STAT 331 Final Project

Maxine, Estella, Judy, Weiwei04/12/2021

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1 Summary

A maximum of 200 words describing the objective of the report, an overview of the statistical analysis, and summary of the main results.

2 Objective

We are looking to investigate the most influential factors that contribute to the average leukocyte telomere length in a person. We would like to especially look for human-adjustable factors such as whether a person smokes or exposure to persistent organic pollutants.

3 Exploratory Data Analysis

The covariates of interest from the provided dataset are

```
names(pollutants)
```

```
"POP_PCB1"
    [1] "length"
                                               "POP PCB2"
                                                                  "POP_PCB3"
##
        "POP_PCB4"
                            "POP_PCB5"
                                               "POP_PCB6"
                                                                  "POP_PCB7"
##
    [5]
       "POP PCB8"
                            "POP PCB9"
                                               "POP PCB10"
                                                                  "POP PCB11"
## [13] "POP dioxin1"
                            "POP dioxin2"
                                               "POP dioxin3"
                                                                  "POP furan1"
##
   [17]
        "POP_furan2"
                            "POP_furan3"
                                               "POP furan4"
                                                                  "whitecell count"
   [21]
        "lymphocyte_pct"
                            "monocyte_pct"
                                               "eosinophils_pct"
                                                                  "basophils_pct"
                                               "edu_cat"
                                                                  "race_cat"
   [25]
        "neutrophils_pct"
                            "BMI"
  [29]
        "male"
                                               "yrssmoke"
                                                                  "smokenow"
                            "ageyrs"
  [33] "ln_lbxcot"
```

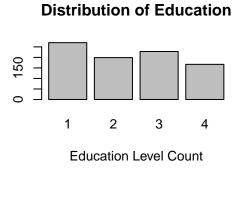
Note that "edu_cat", "race_cat", "male", "smokenow" are categorical values and the rest are continuous.

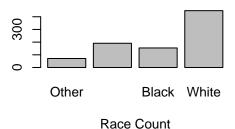
3.1 Data Distribution

We shall now investigate the distribution of covariates from the supplied data.

From the output of summary statistics on the covariates (see in appendix 7.1), we observed that all values are non-negative and there are more observations with values close to 0 than values with large magnitude across all covariates.

Now we shall have a closer look at the distribution of individual covariate. For categorical data,





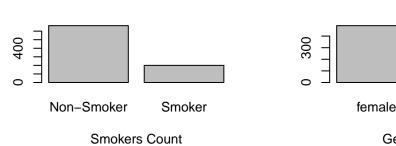
Distribution of Gender

Gender Count

male

Distribution of Race

Distribution of Current Smokers



We may observe from the bar graphs that there are more data about non-smokers than smokers and white people than other races. There are more entries for lower education than higher, and more female than male. However, the distribution of gender and education is relatively close.

Now for continuous data, we made boxplots to see the distribution of these covariates, the plots can be found in the appendix 7.2. From these plots, we notice some extreme outliers in some concentration values of PCBs, Dioxins, and Furan. The maximum values are sometimes over double the magnitude of the second largest.

However, with a little investigation in the appendix 7.3, we see that the extreme outliers across different types of PCB mostly came from one observation.

```
POP_PCB2 POP_PCB3 POP_PCB4 POP_PCB5 POP_PCB6 POP_PCB7 POP_PCB8 POP_PCB9
##
                   123000
                            487000
                                      708000
                                                319000
                                                          127000
##
   436
         165000
                                                                   187000
                                                                             144000
       POP_PCB10 POP_PCB11
##
## 436
              131
                        137
```

This observation contributes to the maximum value for PCB1 to PCB6, as well as PCB8 and PCB9

Similarly, the most extreme outliers from Dioxin and Furan also came from the same entry of data:

- Entry 285 contain the highest value for Dioxin 1 and 3, which are the two extreme outliers as we can see from the boxplots
- Entry 559 contain the highest value for Furan 2 and 4, where Furan 4 has an extreme outlier

Other covariates, as we see from the boxplots, do not have outliers that are as extreme as those from pollutant data. We further observe that they do not have a common entry that contributes to the outliers.

3.2 Multicolinearity

pollutants [436, 3:12]

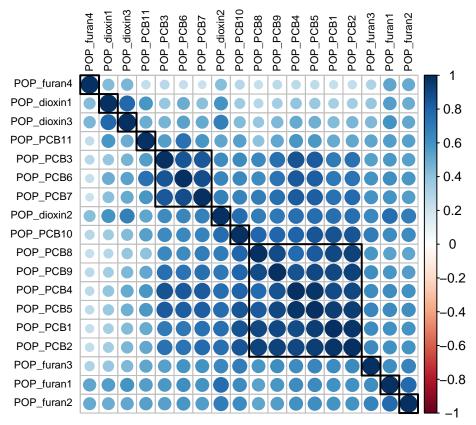
We learned that severe multicollinearity between covariates could result in unstable coefficient estimates and inflated standard errors. Therefore, in this section, we will investigate correlations among values that we may

expect multicollinearity to appear, such as between different types of organic pollutants POP_PCB1-11, POP_dioxin1-3, Pop_furan1-4, as well as white blood cell components.

To obtain the heatmaps that visualize correlations among covariates, we first computed Spearman correlations for each pair of covariates of interest and represented the measured values through gradients of a color scheme. In our example, blue refers to positive correlations and red, negative. Furthermore, the darker colours signify a higher correlation among the covariates. Finally, we clustered variables with higher correlations together such that the covariates within the same rectangles are highly correlated such that they may have dependencies on each other.

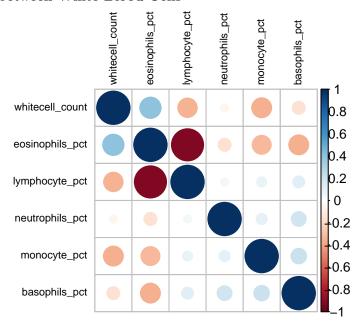
3.2.1 Correlation among Persistent Pollution

corrplot 0.84 loaded



Based on the above plot, we noticed the correlations mostly exist among the organic pollutants of the same kind. Specifically, the correlations among POP_PCB3,6,7 and POP_PCB8,9,4,5,1,2 are higher than others.

3.2.2 Correlation between White Blood Cells



From the graph above, we see that there is no strong positive correlation among the components of white blood cells, however, there is a strong negative correlation between lymphocytes and eosinophils percentage in the given data.

We shall omit the analysis on correlations between other covariate from this section as we do not expect personal health data such as BMI or years of smoke to have a logical significant correlation with each other, white blood cell data, or exposure to pollutants.

To further investigate how these listed correlations affect the observed data, we shall consider adding interaction terms to our model, and performed p-test to check their statistical significance.

4 Methods

Describe your statistical analysis: What is your model? Did you use any transformations or extensions of the basic multiple linear regression model? How did you select a model? Does the model fit the data well? Are the necessary assumptions met? Be sure to explain and justify your decisions.

4.1 Linear Model Assumptions

Since we have no access to data collection, we shall proceed by assuming that the independence assumption is satisfied.

As for the normality assumption, as the given dataset is relatively large, we may assume the data is approximately Normally distributed due to the Central Limit Theorem.

Now to assess whether any covariate has a nonlinearity relationship with the outcome in the multiple linear regression model, we used added-variable plots(avPlot), as shown in appendix 7.4. The plots isolate the relationship between the outcome and each of the covariates after adjusting for the other covariate. If the plot of the outcome versus a covariate x has a nonlinear shape, it may indicate a regression model with a higher power of this variable, for example, x^2 . With the given data, we see from the avPlots that all plots have a linear shape, thus the outcome is expected to have a linear relationship with all of the covariates. Therefore, the models constructed in this report do not consider non-linear terms.

4.2 Finding the model

We shall first split the data into training and testing set to ensure the final model is well-generalized without problems such as overfitting or underfitting.

```
set.seed(23)
train_idx <- sample(nrow(pollutants), 650, replace = FALSE, prob = NULL)
train_data <- pollutants[train_idx,]
test_data <- pollutants[-train_idx, ]</pre>
```

4.2.1 Investigate Interactions

As we have seen in the EDA section, we would like to investigate interactions among pollutants as well as white blood cell-related data. By building a large linear model and filtering the interactions with p values ≤ 0.05 , we have selected the following potential interaction terms that we may consider in the model building process:

names(selected)

```
[1] "POP_PCB1:POP_PCB9"
##
                                           "POP_PCB2:POP_PCB4"
##
    [3] "POP_PCB2:POP_PCB5"
                                           "POP_PCB2:POP_PCB6"
    [5] "POP_PCB2:POP_PCB8"
                                           "POP_PCB2:POP_PCB9"
##
   [7] "POP_PCB2:POP_PCB10"
                                           "POP_PCB2:POP_furan3"
   [9] "POP_PCB2:POP_furan4"
                                           "POP_PCB2:lymphocyte_pct"
##
## [11] "POP_PCB2:monocyte_pct"
                                           "POP_PCB2:eosinophils_pct"
  [13] "POP_PCB2:basophils_pct"
                                           "POP_PCB4:POP_PCB10"
  [15] "POP_PCB4:POP_dioxin3"
                                           "POP_PCB5:POP_PCB11"
                                           "POP_PCB5:POP_dioxin3"
  [17] "POP_PCB5:POP_dioxin2"
## [19] "POP_PCB5:POP_furan2"
                                           "POP_PCB6:POP_PCB8"
## [21] "POP PCB6:POP PCB10"
                                           "POP PCB7:POP PCB9"
## [23] "POP_PCB7:POP_dioxin2"
                                           "POP_PCB8:POP_PCB10"
## [25] "POP PCB8:POP PCB11"
                                           "POP PCB8:POP furan3"
## [27] "POP_PCB9:POP_dioxin2"
                                           "whitecell_count:lymphocyte_pct"
## [29] "whitecell count:monocyte pct"
                                           "whitecell_count:eosinophils_pct"
  [31] "whitecell count:basophils pct"
```

We now shall select a linear model with all covariate and interaction terms, we can find the summary of the resulting model in the appendix 7.5.1.

MAIC_Interaction

```
##
## Call:
## lm(formula = length ~ POP_PCB1 + POP_PCB10 + POP_furan3 + whitecell_count +
       eosinophils_pct + race_cat + male + ageyrs + ln_lbxcot, data = train_data)
##
##
##
  Coefficients:
                           POP_PCB1
##
       (Intercept)
                                            POP_PCB10
                                                             POP_furan3
##
         1.305e+00
                         -7.505e-07
                                            1.527e-03
                                                              3.658e-03
## whitecell_count eosinophils_pct race_catMexican
                                                          race_catBlack
##
        -6.718e-03
                          2.110e-03
                                           -1.834e-02
                                                              5.185e-02
##
                                                              ln lbxcot
     race catWhite
                           malemale
                                               ageyrs
##
        -1.286e-02
                          -5.164e-02
                                           -6.727e-03
                                                              5.046e-03
AIC_MSPE
```

[1] 0.0471547

MBIC_Interaction

```
##
## Call:
## lm(formula = length ~ POP_PCB10 + male + ageyrs, data = train_data)
##
## Coefficients:
## (Intercept) POP_PCB10 malemale ageyrs
## 1.399288 0.001788 -0.053197 -0.007457
BIC_MSPE
```

[1] 0.04679024

This result shows that the model selected by BIC was preferred as it has a lower MSPE, very generalized, and easy to interpret. At the same time, note that the model chosen by AIC has more parameters but a lower prediction score, this implies that the added parameters added too much variability to the model and seems to have overfitted the training data. Furthermore, as we had included only one interaction term in the AIC model and it did not improve the performance of the model. We decided that none of the interaction terms contribute significantly to the outcome of interest (telomere length). In the next part of the analysis, we have removed these terms for simplicity.

4.2.2 Reduce Multicolinearity

An additional technique we may use to reduce the impact of multicollinearity on our model is checking variance inflation factor (VIF). As interaction terms were eliminated, we shall regress on all non-categorical covariates and identify those with the largest VIF one at a time until there were no more with 'high' multicollinearity. We used a VIF (Variance Inflation Factor) > 10 as an indicator of "high" multicollinearity (general practice). And after the covariate eliminations, the reduced covariates looked like:

Loading required package: carData

The explanatory variables that remained from the selection are:

VIFselected

MAIC_reduced

```
[1] "POP PCB3"
                           "POP PCB6"
                                               "POP PCB7"
                                                                  "POP PCB8"
##
##
    [5] "POP_PCB9"
                            "POP_PCB10"
                                               "POP_PCB11"
                                                                  "POP_dioxin1"
    [9] "POP dioxin2"
                           "POP dioxin3"
                                               "POP furan1"
                                                                  "POP furan2"
##
  [13]
       "POP furan3"
                           "POP furan4"
                                               "whitecell_count" "lymphocyte_pct"
                                                                  "BMI"
       "monocyte_pct"
                           "basophils_pct"
                                               "neutrophils_pct"
        "edu_cat"
                            "race_cat"
                                               "male"
                                                                  "ageyrs"
   [21]
   [25] "yrssmoke"
                           "smokenow"
                                               "ln_lbxcot"
```

To validate our parameter selection steps, we could run stepwise selection again on the reduced model.

4.2.3 Model via Forward-Backward Selection

```
##
## Call:
##
  lm(formula = length ~ POP_dioxin3 + POP_furan3 + lymphocyte_pct +
##
       race_cat + male + ageyrs + ln_lbxcot, data = train_data)
##
##
  Coefficients:
##
       (Intercept)
                         POP_dioxin3
                                           POP_furan3
                                                         lymphocyte_pct
                          -3.528e-05
                                             5.877e-03
##
         1.436e+00
                                                             -1.801e-03
```

```
race_catBlack
                                                               malemale
## race_catMexican
                                        race_catWhite
##
                           5.850e-02
                                           -1.014e-02
                                                             -5.309e-02
        -1.633e-02
                           ln lbxcot
##
            ageyrs
                           3.965e-03
##
        -6.600e-03
AIC MSPE
## [1] 0.04709662
MBIC_reduced
##
## Call:
## lm(formula = length ~ POP_furan3 + ageyrs, data = train_data)
##
## Coefficients:
##
  (Intercept)
                 POP furan3
                                   ageyrs
##
      1.373603
                   0.005311
                                -0.007226
BIC_MSPE
```

[1] 0.04554553

As we see, we get the same result that the model selected by BIC still outperformed the one selected by AIC. Therefore this model is our first candidate model I. We also built another model using the automatic parameter selections of Lasso, which we would discuss later.

4.2.4 Model via Cross-Validation with Ridge

In order to get accurate prediction evaluations for our models, we used the idea of 80% and 20% train-test split; To ensure the entire training set is covered and each observation is well represented, we divided the training data into 10 folds and repeatedly cross-validated the MSPE. Besides, we performed shrinkage methods like lasso and ridge to solve the overfitting problem. For example, we used ridge with cross validation to update our Model I as follow:

```
# estella's work cross validation using ridge on BIC model
## model 1
library(glmnet)
## Loading required package: Matrix
## Loaded glmnet 4.1-1
Y <- train_data[, c("length")]
BIC_train_X <- train_data[, c( "ageyrs", "POP_furan3")] # Features selected by BIC
BIC_test_X <- test_data[, c( "ageyrs", "POP_furan3")]</pre>
 # use ridge, default 10 folds
cvfit_ridge <- cv.glmnet(x = data.matrix(BIC_train_X ), y = Y, alpha = 0)</pre>
# estimated betas for min lambda
coef(cvfit_ridge, s = "lambda.min")
## 3 x 1 sparse Matrix of class "dgCMatrix"
##
## (Intercept) 1.356863991
               -0.006736909
## ageyrs
## POP furan3
                0.004245970
pred_ridge_BIC <- predict(cvfit_ridge, newx = data.matrix(BIC_test_X), s = "lambda.min")</pre>
```

With the consideration that lasso could also do parameter selections, we examined sending the remaining covariates in the VIF reduced model alongwith the categorical covariates to 'glmnet' function and let it pick the best model for us.

```
4.2.5 Model via Cross-Validation with LASSO
## estella's work cross validation using lasso to do model selections on reduced model selected by VIF
## model 2
# Load libraries
library(data.table)
library(mltools)
train_df <- as.data.table(train_data[c(VIFselected)])</pre>
train_oh <- one_hot(train_df )</pre>
test_df <- as.data.table(test_data[c(VIFselected)])</pre>
test_oh <- one_hot(test_df )</pre>
# try lasso and let lasso do the parameters selection
cvfit_lasso_oh <- cv.glmnet(x = data.matrix(train_oh), y = Y, alpha = 1) # use lasso</pre>
coef(cvfit_lasso_oh, s = "lambda.min")
## 36 x 1 sparse Matrix of class "dgCMatrix"
##
## (Intercept)
                         1.343495e+00
## POP_PCB3
## POP_PCB6
## POP PCB7
## POP_PCB8
## POP_PCB9
## POP_PCB10
## POP PCB11
```

5 Results

Report on the findings of your analysis

In the end, we looked at the model performance on the remaining test set and computed the MPSE of each model.

```
#model 1
mean((test_data$length - pred_ridge_BIC)^2)

## [1] 0.04568019

#model 2
mean((test_data$length - pred_lasso)^2)

## [1] 0.04653322
```

6 Discussion

Comment on your findings/conclusions; describe any limitations of your analysis.

We have considered the multicollinearity and interactions within the eleven PCB covariates and similarly for the three dioxin covariates and four furan covariates. However, the multicollinearity and interactions between these eighteen exposure covariates and other covariates are not considered. It is expected that there does not exist any causal relationship between exposure covariates and other covariates since the former relates to the surrounding environment and the latter relates to personal characteristics. For example, it's believed that the concentration of POP_PCB10 is unrelated to the value of ageyrs and BMI.

Besides, the report has analyzed whether the outcome has a nonlinear relationship with any of the covariates. However, it has not fully analyzed whether any of the remaining assumptions for linear regression models are broken, which include independence, normality and homoscedasticity. These assumptions can be further tested with plots and investigations of the residuals.

7 Appendix

7.1 Data Summary

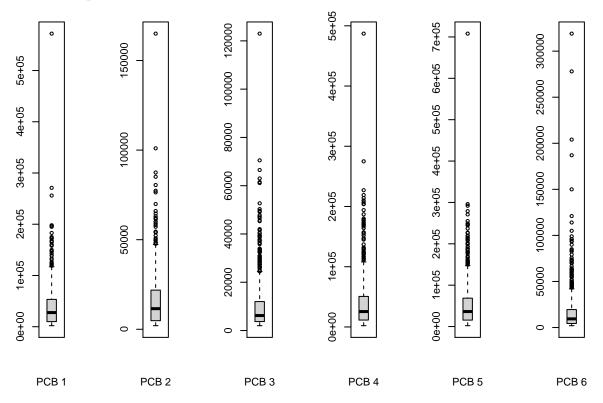
Looking at the useful metrics for the data

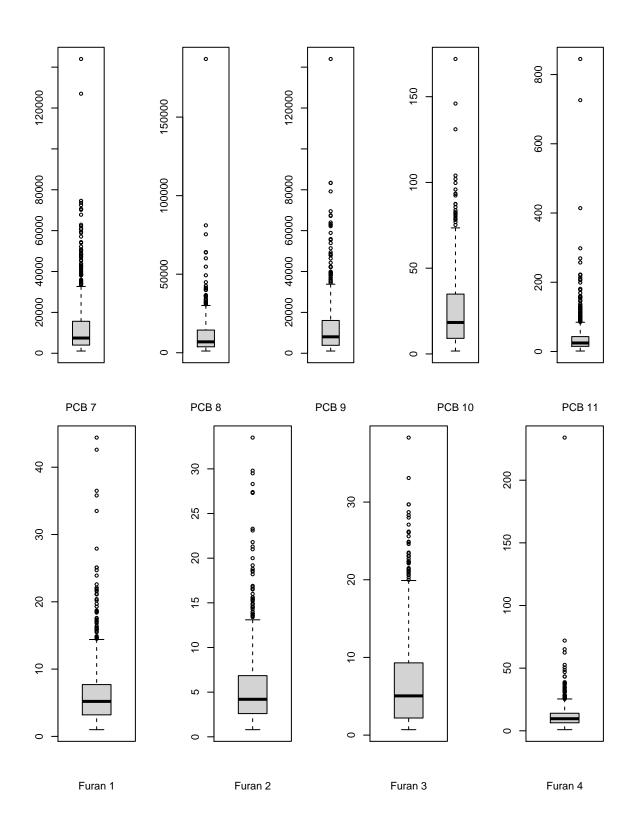
summary(pollutants)

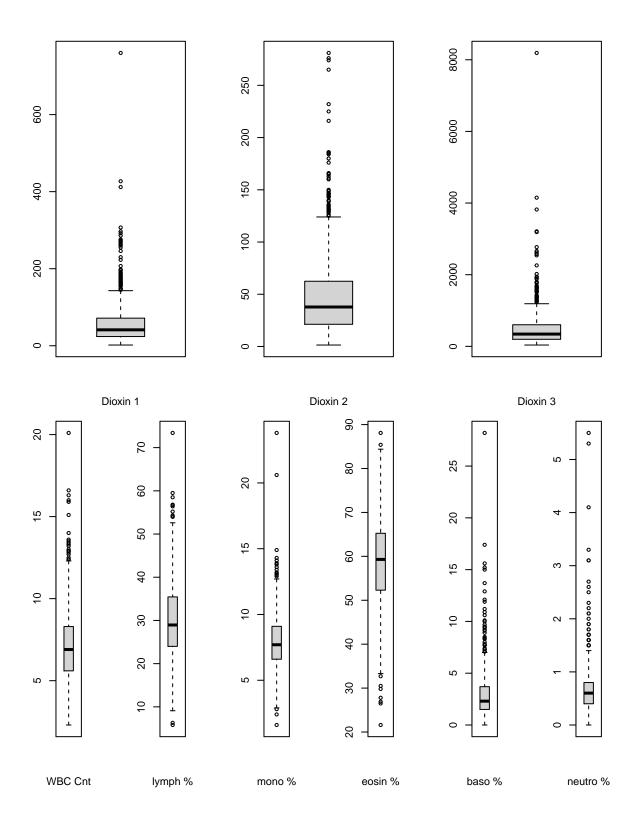
```
POP_PCB1
                                           POP_PCB2
                                                             POP_PCB3
##
        length
##
    Min.
           :0.5266
                                2000
                                                  2000
                                                                    2000
                      Min.
                             :
                                        Min.
                                               :
                                                          Min.
                                                                 :
                      1st Qu.:
##
    1st Qu.:0.8754
                                9975
                                        1st Qu.:
                                                  4800
                                                          1st Qu.:
                                                                    3700
##
    Median :1.0286
                      Median: 27600
                                        Median: 11500
                                                          Median :
                                                                    6200
##
    Mean
           :1.0543
                      Mean
                             : 38082
                                        Mean
                                             : 15637
                                                          Mean
                                                                 : 10158
##
    3rd Qu.:1.2095
                      3rd Qu.: 53325
                                        3rd Qu.: 21825
                                                          3rd Qu.: 12000
##
    Max.
           :2.3512
                      Max.
                             :572000
                                        Max. :165000
                                                          Max.
                                                                 :123000
##
       POP PCB4
                         POP_PCB5
                                           POP_PCB6
                                                             POP_PCB7
##
           : 2100
                                               :
                                                                 : 1100
    Min.
                      Min.
                                2100
                                        Min.
                                                  2000
                                                          Min.
    1st Qu.: 11475
                      1st Qu.: 15600
                                                          1st Qu.:
##
                                        1st Qu.:
                                                  4400
                                                                    4000
##
    Median : 25550
                      Median: 36300
                                        Median: 9400
                                                          Median :
                                                                    7450
##
    Mean
          : 38456
                      Mean
                            : 52650
                                        Mean
                                              : 16820
                                                          Mean
                                                                 : 12682
    3rd Qu.: 50650
                      3rd Qu.: 68625
                                        3rd Qu.: 19500
                                                          3rd Qu.: 15625
           :487000
##
    Max.
                             :708000
                                               :319000
                                                          Max.
                                                                 :144000
                      Max.
                                        Max.
##
       POP_PCB8
                         POP_PCB9
                                          POP_PCB10
                                                            POP_PCB11
##
          : 1100
                                1100
    Min.
                      Min.
                                        Min.
                                               : 1.70
                                                          Min.
                                                                 : 1.30
    1st Qu.:
                                                          1st Qu.: 14.80
              3800
                      1st Qu.:
                                3900
                                        1st Qu.: 9.10
##
    Median :
              6950
                                        Median: 18.35
                                                          Median: 24.50
                      Median :
                                8050
##
    Mean
          : 10530
                      Mean
                             : 12220
                                        Mean
                                               : 24.49
                                                          Mean
                                                                 : 38.15
##
    3rd Qu.: 14425
                      3rd Qu.: 16025
                                        3rd Qu.: 34.90
                                                          3rd Qu.: 42.95
##
           :187000
                             :144000
                                               :172.00
                                                                 :845.00
    Max.
                      Max.
                                        Max.
                                                          Max.
##
     POP_dioxin1
                       POP_dioxin2
                                         POP_dioxin3
                                                            POP_furan1
##
    Min.
          : 1.90
                             : 1.40
                                               : 36.8
                                                                 : 1.000
                      Min.
                                        Min.
                                                          Min.
##
    1st Qu.: 23.90
                      1st Qu.: 21.27
                                        1st Qu.: 197.0
                                                          1st Qu.: 3.200
    Median : 41.35
##
                      Median: 37.80
                                        Median: 342.5
                                                          Median : 5.200
##
    Mean : 57.65
                      Mean : 47.81
                                        Mean
                                              : 494.4
                                                          Mean
                                                                 : 6.371
##
    3rd Qu.: 71.62
                      3rd Qu.: 62.42
                                        3rd Qu.: 603.0
                                                          3rd Qu.: 7.700
##
    Max.
           :760.00
                      Max.
                             :281.00
                                               :8190.0
                                                          Max.
                                                                 :44.400
##
      POP_furan2
                        POP_furan3
                                          POP_furan4
                                                          whitecell_count
           : 0.800
                             : 0.700
##
    Min.
                      Min.
                                        Min.
                                               : 0.90
                                                          Min.
                                                                 : 2.300
##
    1st Qu.: 2.600
                      1st Qu.: 2.200
                                        1st Qu.: 6.40
                                                          1st Qu.: 5.600
    Median: 4.200
                      Median : 5.050
                                        Median: 9.65
                                                          Median: 6.900
##
    Mean
           : 5.390
                      Mean
                             : 6.669
                                        Mean
                                               : 11.54
                                                          Mean
                                                                 : 7.191
##
    3rd Qu.: 6.825
                      3rd Qu.: 9.300
                                        3rd Qu.: 14.00
                                                          3rd Qu.: 8.300
##
    Max.
           :33.500
                             :38.300
                                               :234.00
                                                          Max.
                      Max.
                                        Max.
                                                                 :20.100
    lymphocyte_pct
                      monocyte_pct
                                       eosinophils_pct basophils_pct
##
    Min. : 5.80
                     Min.
                           : 1.600
                                       Min.
                                              :21.60
                                                        Min.
                                                               : 0.000
##
    1st Qu.:24.00
                     1st Qu.: 6.600
                                       1st Qu.:52.35
                                                        1st Qu.: 1.500
##
    Median :28.95
                     Median : 7.700
                                       Median :59.30
                                                        Median : 2.300
##
    Mean
           :29.92
                     Mean
                            : 7.936
                                              :58.62
                                                        Mean
                                                               : 2.903
                                       Mean
##
    3rd Qu.:35.42
                     3rd Qu.: 9.100
                                       3rd Qu.:65.22
                                                        3rd Qu.: 3.700
                            :23.800
##
    Max.
           :73.40
                     Max.
                                              :88.10
                                       Max.
                                                       Max.
                                                               :28.200
##
    neutrophils pct
                           BMI
                                       edu cat
                                                  race cat
                                                                  male
##
    Min.
           :0.0000
                      Min.
                             :16.16
                                       1:270
                                               Other : 71
                                                              female:490
##
    1st Qu.:0.4000
                      1st Qu.:23.88
                                       2:199
                                               Mexican:191
                                                              male :374
##
    Median :0.6000
                                       3:228
                      Median :27.38
                                               Black
                                                      :154
           :0.6669
                             :28.09
    Mean
                      Mean
                                       4:167
                                               White
                                                     :448
```

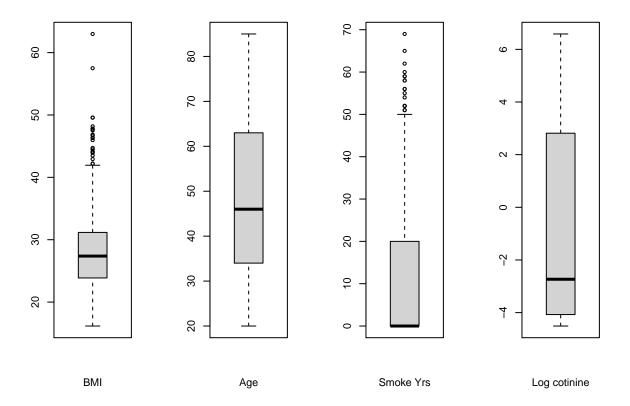
3rd Qu.:0.8000 3rd Qu.:31.17 :5.5000 Max. :62.99 ## Max. yrssmoke ## ageyrs smokenow ln_lbxcot ## Min. :20.00 Min. : 0.0 Non-Smoker:664 Min. :-4.50991st Qu.:34.00 1st Qu.: 0.0 1st Qu.:-4.0745 ## Smoker :200 Median: 0.0 Median :-2.7334 ## Median :46.00 Mean :-0.9804 Mean :48.36 Mean :10.6 3rd Qu.:63.00 3rd Qu.:20.0 3rd Qu.: 2.8000 ## :85.00 Max. Max. :69.0 Max. : 6.5848

7.2 Boxplots









7.3 Outlier Entries

Here we will find entries where outliers for different covariate occurred.

```
pollutant_mat = data.matrix(pollutants, rownames.force = NA)
\max_{PCB_idx} = c()
for (c in 2:12) {
  max_PCB_idx[c-1] = which.max(pollutant_mat[, c])
}
{\tt max\_PCB\_idx}
## [1] 436 436 436 436 436 436 426 436 436 298 272
max_dioxin_idx = c()
for (c in 13:15) {
  max_dioxin_idx[c-12] = which.max(pollutant_mat[, c])
max_dioxin_idx
## [1] 285 573 285
max_furan_idx = c()
for (c in 16:19) {
  max_furan_idx[c-15] = which.max(pollutant_mat[, c])
max_furan_idx
## [1] 230 559 590 559
\max_{WBC_idx} = c()
for (c in 20:25) {
```

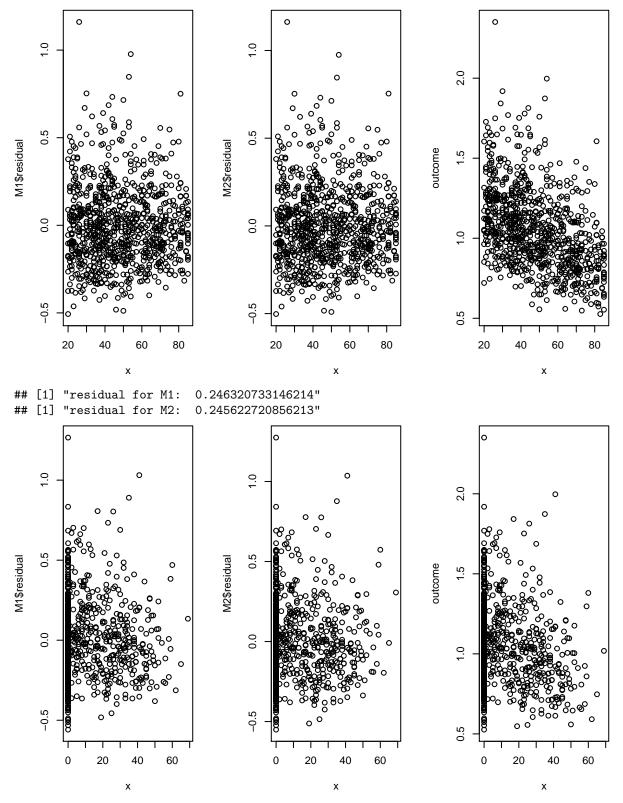
```
max_WBC_idx[c-19] = which.max(pollutant_mat[, c])
}
max_WBC_idx
```

[1] 211 766 440 782 739 415

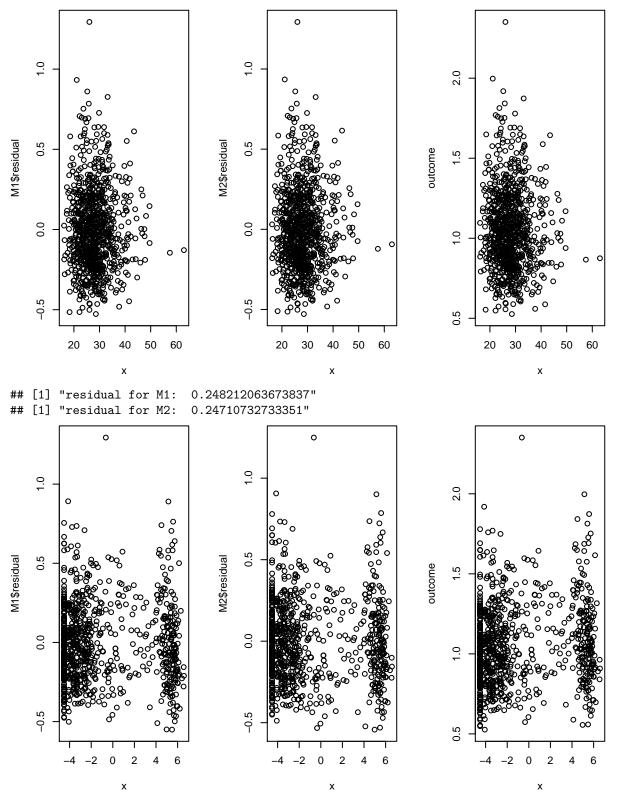
7.4 AvPlots

```
# Judy's work Part 1
# testing non-linearity in SLR
# if for any covariate, residual vs x for M1 has a pattern and
\# residual vs x for M2 seems random, then y has a nonlinear
# relationship with with x.
# M1: fitting y to x
# M2: fitting y to x^2
par(mfrow=c(1, 3))
outcome <- pollutants$length</pre>
check <- function(x) {</pre>
 M1 <- lm(outcome ~ x)
 print(paste("residual for M1: ", sigma(M1)))
 M2 <- lm(outcome ~ x + I(x^2))
 print(paste("residual for M2: ", sigma(M2)))
 plot(x, M1$residual)
 plot(x, M2$residual)
 plot(x, outcome)
list <- list(pollutants$ageyrs, pollutants$yrssmoke,</pre>
             pollutants$BMI, pollutants$ln_lbxcot,
             pollutants$whitecell_count, pollutants$lymphocyte_pct,
             pollutants$monocyte_pct, pollutants$eosinophils_pct,
             pollutants$basophils_pct, pollutants$neutrophils_pct)
for (column in list) {
  check(column)
```

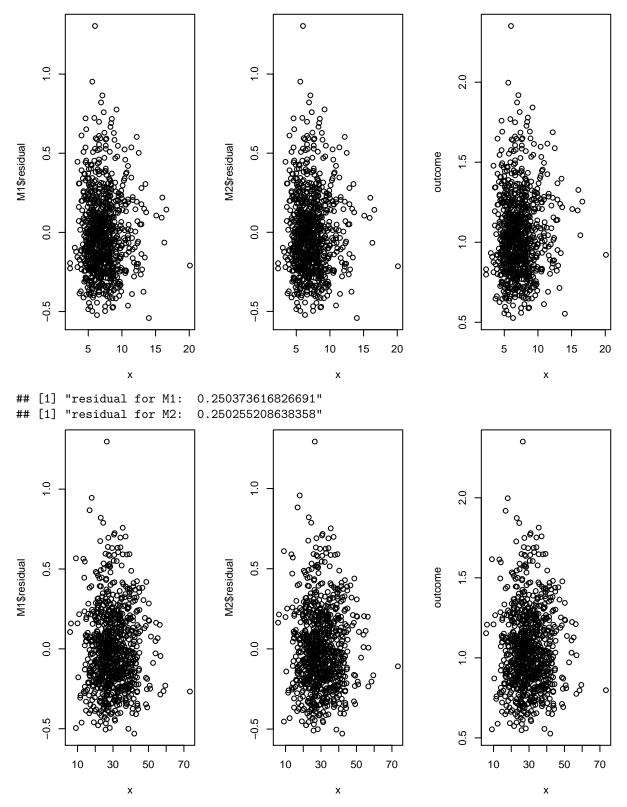
```
## [1] "residual for M1: 0.224172364185412" ## [1] "residual for M2: 0.22429269961392"
```



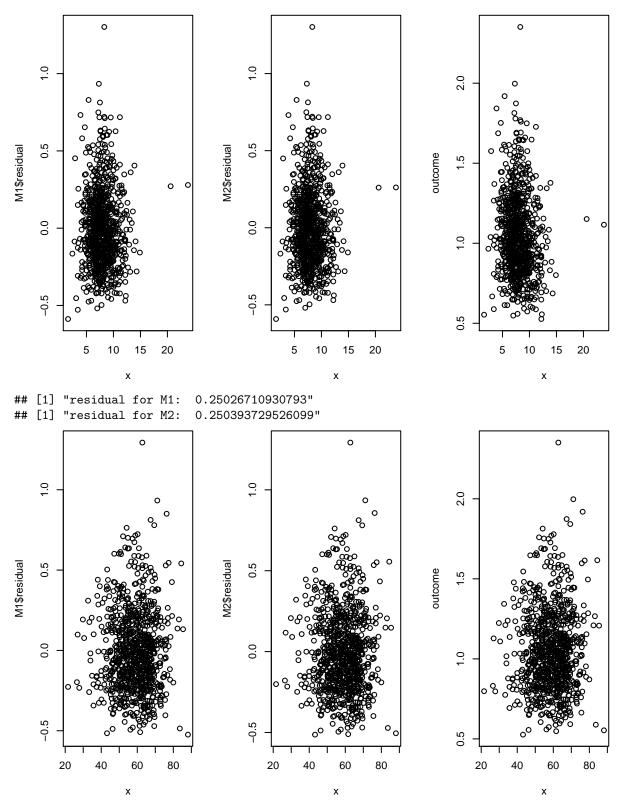
[1] "residual for M1: 0.250228706427173"
[1] "residual for M2: 0.25036248052387"



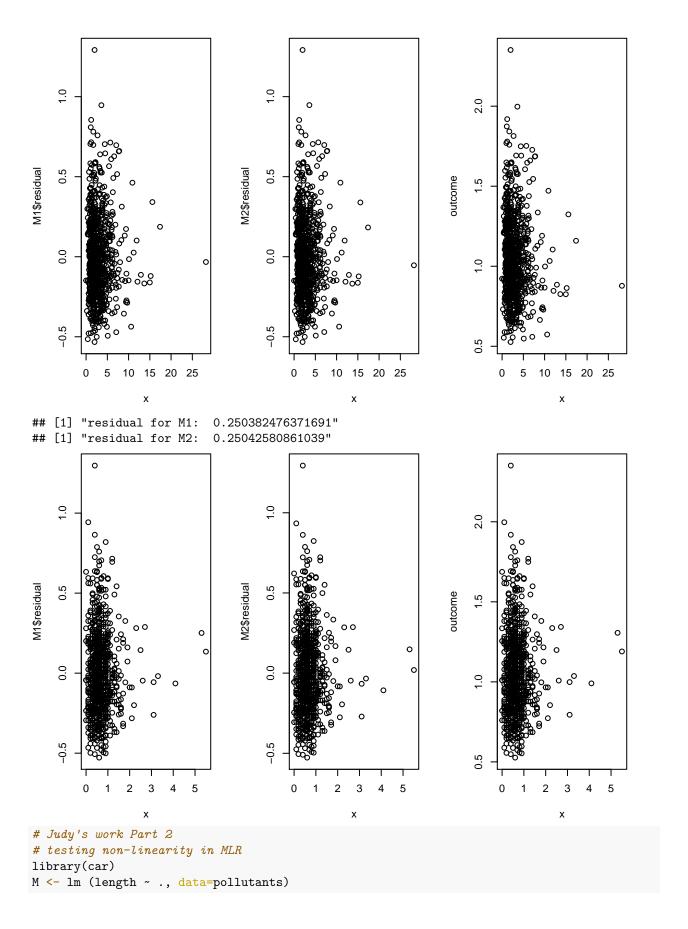
[1] "residual for M1: 0.250065445847753"
[1] "residual for M2: 0.250210403543218"

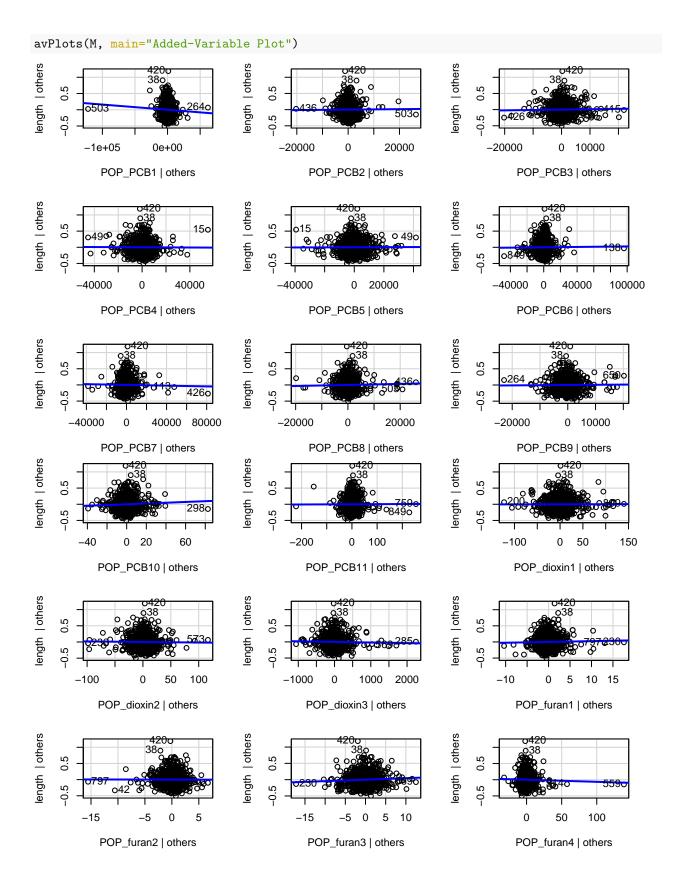


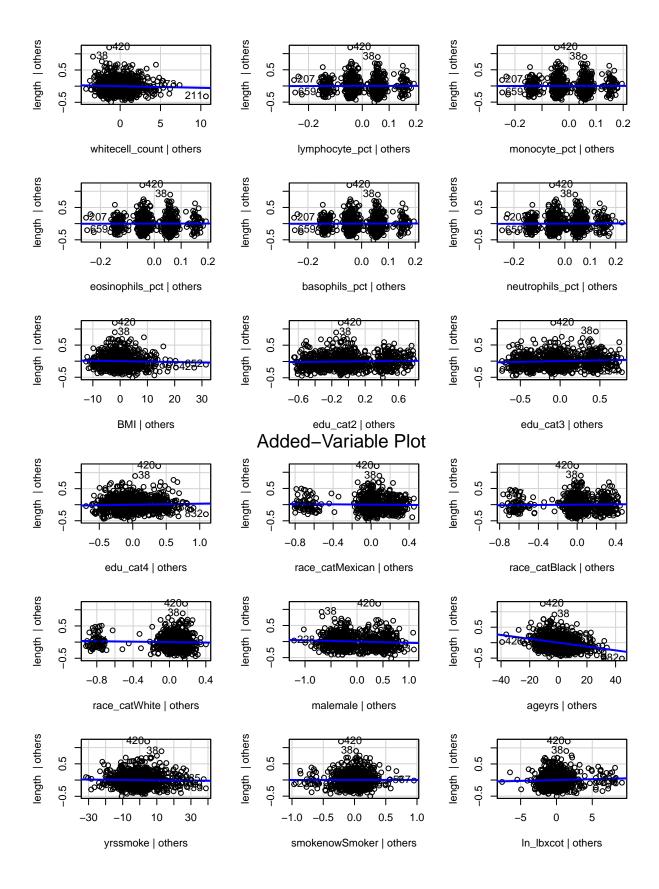
[1] "residual for M1: 0.248704466454944"
[1] "residual for M2: 0.248847192837983"



[1] "residual for M1: 0.250043388210667"
[1] "residual for M2: 0.25018695270193"







7.5 Model Summaries

7.5.1 Models Selected with Interactions

```
# stepwiseB Adjusted R2
summary(MAIC_Interaction)
##
## Call:
## lm(formula = length ~ POP_PCB1 + POP_PCB10 + POP_furan3 + whitecell_count +
##
      eosinophils_pct + race_cat + male + ageyrs + ln_lbxcot, data = train_data)
##
## Residuals:
##
       Min
                 1Q
                     Median
                                  3Q
                                          Max
                                     1.18096
## -0.51670 -0.15495 -0.02971 0.12636
##
## Coefficients:
##
                    Estimate Std. Error t value Pr(>|t|)
                   1.305e+00 7.309e-02 17.856 < 2e-16 ***
## (Intercept)
## POP_PCB1
                  -7.505e-07 4.398e-07 -1.707 0.08839
## POP_PCB10
                  1.527e-03 9.448e-04
                                        1.616 0.10655
## POP furan3
                   3.658e-03 2.489e-03
                                        1.470 0.14218
## whitecell_count -6.718e-03 4.665e-03 -1.440 0.15036
## eosinophils_pct 2.110e-03 1.043e-03
                                         2.023 0.04350 *
## race_catMexican -1.834e-02 3.728e-02
                                       -0.492 0.62286
## race_catBlack
                  5.185e-02 3.932e-02
                                         1.319 0.18768
                -1.286e-02 3.455e-02 -0.372 0.70976
## race catWhite
## malemale
                 -5.164e-02 1.862e-02 -2.773 0.00572 **
                  -6.727e-03 7.057e-04 -9.533 < 2e-16 ***
## ageyrs
## ln lbxcot
                  5.046e-03 2.503e-03
                                         2.016 0.04425 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.2226 on 638 degrees of freedom
## Multiple R-squared: 0.242, Adjusted R-squared: 0.2289
## F-statistic: 18.52 on 11 and 638 DF, \, p-value: < 2.2e-16
summary(MBIC_Interaction)
##
## Call:
## lm(formula = length ~ POP_PCB10 + male + ageyrs, data = train_data)
##
## Residuals:
##
      Min
               1Q Median
                              3Q
                                     Max
## -0.4908 -0.1554 -0.0272 0.1233
                                 1.1811
##
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 1.3992875 0.0267275 52.354 < 2e-16 ***
## POP_PCB10
              0.0017883 0.0006106
                                     2.929
                                            0.00352 **
## malemale
              ## ageyrs
              -0.0074571 0.0006478 -11.511 < 2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
##
## Residual standard error: 0.2241 on 646 degrees of freedom
## Multiple R-squared: 0.222, Adjusted R-squared: 0.2184
## F-statistic: 61.43 on 3 and 646 DF, p-value: < 2.2e-16
7.5.2 Models after VIF Selection
summary(MAIC_reduced)
##
## Call:
## lm(formula = length ~ POP_dioxin3 + POP_furan3 + lymphocyte_pct +
      race_cat + male + ageyrs + ln_lbxcot, data = train_data)
##
## Residuals:
##
      Min
               1Q Median
                               3Q
                                      Max
## -0.5093 -0.1532 -0.0305 0.1259 1.1978
##
## Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                   1.436e+00 4.989e-02 28.773 < 2e-16 ***
## POP_dioxin3
                  -3.528e-05 2.355e-05
                                        -1.499 0.13449
## POP_furan3
                   5.877e-03 2.021e-03
                                          2.908 0.00376 **
## lymphocyte_pct -1.801e-03
                              1.048e-03
                                         -1.719
                                                 0.08615
## race_catMexican -1.633e-02 3.702e-02
                                        -0.441 0.65919
## race_catBlack
                  5.850e-02 3.898e-02
                                         1.501 0.13394
## race_catWhite
                  -1.014e-02 3.452e-02
                                        -0.294 0.76906
## malemale
                  -5.309e-02 1.839e-02 -2.888 0.00401 **
                  -6.600e-03 6.136e-04 -10.756 < 2e-16 ***
## ageyrs
## ln lbxcot
                  3.965e-03 2.419e-03
                                         1.639 0.10171
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.2228 on 640 degrees of freedom
## Multiple R-squared: 0.2381, Adjusted R-squared: 0.2274
## F-statistic: 22.23 on 9 and 640 DF, p-value: < 2.2e-16
summary(MBIC reduced)
##
## lm(formula = length ~ POP_furan3 + ageyrs, data = train_data)
##
## Residuals:
##
       Min
                 1Q
                      Median
                                   3Q
                                           Max
## -0.52317 -0.16379 -0.02778 0.12409 1.15701
##
## Coefficients:
```

<2e-16 ***

0.0049 **

<2e-16 ***

Estimate Std. Error t value Pr(>|t|)

0.001881

Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1

0.025461 53.950

0.000586 -12.331

2.823

##

##

(Intercept) 1.373603

0.005311

-0.007226

POP furan3

ageyrs

```
## Residual standard error: 0.2251 on 647 degrees of freedom
## Multiple R-squared: 0.2136, Adjusted R-squared: 0.2111
## F-statistic: 87.84 on 2 and 647 DF, p-value: < 2.2e-16</pre>
```