=-188.74
## log(salary) ~ careerERA + I(careerG^(1/3)) + I(careerIP^(1/3))
##
                        Df Sum of Sq
                                        RSS
## <none>
                                     57.548 -188.74
## - I(careerG^(1/3))
                              1.7353 59.284 -185.51
## - careerERA
                              4.2774 61.826 -178.12
## - I(careerIP<sup>(1/3)</sup>) 1
                            11.4809 69.029 -158.73
# So, this suggests that the model should be based on careerERA, careerG^1/3
# and careerIP^1/3.
scatterplotMatrix(~log(salary) + careerERA + I(careerG^(1/3)) + I(careerIP^(1/3)),
    smoother = FALSE, data = baseball)
                        2.5
                                  4.5
                                                                      10
                            3.5
       log.salary
5.5
                          careerERA
                                           I.career Q..1.3..
                                                              I.careerIP..1.3..
15
0
           6.0
                7.0
# Looks good enough! The curving of the data for careerG and IP is a little
# concerning, but it seems straight enough for my current purposes.
m.pitch.final <- lm(log(salary) ~ careerERA + I(careerG^(1/3)) + I(careerIP^(1/3)),</pre>
    baseball)
summary(m.pitch.final)
```

```
##
## Call:
  lm(formula = log(salary) ~ careerERA + I(careerG^(1/3)) + I(careerIP^(1/3)),
       data = baseball)
##
##
## Residuals:
       Min
                  10
                      Median
                                    30
                                            Max
## -2.75505 -0.34531 0.07592 0.37316
                                       1.84521
##
## Coefficients:
##
                     Estimate Std. Error t value Pr(>|t|)
                                 0.37065
                                         13.261 < 2e-16 ***
## (Intercept)
                      4.91523
## careerERA
                     -0.27805
                                 0.07777
                                          -3.576 0.000454 ***
## I(careerG^(1/3))
                      0.11199
                                 0.04918
                                           2.277 0.023994 *
                                           5.858 2.33e-08 ***
## I(careerIP^(1/3)) 0.15840
                                 0.02704
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.5784 on 172 degrees of freedom
     (30 observations deleted due to missingness)
## Multiple R-squared: 0.5857, Adjusted R-squared: 0.5784
## F-statistic: 81.04 on 3 and 172 DF, p-value: < 2.2e-16
```

This chosen model, with careerERA, and the cube roots of careerG and careerIP as the regressors explains roughly 58% of the variance seen in the (log treansformed) salary variable. This seems to be pretty good for this rather messy data - and it also makes a good amount of sense. Pitchers who do a better job striking out batters (lower ERA), and who have been playing in the league longer and so have more experience, end up with higher salaries. So, more experienced better (by one important, individual, metric) pitchers make more money.

b. Repeat part a but divide the data randomly into two subsamples, applying one or more methods of model selection to the first subsample. Then evaluate the selected models on the second subsample.

```
Est Power Rounded Pwr Wald Lwr bnd Wald Upr Bnd
##
## years
                 0.4494
                                0.50
                                           0.3175
                                                         0.5814
                                                         0.3573
                 0.2783
                                0.33
                                           0.1993
## careerL
## careerW
                 0.3201
                                0.33
                                           0.2465
                                                         0.3938
                                1.00
## careerERA
                 0.5518
                                          -0.2347
                                                         1.3382
## careerG
                                0.33
                                           0.2392
                                                         0.3861
                 0.3127
```

```
## careerIP
                0.2999
                              0.33
                                         0.2356
                                                       0.3642
## careerSV2
                0.2653
                              0.27
                                         0.2152
                                                       0.3153
## Likelihood ratio tests about transformation parameters
                                          LRT df pval
## LR test, lambda = (0 0 0 0 0 0 0) 164.7615 7
## LR test, lambda = (1 1 1 1 1 1 1) 923.2698 7
bc2 = powerTransform(salary \sim sqrt(years) + I(careerL^{(1/3)}) + I(careerW^{(1/3)}) +
    careerERA + I(careerG^(1/3)) + I(careerIP^(1/3)) + I(careerSV2^(1/3)), train)
summary(bc2)
## bcPower Transformation to Normality
      Est Power Rounded Pwr Wald Lwr bnd Wald Upr Bnd
         0.1638
## Y1
                          0
                                 -0.0606
                                               0.3882
##
## Likelihood ratio tests about transformation parameters
                               LRT df
## LR test, lambda = (0) 2.029669 1 1.542542e-01
## LR test, lambda = (1) 51.579542 1 6.875611e-13
# So, rounded powers all seem to be the same.
m.train.full <- lm(log(salary) ~ sqrt(years) + I(careerL^(1/3)) + I(careerW^(1/3)) +</pre>
    careerERA + I(careerG^{(1/3)}) + I(careerIP^{(1/3)}) + I(careerSV2^{(1/3)}), train)
m.bck = step(m.train.full, scope = list(lower = ~1, upper = m.train.full), direction = "backward")
## Start: AIC=-78.8
## log(salary) ~ sqrt(years) + I(careerL^(1/3)) + I(careerW^(1/3)) +
##
       careerERA + I(careerG^(1/3)) + I(careerIP^(1/3)) + I(careerSV2^(1/3))
##
##
                        Df Sum of Sq
                                        RSS
## - sqrt(years)
                         1 0.00002 32.108 -80.800
## - I(careerW^(1/3))
                             0.02155 32.129 -80.739
## - I(careerIP^(1/3))
                             0.03304 32.141 -80.707
                         1
## - I(careerG^(1/3))
                         1
                             0.06119 32.169 -80.627
## - I(careerL^(1/3))
                             0.07439 32.182 -80.590
                         1
## - I(careerSV2^(1/3)) 1
                             0.09222 32.200 -80.539
## <none>
                                     32.108 -78.800
## - careerERA
                             2.75020 34.858 -73.322
##
## Step: AIC=-80.8
## log(salary) ~ I(careerL^(1/3)) + I(careerW^(1/3)) + careerERA +
       I(careerG^(1/3)) + I(careerIP^(1/3)) + I(careerSV2^(1/3))
##
##
                        Df Sum of Sq
                                        RSS
## - I(careerW^(1/3))
                             0.02247 32.130 -82.737
## - I(careerIP^(1/3))
                         1
                             0.03498 32.143 -82.701
## - I(careerG^(1/3))
                             0.06357 32.171 -82.620
## - I(careerL^(1/3))
                         1
                             0.07457 32.182 -82.589
## - I(careerSV2^(1/3)) 1
                             0.09410 32.202 -82.534
## <none>
                                     32.108 -80.800
## - careerERA
                             2.77239 34.880 -75.264
##
```

```
## Step: AIC=-82.74
## log(salary) ~ I(careerL^(1/3)) + careerERA + I(careerG^(1/3)) +
##
       I(careerIP^(1/3)) + I(careerSV2^(1/3))
##
##
                        Df Sum of Sq
                                        RSS
                                                AIC
## - I(careerG^(1/3))
                             0.05686 32.187 -84.576
                         1
## - I(careerL^(1/3))
                             0.05955 32.190 -84.568
                         1
## - I(careerSV2^(1/3)) 1
                             0.08240 32.213 -84.503
## - I(careerIP^(1/3))
                        1
                             0.27109 32.401 -83.972
## <none>
                                     32.130 -82.737
## - careerERA
                         1
                             2.86511 34.995 -76.964
##
## Step: AIC=-84.58
## log(salary) ~ I(careerL^(1/3)) + careerERA + I(careerIP^(1/3)) +
       I(careerSV2^(1/3))
##
##
##
                        Df Sum of Sq
                                        RSS
                                                AIC
## - I(careerSV2^(1/3)) 1
                             0.02992 32.217 -86.491
## - I(careerL^(1/3))
                             0.08621 32.273 -86.332
                         1
## - I(careerIP^(1/3))
                             0.50354 32.691 -85.163
## <none>
                                     32.187 -84.576
## - careerERA
                             3.00631 35.193 -78.450
##
## Step: AIC=-86.49
## log(salary) ~ I(careerL^(1/3)) + careerERA + I(careerIP^(1/3))
##
                       Df Sum of Sq
                                       RSS
                                               AIC
                             0.0586 32.276 -88.326
## - I(careerL^(1/3))
                        1
## <none>
                                    32.217 -86.491
## - I(careerIP<sup>(1/3)</sup>) 1
                             0.7451 32.962 -86.410
## - careerERA
                        1
                             3.6839 35.901 -78.639
##
## Step: AIC=-88.33
## log(salary) ~ careerERA + I(careerIP^(1/3))
##
                       Df Sum of Sq
##
                                       RSS
                                               AIC
## <none>
                                    32.276 -88.326
## - careerERA
                             4.1315 36.407 -79.365
                        1
## - I(careerIP^(1/3)) 1
                           30.8998 63.175 -29.210
# interestingly, this training set points to a model without careerG like in
# part a, here just with careerERA and careerIP. Though the overall AIC is
# much higher than in part a, so maybe this model won't be as good?
m.test <- lm(log(salary) ~ careerERA + I(careerIP^(1/3)), test)
summary(m.test)
##
## lm(formula = log(salary) ~ careerERA + I(careerIP^(1/3)), data = test)
## Residuals:
       Min
                1Q Median
                                30
                                       Max
## -2.8034 -0.3342 0.0708 0.3695 1.1396
```

```
##
## Coefficients:
##
                    Estimate Std. Error t value Pr(>|t|)
                                0.49483
                                         11.123 < 2e-16 ***
## (Intercept)
                     5.50415
## careerERA
                    -0.36545
                                0.10797
                                         -3.385 0.00109 **
                                          9.164 3.39e-14 ***
## I(careerIP^(1/3))
                    0.20082
                                0.02191
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.5728 on 82 degrees of freedom
     (18 observations deleted due to missingness)
## Multiple R-squared: 0.5957, Adjusted R-squared: 0.5858
## F-statistic: 60.41 on 2 and 82 DF, p-value: < 2.2e-16
```

Interstingly, even though the AIC arrived at using the backward elimination method on the training set was less negative than in part a when the full dataset was used, when the final model identified by the training set was evaluated on the validation subsample - the amount of variation explained by the model was slightly higher than in part a - 59% vs 58%. This is also despite the model chosen in part b having one less regressor. So at the very worst, the method of subsetting the data to choose a model used here is equivalent to using backward elimination on the entire dataset - at least in this particular case.