

# BIOSTAT 650 Project

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```
df = NHANES
```

Initial data exploration of covariates that had a relation to SexAge were difficult to perform a correlation plot due to being factors.

```
covariates = c("SexAge", "Gender", "HHIncome", "Education", "PhysActive", "SameSex", "AlcoholYear", "RegularMarij")
sapply(df[, covariates], is.factor)
```

```
##      SexAge      Gender  HHIncome  Education  PhysActive  SameSex
##      FALSE      TRUE      TRUE      TRUE      TRUE      TRUE
## AlcoholYear RegularMarij  HardDrugs
##      FALSE      TRUE      TRUE
```

```
#M = cor(df[, covariates])
#corrplot(M, method = 'number')
```

Running different multiple linear regressions, we found two models of interest after some exploratory data analysis with different covariates for which statistical significance persisted even after controlling for some social demographic covariates.

```
model <- lm(SexAge ~ RegularMarij+HardDrugs+RegularMarij*HardDrugs, df)
summary(model)
```

```
##
## Call:
## lm(formula = SexAge ~ RegularMarij + HardDrugs + RegularMarij *
##      HardDrugs, data = df)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -9.0399 -2.0399 -0.3123  1.1842 28.9601
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)    18.03995     0.06268  287.823   < 2e-16 ***
## RegularMarijYes    -2.22420     0.14750  -15.080   < 2e-16 ***
## HardDrugsYes       -1.72766     0.20925   -8.256   < 2e-16 ***
## RegularMarijYes:HardDrugsYes  1.44824     0.28116    5.151  2.7e-07 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 3.464 on 4712 degrees of freedom
## (5284 observations deleted due to missingness)
## Multiple R-squared:  0.08977, Adjusted R-squared:  0.08919
## F-statistic: 154.9 on 3 and 4712 DF, p-value: < 2.2e-16
```

```
model <- lm(SexNumPartnLife ~ RegularMarij+HardDrugs+RegularMarij*HardDrugs, df)
summary(model)
```

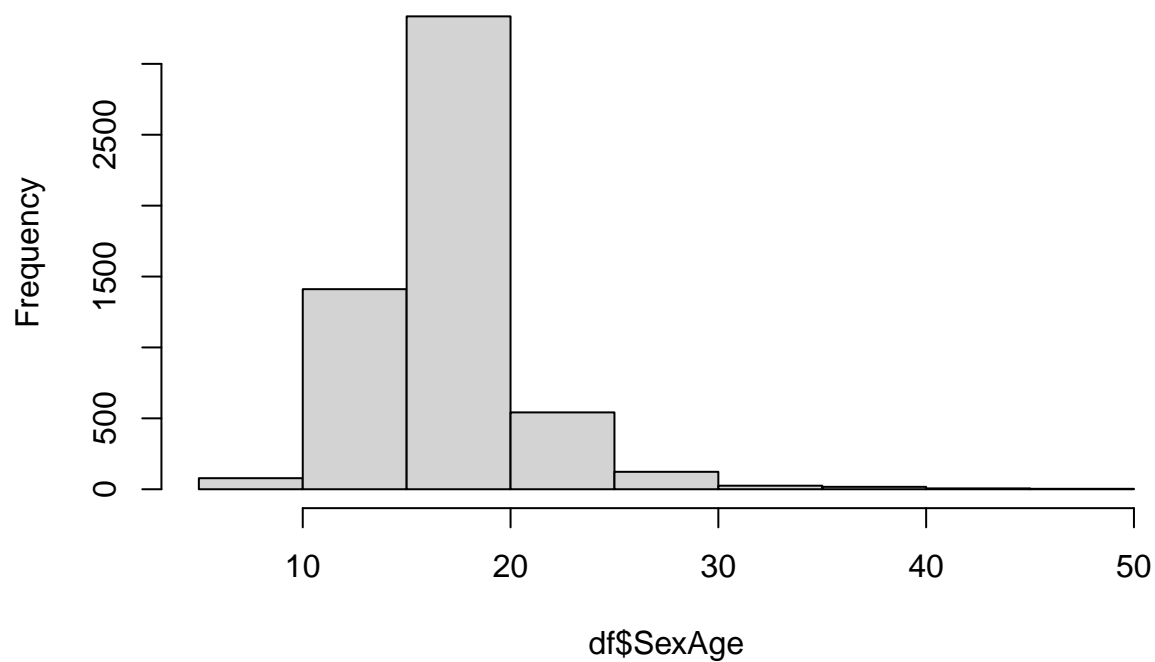
```
##
## Call:
## lm(formula = SexNumPartnLife ~ RegularMarij + HardDrugs + RegularMarij *
##     HardDrugs, data = df)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -37.59   -8.41   -5.41   -0.41  1991.59
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)      8.4060     1.0513   7.996 1.59e-15 ***
## RegularMarijYes    14.8056     2.5393   5.831 5.88e-09 ***
## HardDrugsYes       13.5674     3.6078   3.761 0.000171 ***
## RegularMarijYes:HardDrugsYes  0.8151     4.8573   0.168 0.866740
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 59.88 on 4897 degrees of freedom
## (5099 observations deleted due to missingness)
## Multiple R-squared:  0.03038,    Adjusted R-squared:  0.02978
## F-statistic: 51.14 on 3 and 4897 DF,  p-value: < 2.2e-16
```

SexAge is has a good distribution but SexNumPartnLife has extreme skewness and is discrete count data. This requires a Poisson regression which is out side the scope of this course. Created new variable using the duration, since first sexual activity where (Age - SexAge) since Age >= SexAge, and dividing by the number of sexual partners in life to see frequency of sexual activity. New variable was log transformed due to extreme skewness that violated normality assumption, which could be checked by QQPlot.

Due to extreme skewness, we tried to find some observations that had implausible reported data that could been a typo or non serious answer. For instance, observations 8576 and 3416 reported to have had a first sexual activity at 9 with 360 and 500 sexual partners in life, respectively. Observations 4579 and 4580 reported to have had a first sexual activity at 10 and both reportedly had 700 sexual partners in life. Observations 4579 and 4580 reported to have had a first sexual activity at 10 and both reportedly had 700 sexual partners in life. We removed these outliers.

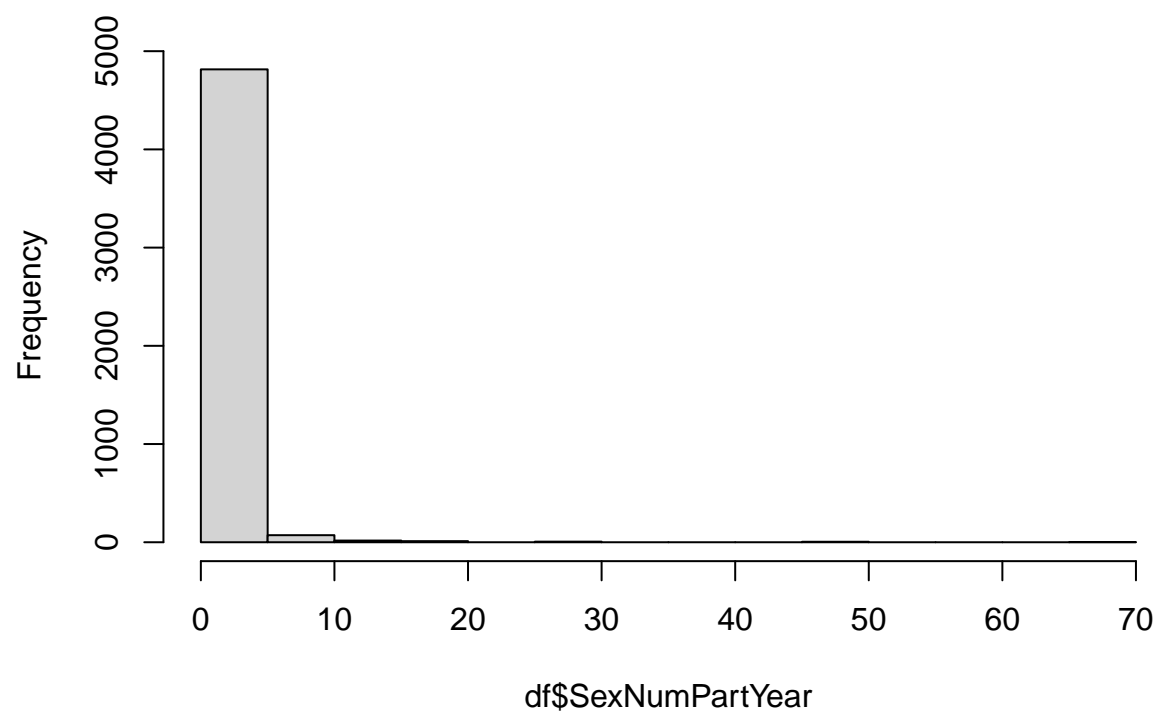
```
hist(df$SexAge, main= "First Age at which Sexual Activity Occured")
```

## First Age at which Sexual Activity Occured



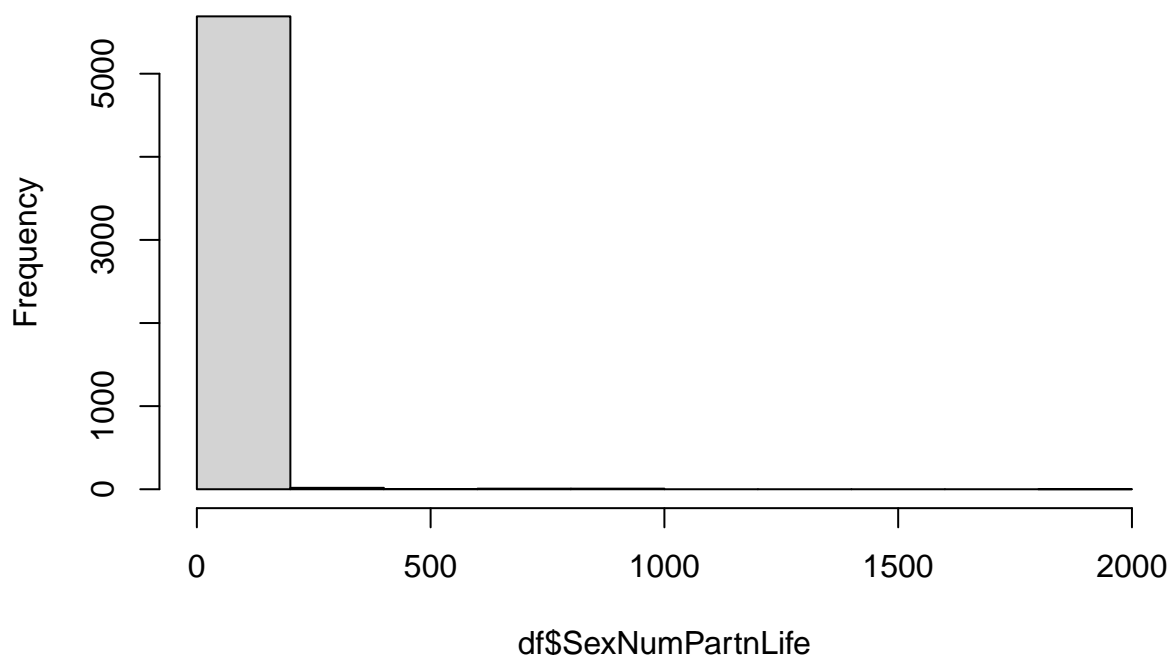
```
hist(df$SexNumPartYear, main = )
```

**Histogram of df\$SexNumPartYear**



```
hist(df$SexNumPartnLife)
```

## Histogram of df\$SexNumPartnLife



```
#Show observations with more than 300 sexual partners during lifetime
```

```
which(df$SexNumPartnLife > 300)
```

```
## [1] 1353 2764 3416 3724 3795 4579 4580 6964 6965 7953 7954 8122 8123 8124 8428
```

```
## [16] 8576 8651 8838 8839 9596 9597 9598 9599 9600 9730
```

```
df[which(df$SexNumPartnLife > 300), c("Age", "SexAge", "SexNumPartnLife")]
```

```
## # A tibble: 25 x 3
```

```
##   Age SexAge SexNumPartnLife
```

```
##   <int> <int>         <int>
```

```
## 1    63    18           301
```

```
## 2    54    13          1000
```

```
## 3    63     9           500
```

```
## 4    57    13          1000
```

```
## 5    42    14           560
```

```
## 6    49    10           700
```

```
## 7    49    10           700
```

```
## 8    23    11           340
```

```
## 9    23    11           340
```

```
## 10   50    15          1000
```

```
## # i 15 more rows
```

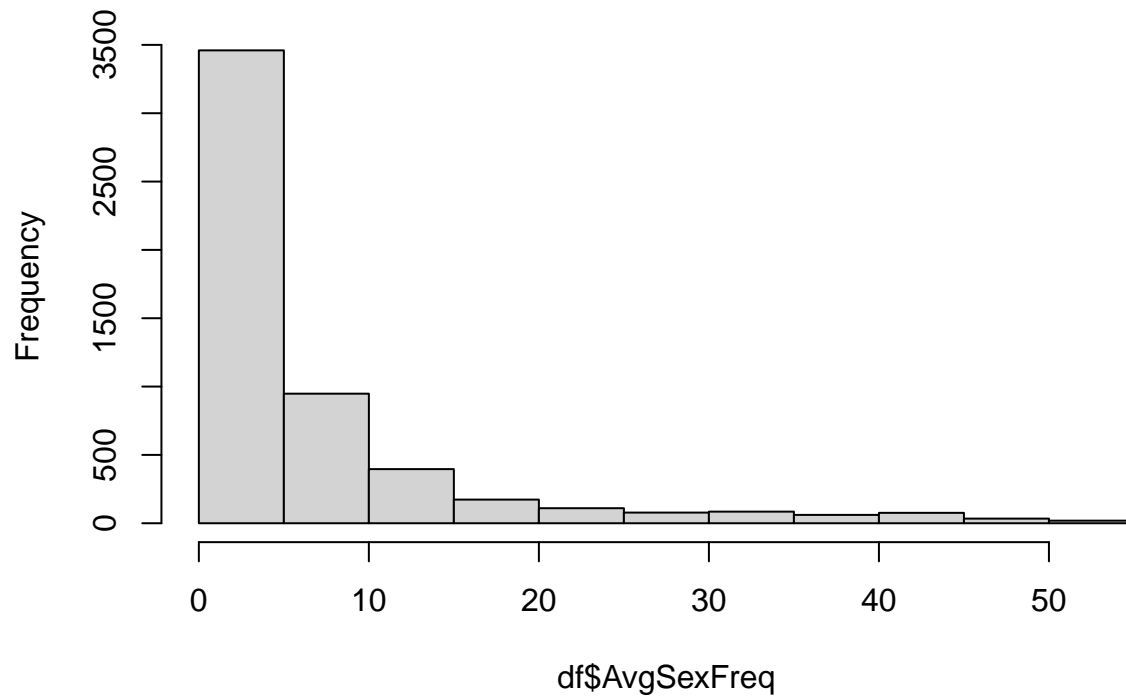
```
df = df[-which(df$SexNumPartnLife > 300),]
```

```
#Before log transformation
```

```
df = mutate(df, AvgSexFreq = (Age-SexAge)/SexNumPartnLife)
```

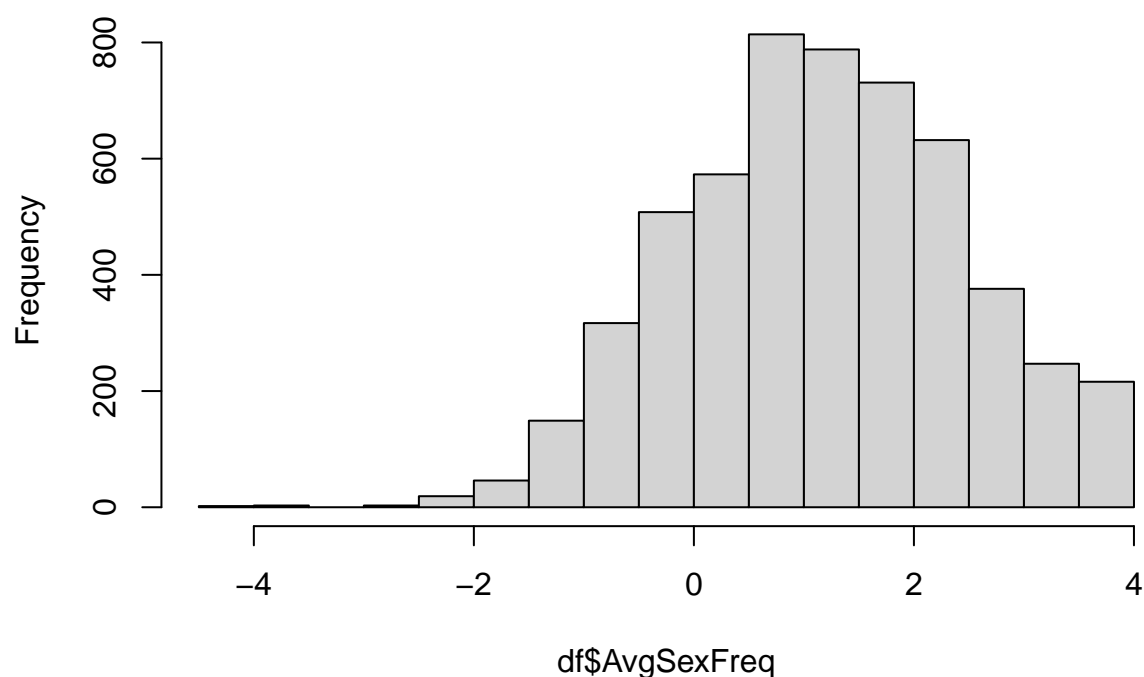
```
hist(df$AvgSexFreq, main = "AvgSexFreq Before log transformation")
```

## AvgSexFreq Before log transformation



```
#After log transformation  
df = mutate(df, AvgSexFreq = log((Age-SexAge)/SexNumPartnLife))  
hist(df$AvgSexFreq, main = "AvgSexFreq After log transformation")
```

## AvgSexFreq After log transformation



```
#Remove negative infinity
df$AvgSexFreq[is.infinite(df$AvgSexFreq)] = NA
#unique(df$AvgSexFreq)

df$nPregnancies = is.factor(df$nPregnancies)
model <- lm(AvgSexFreq ~ SmokeNow+AlcoholYear+RegularMarij+HardDrugs+RegularMarij*HardDrugs+Age+Gender+
summary(model)
```

```
##
## Call:
## lm(formula = AvgSexFreq ~ SmokeNow + AlcoholYear + RegularMarij +
##      HardDrugs + RegularMarij * HardDrugs + Age + Gender + HHIncome +
##      Education + BMI + DiabetesAge + Depressed + LittleInterest +
##      PhysActive + SameSex, data = df)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -1.3555 -0.2319  0.1070  0.3372  1.8233
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   -1.638326    1.431952  -1.144   0.2580
## SmokeNowYes     0.317798    0.315754   1.006   0.3190
## AlcoholYear    -0.002355    0.001688  -1.395   0.1691
## RegularMarijYes  0.643604    0.320484   2.008   0.0500 .
## HardDrugsYes   -1.231593    0.614234  -2.005   0.0504 .
```

```
## Age 0.051987 0.024085 2.158 0.0357 *
## Gendermale -1.340728 0.274434 -4.885 1.1e-05 ***
## HHIncome 5000-9999 -0.566871 0.629365 -0.901 0.3721
## HHIncome10000-14999 -1.081820 0.543756 -1.990 0.0521 .
## HHIncome15000-19999 0.903343 0.878828 1.028 0.3089
## HHIncome20000-24999 -0.356869 0.595470 -0.599 0.5517
## HHIncome25000-34999 -0.293062 0.565401 -0.518 0.6065
## HHIncome35000-44999 0.156911 0.525551 0.299 0.7665
## HHIncome45000-54999 -1.873535 0.756699 -2.476 0.0167 *
## HHIncome55000-64999 0.636927 0.613700 1.038 0.3043
## HHIncome65000-74999 -0.698542 0.612030 -1.141 0.2592
## HHIncome75000-99999 -0.407544 0.628229 -0.649 0.5195
## HHIncomemore 99999 -0.903659 0.530698 -1.703 0.0948 .
## Education9 - 11th Grade -0.508748 0.491227 -1.036 0.3053
## EducationHigh School 0.333135 0.550048 0.606 0.5475
## EducationSome College 0.238200 0.489435 0.487 0.6286
## EducationCollege Grad 1.017370 0.611602 1.663 0.1025
## BMI 0.025369 0.017988 1.410 0.1646
## DiabetesAge 0.002411 0.014928 0.162 0.8723
## DepressedSeveral -0.177637 0.363140 -0.489 0.6269
## DepressedMost 0.236648 0.436207 0.543 0.5899
## LittleInterestSeveral -0.066404 0.337355 -0.197 0.8448
## LittleInterestMost 0.510451 0.377313 1.353 0.1822
## PhysActiveYes -0.059868 0.332020 -0.180 0.8576
## SameSexYes 0.046164 0.490791 0.094 0.9254
## RegularMarijYes:HardDrugsYes 0.675466 0.704185 0.959 0.3421
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.7339 on 50 degrees of freedom
## (9894 observations deleted due to missingness)
## Multiple R-squared: 0.7363, Adjusted R-squared: 0.578
## F-statistic: 4.653 on 30 and 50 DF, p-value: 8.649e-07
```

```
#model <- lm(AvgSexFreq ~ #Gender+HHIncome+Education+PhysActive+SameSex+AlcoholYear+RegularMarij+HardDrugs)
#summary(model)
```

Using the sequential sum of squares we tested for each block of covariates at a significance level 0.05

```
n = 50
aov = anova(model <- lm(AvgSexFreq ~ SmokeNow+AlcoholYear+RegularMarij+HardDrugs+RegularMarij*HardDrugs))
aov
```

```
## Analysis of Variance Table
```

```
##
```

```
## Response: AvgSexFreq
```

```
## Df Sum Sq Mean Sq F value Pr(>F)
## SmokeNow 1 0.7399 0.7399 1.3736 0.2467482
## AlcoholYear 1 6.3185 6.3185 11.7302 0.0012368 **
## RegularMarij 1 0.2515 0.2515 0.4670 0.4975312
## HardDrugs 1 6.0788 6.0788 11.2852 0.0015019 **
## Age 1 14.9093 14.9093 27.6786 3.000e-06 ***
## Gender 1 16.2649 16.2649 30.1952 1.318e-06 ***
## HHIncome 11 21.9288 1.9935 3.7009 0.0006885 ***
## Education 4 2.5118 0.6279 1.1658 0.3371471
## BMI 1 1.5849 1.5849 2.9423 0.0924794 .
```



```
## DiabetesAge          1  0.0722  0.0722  0.1340  0.7158242
## Depressed            2  2.3338  1.1669  2.1663  0.1252382
## LittleInterest       2  1.6380  0.8190  1.5205  0.2285478
## PhysActive           1  0.0568  0.0568  0.1054  0.7467409
## SameSex              1  0.0017  0.0017  0.0032  0.9553125
## RegularMarij:HardDrugs 1  0.4956  0.4956  0.9201  0.3420654
## Residuals           50 26.9329  0.5387
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
SSY = sum(aov$"Sum Sq")
SSQ = aov$"Sum Sq"
MSE = aov$"Mean Sq"[16]
ss1 = sum(SSQ[c(1:4, 15)])
print(ss1)
```

```
## [1] 13.88444
```

```
fstat1 = ss1/5/MSE
pval1 = 1-pf(q = fstat1, df1 = 5, df2 = n-16)
print(c(fstat1, pval1))
```

```
## [1] 5.155204576 0.001262146
```

```
ss2 = sum(SSQ[5:8])
print(ss2)
```

```
## [1] 55.61473
```

```
fstat2 = ss2/4/MSE
pval2 = 1-pf(q = fstat2, df1 = 4, df2 = n-16)
print(c(fstat2, pval2))
```

```
## [1] 2.581174e+01 6.872507e-10
```

```
ss3 = sum(SSQ[9:14])
print(ss3)
```

```
## [1] 5.687399
```

```
fstat3 = ss3/5/MSE
pval3 = 1-pf(q = fstat3, df1 = 5, df2 = n-16)
print(c(fstat3, pval3))
```

```
## [1] 2.11169493 0.08788892
```

```
ss4 = sum(SSQ[14])
print(ss4)
```

```
## [1] 0.001708498
```

```
fstat4 = ss4/1/MSE
pval4 = 1-pf(q = fstat4, df1 = 1, df2 = n-16)
print(c(fstat4, pval4))
```

```
## [1] 10.55847467 0.00260712
```

```
library(ggplot2)
library(tidyr)
#Add new column based on missingness
```

```

covariates = c("AvgSexFreq", "SmokeNow", "AlcoholYear", "RegularMarij", "HardDrugs", "Age", "Gender", "HH
sum(complete.cases(df[, covariates]))

## [1] 1782

df$missingness <- ifelse(complete.cases(df[, covariates]), "Missing", "Not Missing")

library(gridExtra)

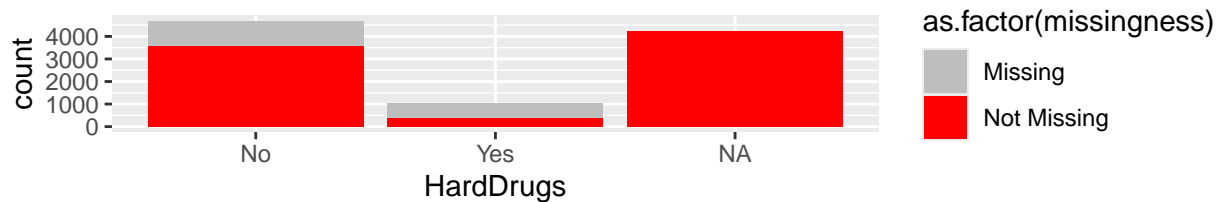
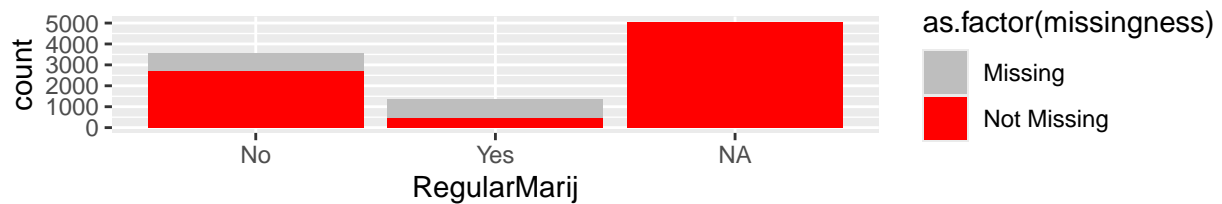
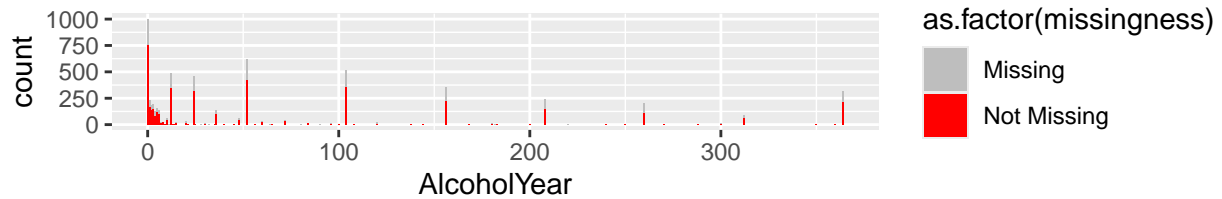
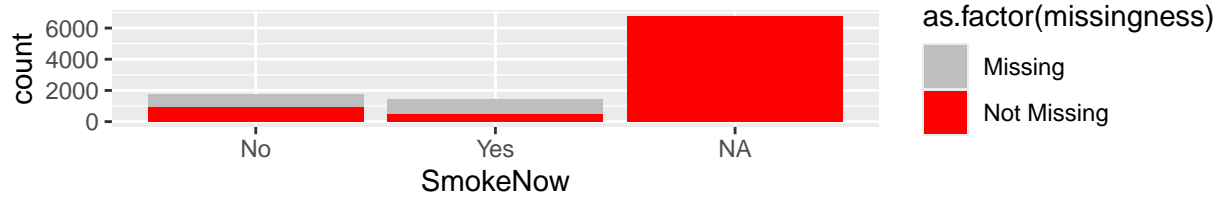
## Warning: package 'gridExtra' was built under R version 4.4.2
##
## Attaching package: 'gridExtra'
## The following object is masked from 'package:dplyr':
##
##      combine

p1 = ggplot(data = df, mapping=aes(x=SmokeNow, fill=as.factor(missingness)))+
  geom_bar(stat="count")+
  scale_fill_manual(values = c("gray", "red"))
p2 = ggplot(data = df, mapping=aes(x=AlcoholYear, fill=as.factor(missingness)))+
  geom_bar(stat="count")+
  scale_fill_manual(values = c("gray", "red"))
p3 = ggplot(data = df, mapping=aes(x=RegularMarij, fill=as.factor(missingness)))+
  geom_bar(stat="count")+
  scale_fill_manual(values = c("gray", "red"))
p4 = ggplot(data = df, mapping=aes(x=HardDrugs, fill=as.factor(missingness)))+
  geom_bar(stat="count")+
  scale_fill_manual(values = c("gray", "red"))

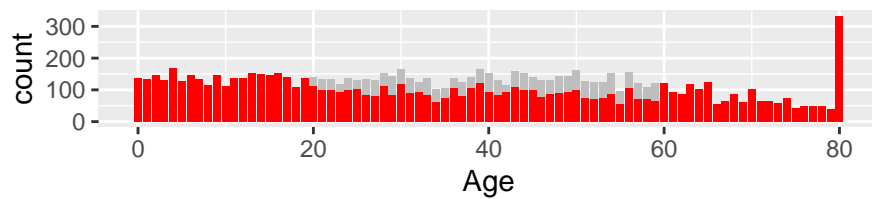
grid.arrange(p1,p2,p3,p4, nrow=4)

## Warning: Removed 4078 rows containing non-finite outside the scale range
## (`stat_count()`).

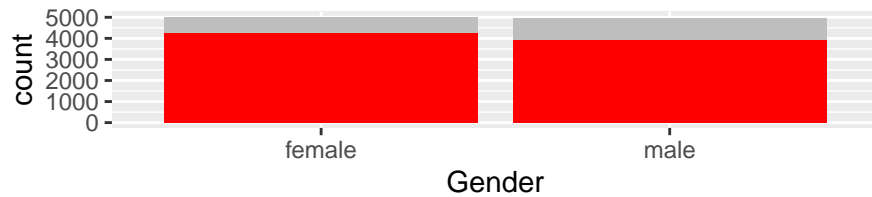
```



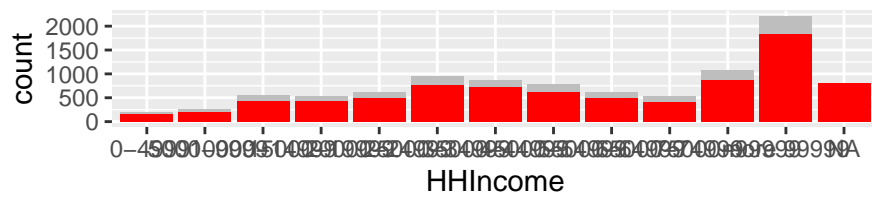
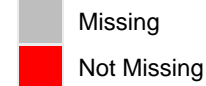
```
p6 = ggplot(data = df, mapping=aes(x=Age, fill=as.factor(missingness)))+
  geom_bar(stat="count")+
  scale_fill_manual(values = c("gray", "red"))
p7 = ggplot(data = df, mapping=aes(x=Gender, fill=as.factor(missingness)))+
  geom_bar(stat="count")+
  scale_fill_manual(values = c("gray", "red"))
p8 = ggplot(data = df, mapping=aes(x=HHIncome, fill=as.factor(missingness)))+
  geom_bar(stat="count")+
  scale_fill_manual(values = c("gray", "red"))
p9 = ggplot(data = df, mapping=aes(x=Education, fill=as.factor(missingness)))+
  geom_bar(stat="count")+
  scale_fill_manual(values = c("gray", "red"))
grid.arrange(p6, p7, p8, p9, nrow = 4)
```



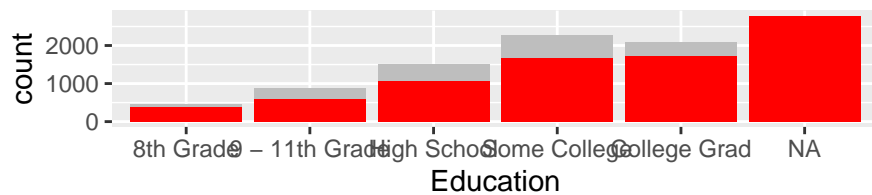
as.factor(missingness)



as.factor(missingness)



as.factor(missingness)

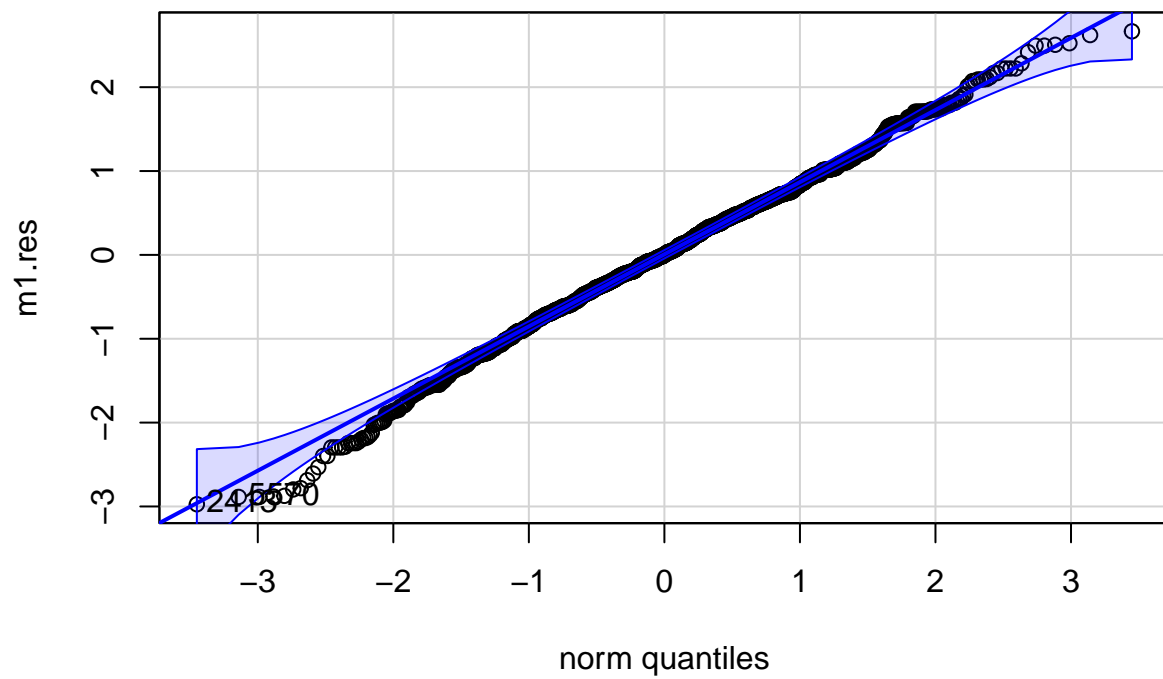


as.factor(missingness)

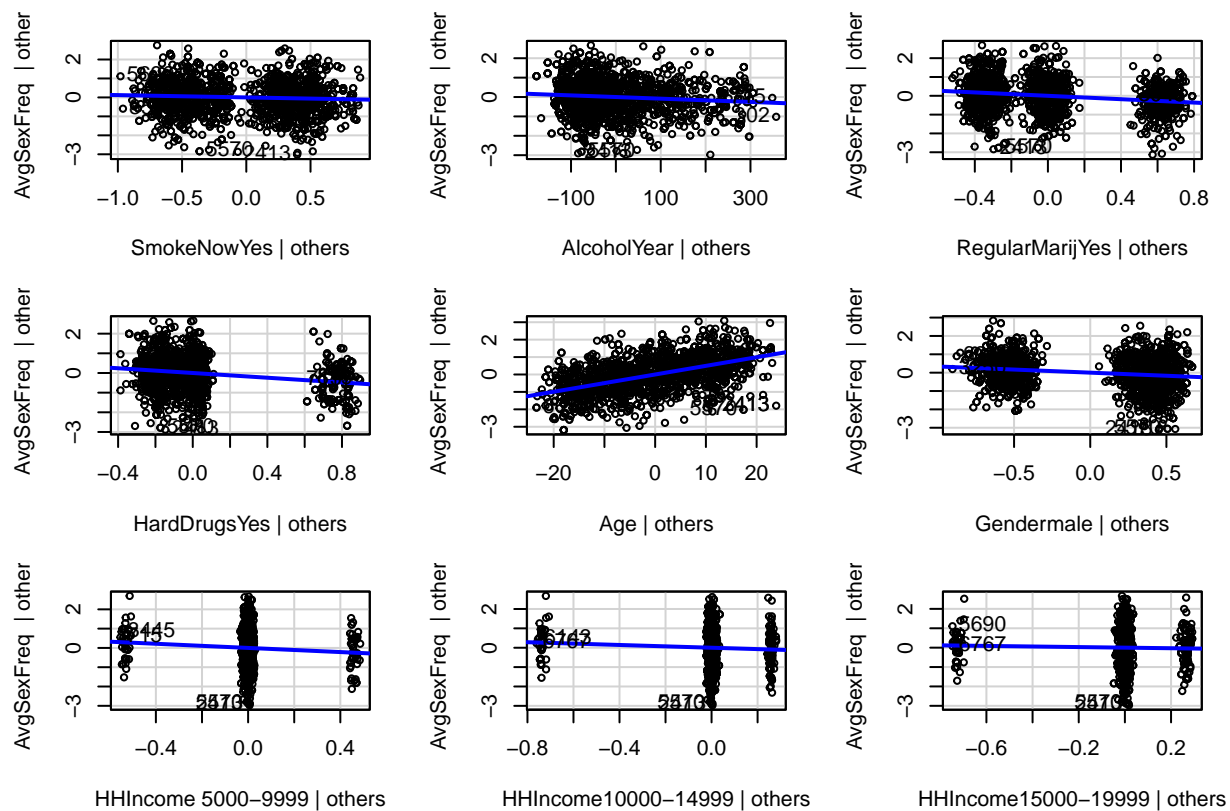


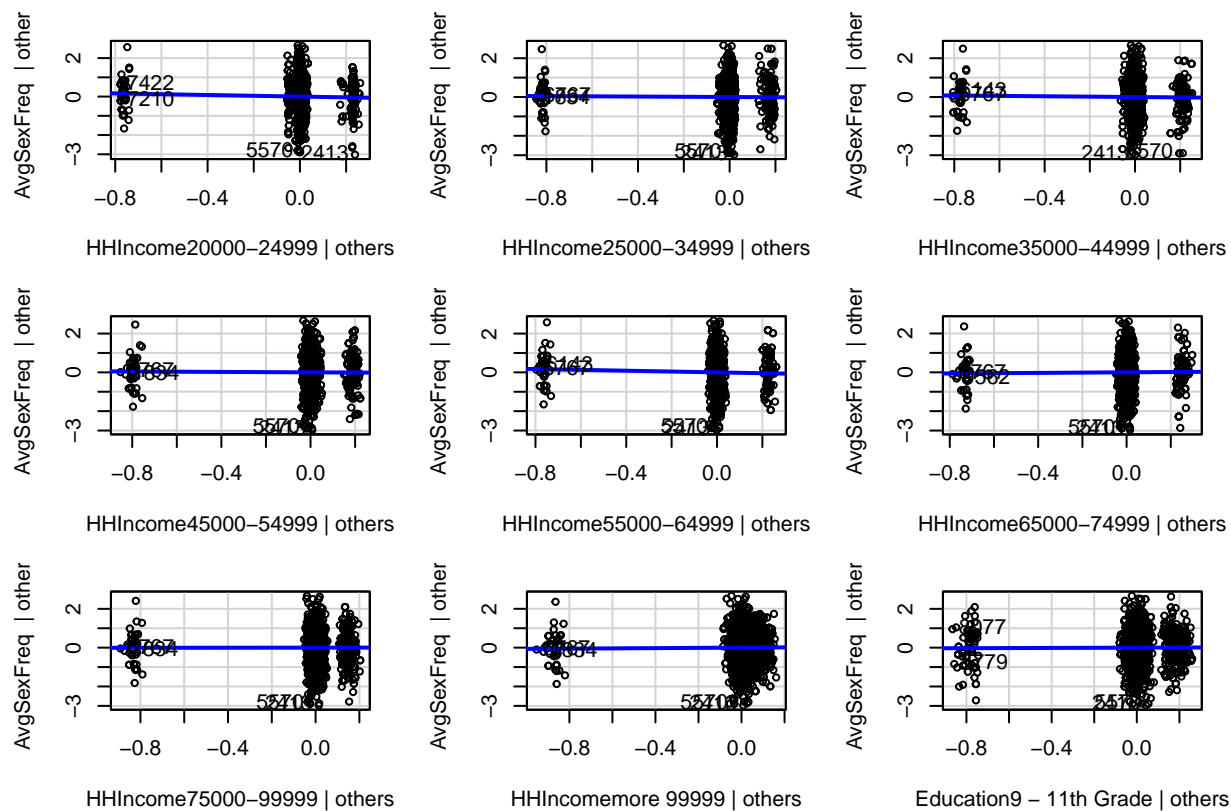
```
m1 = lm(AvgSexFreq ~ SmokeNow+AlcoholYear+RegularMarij+HardDrugs+RegularMarij*HardDrugs+Age+Gender+HHIn
m1.res = m1$residuals

car::qqPlot(m1.res)
```

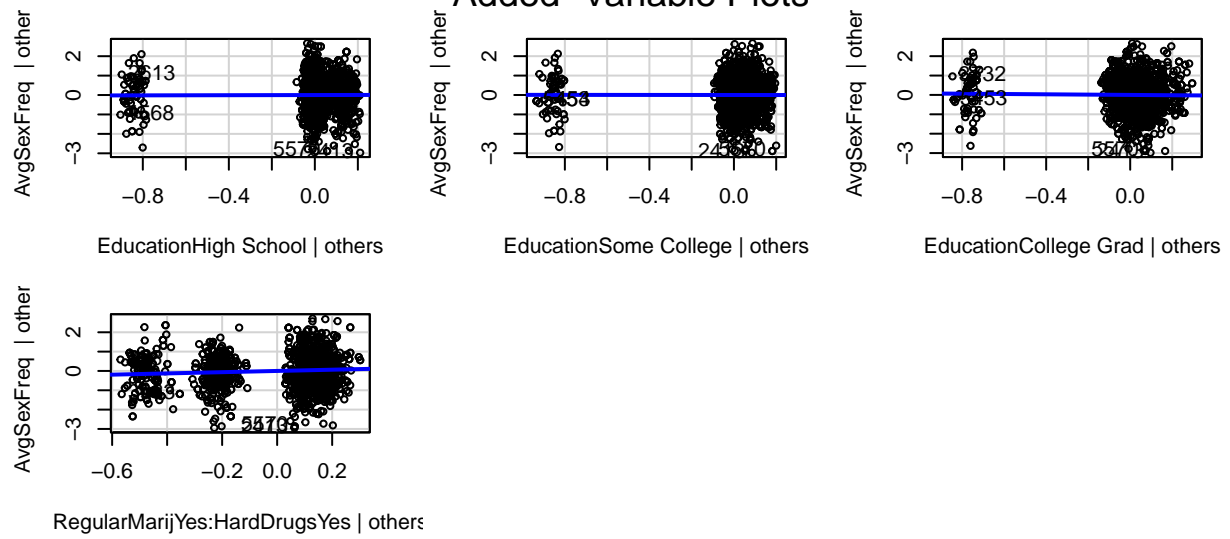


```
## 2413 5570
## 458 1030
car::avPlots(m1)
```



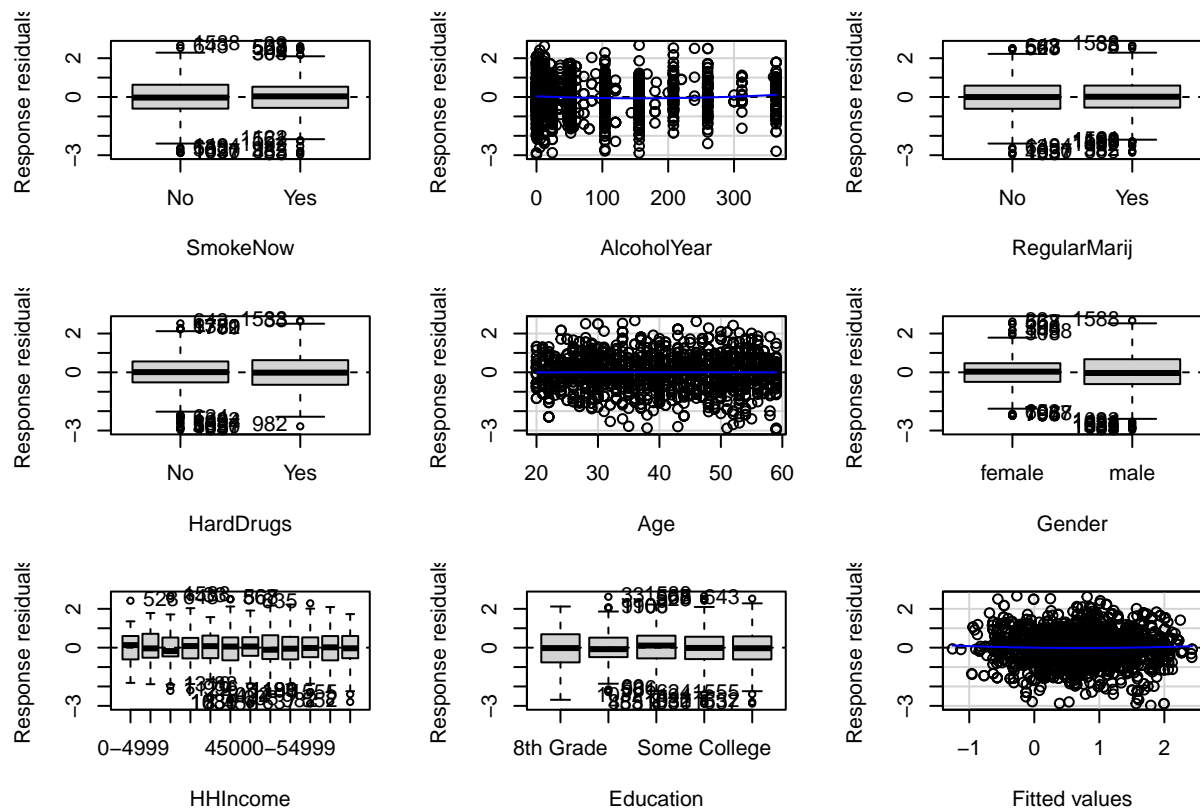


## Added-Variable Plots



```
car::residualPlots(m1, type="response")
```





```
##          Test stat Pr(>|Test stat|)
## SmokeNow
## AlcoholYear      2.3041      0.02134 *
## RegularMarij
## HardDrugs
## Age             -0.0525      0.95818
## Gender
## HHIncome
## Education
## Tukey test       0.9173      0.35898
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
#interactions(???)
```

```
nonintmodel <- lm(AvgSexFreq ~ SmokeNow+AlcoholYear+RegularMarij+Age+Gender+HHIncome+Education, df)
car::vif(nonintmodel,type = 'predictor')
```

```
## GVIFs computed for predictors
```

```
##          GVIF Df GVIF^(1/(2*Df)) Interacts With
## SmokeNow    1.176162  1      1.084510      --
## AlcoholYear  1.121568  1      1.059041      --
## RegularMarij 1.036768  1      1.018218      --
## Age         1.093531  1      1.045720      --
## Gender      1.046471  1      1.022972      --
## HHIncome    1.437208 11      1.016623      --
## Education   1.418796  4      1.044696      --
```

```
##                                Other Predictors
## SmokeNow      AlcoholYear, RegularMarij, Age, Gender, HHIncome, Education
## AlcoholYear   SmokeNow, RegularMarij, Age, Gender, HHIncome, Education
## RegularMarij   SmokeNow, AlcoholYear, Age, Gender, HHIncome, Education
## Age           SmokeNow, AlcoholYear, RegularMarij, Gender, HHIncome, Education
## Gender        SmokeNow, AlcoholYear, RegularMarij, Age, HHIncome, Education
## HHIncome      SmokeNow, AlcoholYear, RegularMarij, Age, Gender, Education
## Education      SmokeNow, AlcoholYear, RegularMarij, Age, Gender, HHIncome

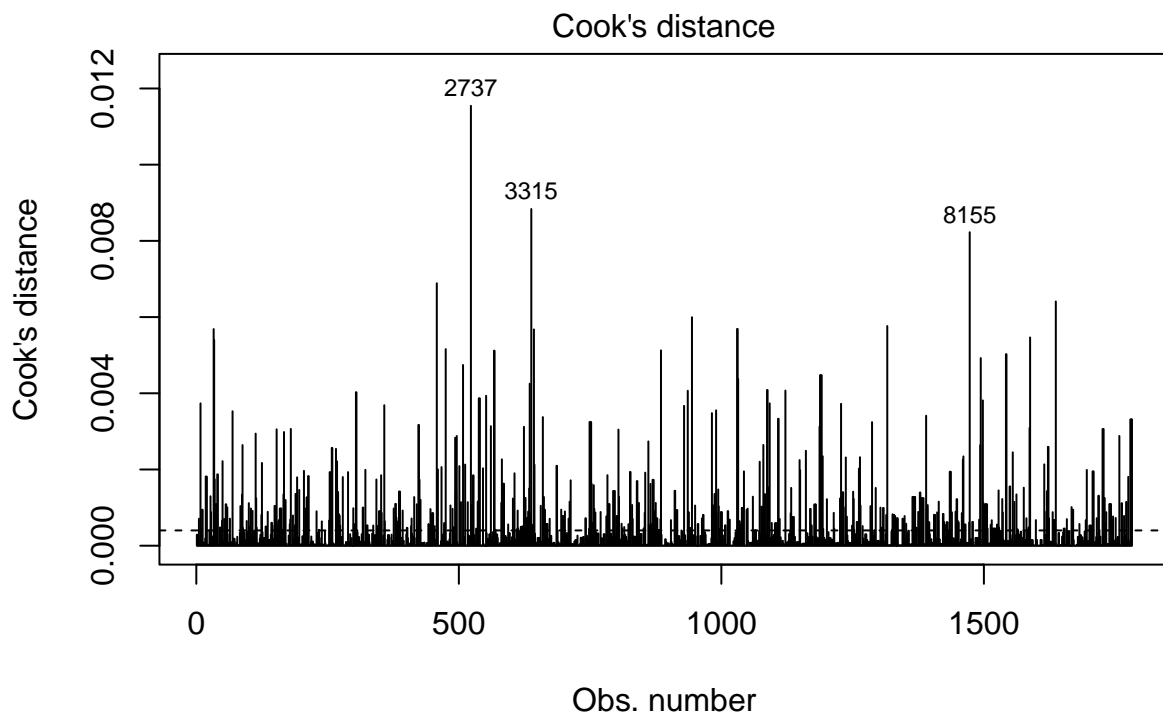
model.deffits=dffits(m1)
model.CD = cooks.distance(m1)
model.deffits[which.max(model.deffits)]
```

```
##      2737
## 0.5162887
```

```
model.CD[which.max(model.CD)]
```

```
##      2737
## 0.01154526
```

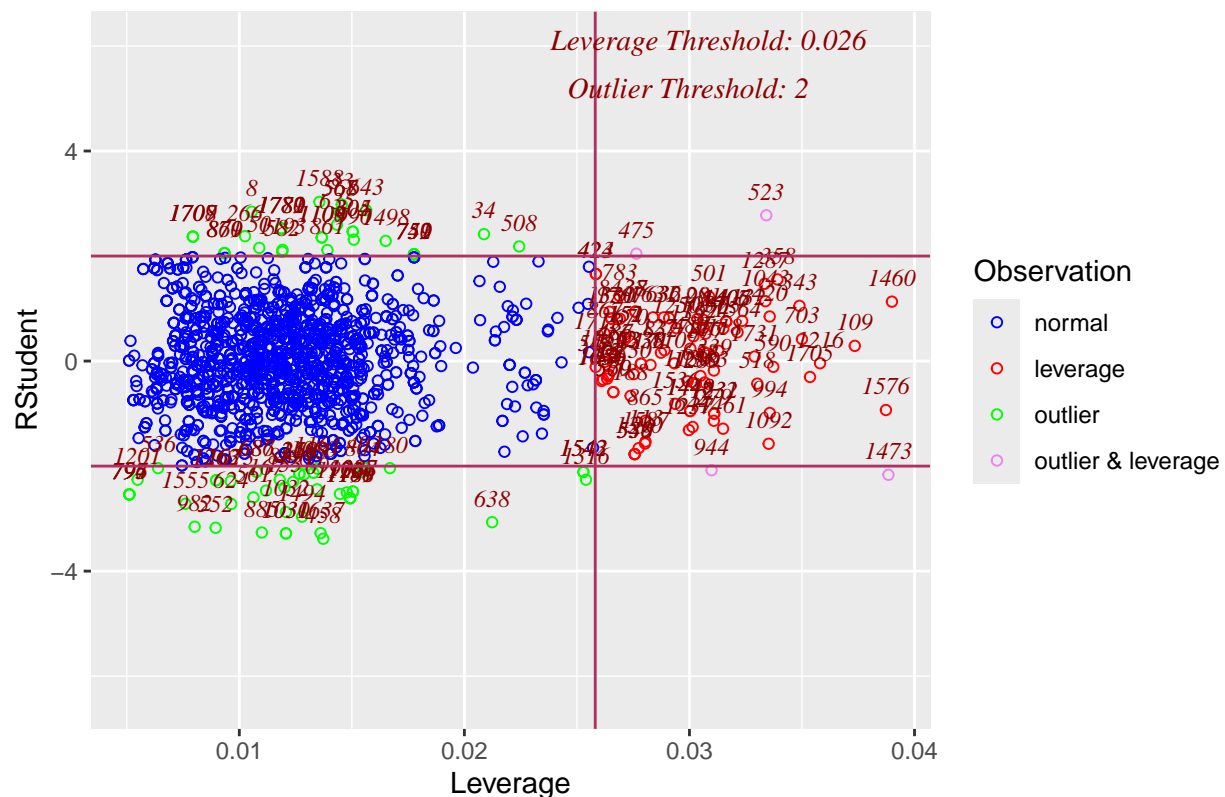
```
n = nrow(df)
p = m1$rank
plot(m1, which = 4)
abline(h=4/n,lty=2)
```



lm(AvgSexFreq ~ SmokeNow + AlcoholYear + RegularMarij + HardDrugs + Regular .

```
ols_plot_resid_lev(m1)
```

## Outlier and Leverage Diagnostics for AvgSexFreq



```
df2 = df[-c(475, 523, 944, 1473, 2737, 3315, 8155),]
m2 = lm(AvgSexFreq ~ SmokeNow+AlcoholYear+RegularMarij+HardDrugs+RegularMarij*HardDrugs+Age+Gender+HHIn
summary(m1)
```

```
##
## Call:
## lm(formula = AvgSexFreq ~ SmokeNow + AlcoholYear + RegularMarij +
##       HardDrugs + RegularMarij * HardDrugs + Age + Gender + HHIncome +
##       Education, data = df)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -2.97351 -0.57280  0.00155  0.58754  2.66593
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   -0.4866093   0.2026882   -2.401  0.01646 *
## SmokeNowYes    -0.1226982   0.0457879   -2.680  0.00744 **
## AlcoholYear    -0.0008466   0.0002090   -4.051 5.33e-05 ***
## RegularMarijYes -0.4499456   0.0565859   -7.952 3.26e-15 ***
## HardDrugsYes   -0.6026914   0.0761115   -7.919 4.22e-15 ***
## Age             0.0495315   0.0019548   25.338 < 2e-16 ***
## Gendermale     -0.3373153   0.0437338   -7.713 2.04e-14 ***
## HHIncome 5000-9999 -0.5386945   0.1950816   -2.761  0.00582 **
## HHIncome10000-14999 -0.3560340   0.1656085   -2.150  0.03170 *
## HHIncome15000-19999 -0.1488586   0.1670012   -0.891  0.37286
```

```
## HHIncome20000-24999      -0.2047610  0.1626641  -1.259  0.20827
## HHIncome25000-34999      -0.0578691  0.1573318  -0.368  0.71305
## HHIncome35000-44999      -0.0974220  0.1613428  -0.604  0.54604
## HHIncome45000-54999      -0.0548363  0.1591968  -0.344  0.73054
## HHIncome55000-64999      -0.2137773  0.1627365  -1.314  0.18914
## HHIncome65000-74999       0.0757010  0.1663099   0.455  0.64904
## HHIncome75000-99999       0.0086152  0.1558027   0.055  0.95591
## HHIncome99999             0.0654338  0.1522073   0.430  0.66732
## Education9 - 11th Grade    0.0351823  0.1203788   0.292  0.77012
## EducationHigh School       0.0205410  0.1166196   0.176  0.86021
## EducationSome College      -0.0062633  0.1156260  -0.054  0.95681
## EducationCollege Grad      -0.0796581  0.1221844  -0.652  0.51452
## RegularMarijYes:HardDrugsYes 0.3197590  0.0973576   3.284  0.00104 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.8875 on 1759 degrees of freedom
## (8193 observations deleted due to missingness)
## Multiple R-squared:  0.3868, Adjusted R-squared:  0.3791
## F-statistic: 50.43 on 22 and 1759 DF, p-value: < 2.2e-16
```

```
summary(m2)
```

```
##
## Call:
## lm(formula = AvgSexFreq ~ SmokeNow + AlcoholYear + RegularMarij +
##     HardDrugs + RegularMarij * HardDrugs + Age + Gender + HHIncome +
##     Education, data = df2)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -2.96814 -0.56343  0.00738  0.58822  2.66550
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   -0.4695887   0.2033649   -2.309  0.021054 *
## SmokeNowYes    -0.1305257   0.0456155   -2.861  0.004267 **
## AlcoholYear    -0.0008341   0.0002080   -4.010  6.32e-05 ***
## RegularMarijYes -0.4565415   0.0563057   -8.108  9.54e-16 ***
## HardDrugsYes   -0.6221489   0.0758729   -8.200  4.59e-16 ***
## Age            0.0494923   0.0019461   25.431 < 2e-16 ***
## Gendermale     -0.3374589   0.0435441   -7.750  1.55e-14 ***
## HHIncome 5000-9999 -0.4358970   0.1962933   -2.221  0.026503 *
## HHIncome10000-14999 -0.2956345   0.1662565   -1.778  0.075547 .
## HHIncome15000-19999 -0.0913333   0.1675824   -0.545  0.585819
## HHIncome20000-24999 -0.1500788   0.1633741   -0.919  0.358420
## HHIncome25000-34999  0.0154195   0.1582447    0.097  0.922387
## HHIncome35000-44999 -0.0425662   0.1620832   -0.263  0.792875
## HHIncome45000-54999  0.0038253   0.1599736    0.024  0.980925
## HHIncome55000-64999 -0.1615334   0.1635774   -0.988  0.323532
## HHIncome65000-74999  0.1375648   0.1670412    0.824  0.410314
## HHIncome75000-99999  0.0676020   0.1566325    0.432  0.666088
## HHIncome99999     0.1249330   0.1531108    0.816  0.414631
## Education9 - 11th Grade -0.0308601   0.1211597   -0.255  0.798980
## EducationHigh School -0.0462540   0.1173728   -0.394  0.693571
```

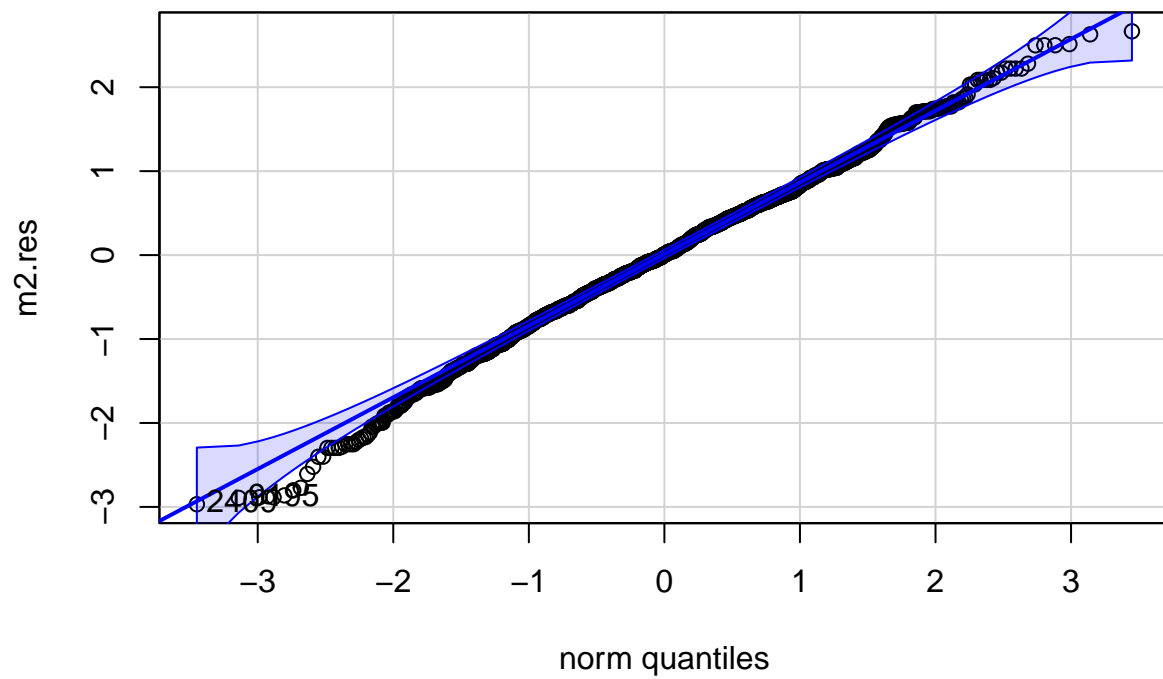
```
## EducationSome College      -0.0763518  0.1163967  -0.656 0.511935
## EducationCollege Grad      -0.1473841  0.1228939  -1.199 0.230581
## RegularMarijYes:HardDrugsYes 0.3385051  0.0969939   3.490 0.000495 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.8827 on 1755 degrees of freedom
## (8190 observations deleted due to missingness)
## Multiple R-squared:  0.3908, Adjusted R-squared:  0.3831
## F-statistic: 51.17 on 22 and 1755 DF, p-value: < 2.2e-16
```

```
#detect beta change by more than 10 percent?
100*(coef(m1)-coef(m2))/coef(m1)
```

```
##              (Intercept)              SmokeNowYes
##      3.497803e+00          -6.379426e+00
##      AlcoholYear      RegularMarijYes
##      1.479436e+00          -1.465943e+00
##      HardDrugsYes              Age
##      -3.228445e+00          7.899168e-02
##      Gendermale      HHIncome 5000-9999
##      -4.257208e-02          1.908271e+01
##      HHIncome10000-14999      HHIncome15000-19999
##      1.696455e+01          3.864426e+01
##      HHIncome20000-24999      HHIncome25000-34999
##      2.670539e+01          1.266455e+02
##      HHIncome35000-44999      HHIncome45000-54999
##      5.630739e+01          1.069759e+02
##      HHIncome55000-64999      HHIncome65000-74999
##      2.443847e+01          -8.172117e+01
##      HHIncome75000-99999      HHIncomemore 99999
##      -6.846801e+02          -9.093037e+01
##      Education9 - 11th Grade      EducationHigh School
##      1.877150e+02          3.251788e+02
##      EducationSome College      EducationCollege Grad
##      -1.119041e+03          -8.502077e+01
##      RegularMarijYes:HardDrugsYes
##      -5.862602e+00
```

```
m2.res = m2$residuals
```

```
car::qqPlot(m2.res)
```



```
## 2409 9195
## 457 1633
```