

3.1 Data summary

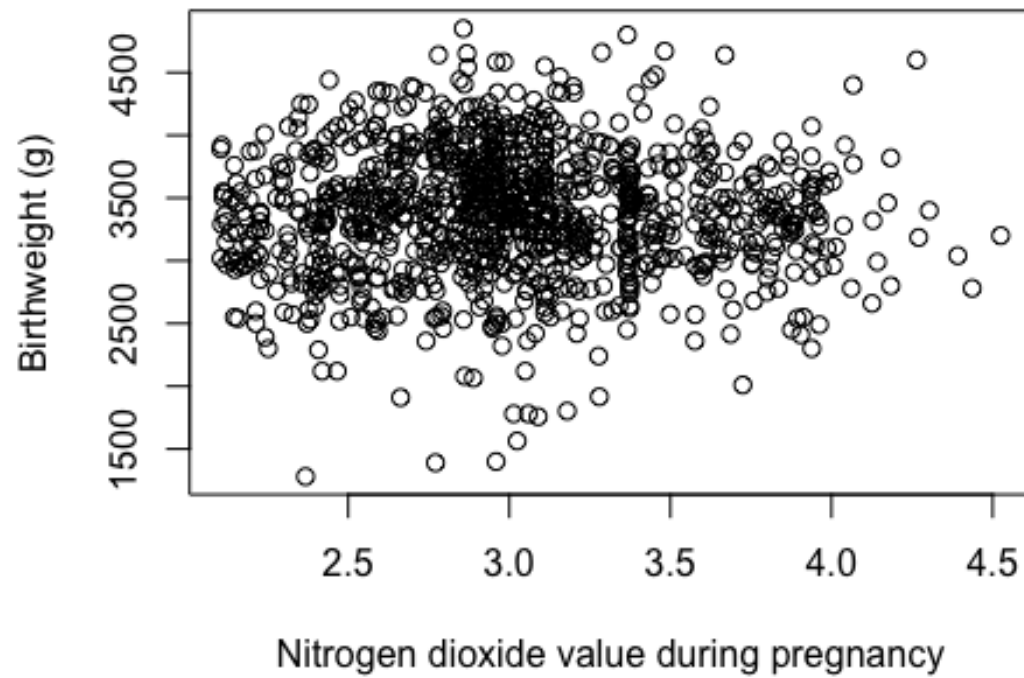
Appendix 1

```
dataset <- get(load("~/Desktop/Project/pollution.Rdata"))
data <- dataset[,c(1,3,4,5,28,69,70,74)]
data <- data.frame(data)
summary(data)

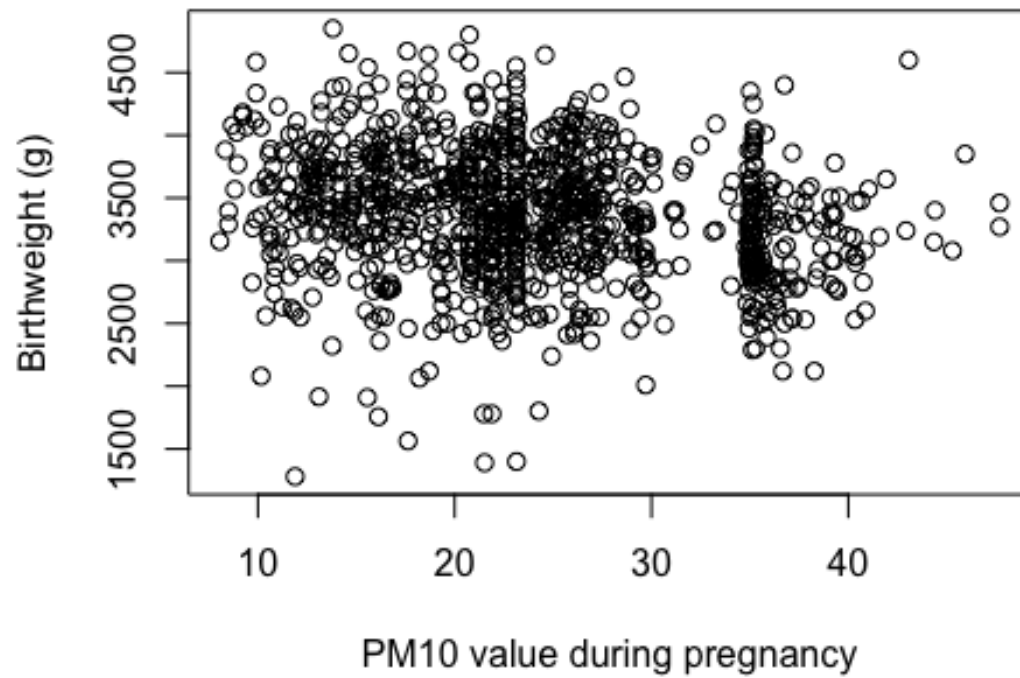
##      e3_bw      h_no2_ratio_preg_Log h_pm10_ratio_preg_None
## Min.   :1280   Min.   :2.105         Min.   : 8.066
## 1st Qu.:3050   1st Qu.:2.663         1st Qu.:17.631
## Median :3390   Median :2.967         Median :23.119
## Mean   :3378   Mean   :3.009         Mean   :23.724
## 3rd Qu.:3720   3rd Qu.:3.340         3rd Qu.:27.885
## Max.   :4850   Max.   :4.525         Max.   :47.698
## h_pm25_ratio_preg_None h_humidity_preg_None e3_asmokcigd_p_None
## Min.   : 6.957         Min.   :55.83         Min.   : 0.0000
## 1st Qu.:13.335         1st Qu.:70.44         1st Qu.: 0.0000
## Median :14.905         Median :77.03         Median : 0.0000
## Mean   :15.088         Mean   :76.48         Mean   : 0.5545
## 3rd Qu.:17.016         3rd Qu.:86.55         3rd Qu.: 0.0000
## Max.   :22.238         Max.   :90.67         Max.   :15.2381
## hs_cotinine_mcat_None e3_sex_None
## Non-smokers:571        female:471
## SHS smokers:129       male :529
## Smokers      :300
##
##
##
```

Appendix 2

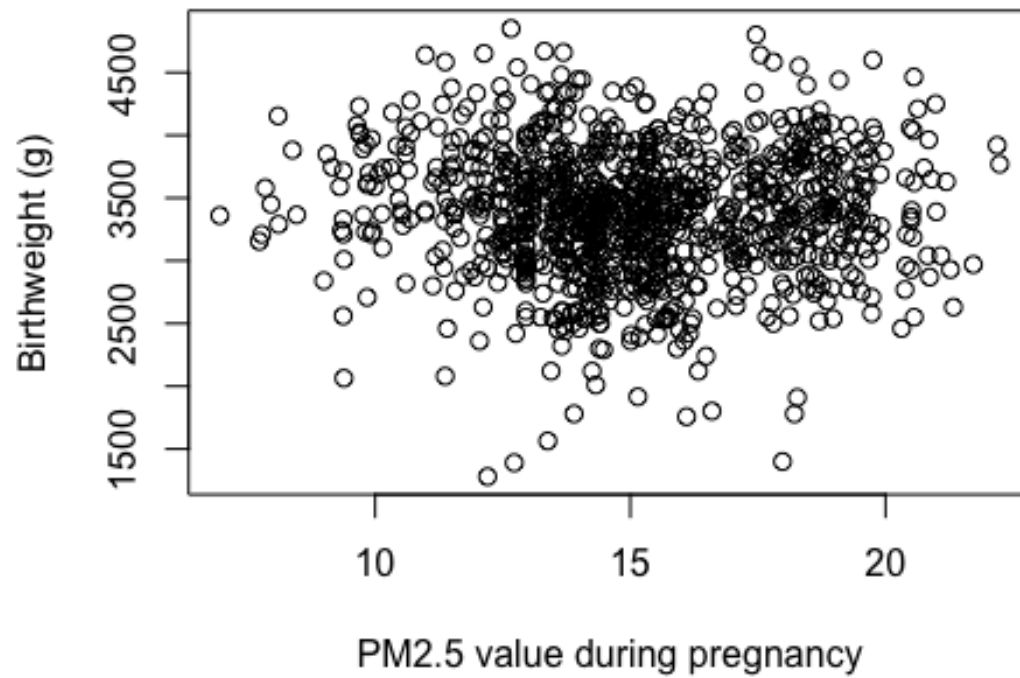
```
# scatter plots
plot(data$h_no2_ratio_preg_Log, data$e3_bw, ylab = "Birthweight (g)",
      xlab = "Nitrogen dioxide value during pregnancy")
```



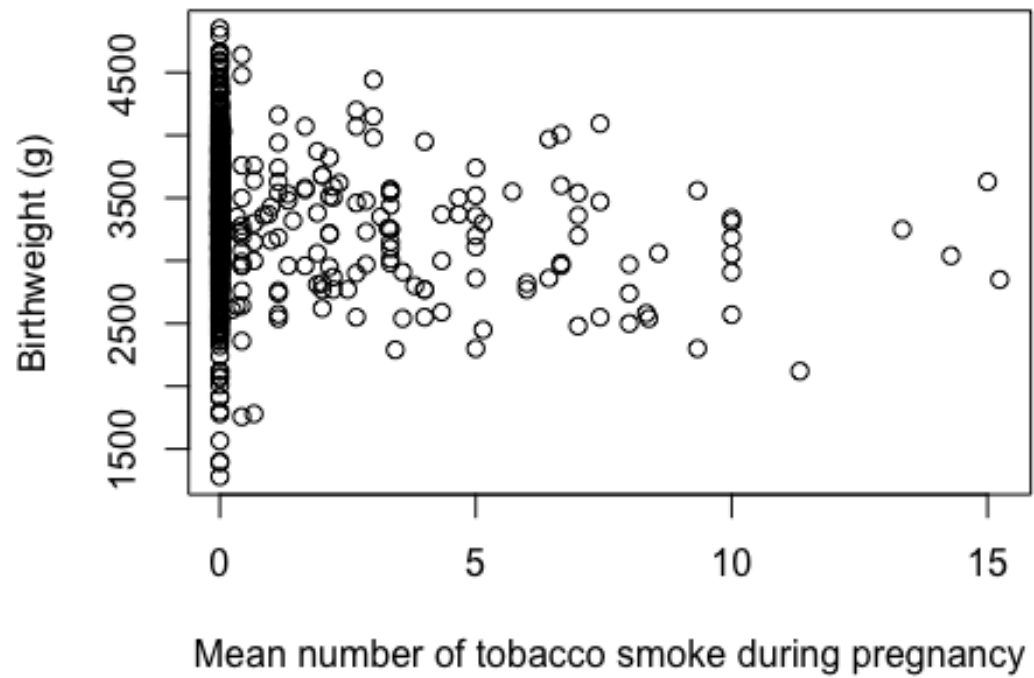
```
plot(data$h_pm10_ratio_preg_None, data$e3_bw, ylab = "Birthweight (g)",  
      xlab = "PM10 value during pregnancy")
```



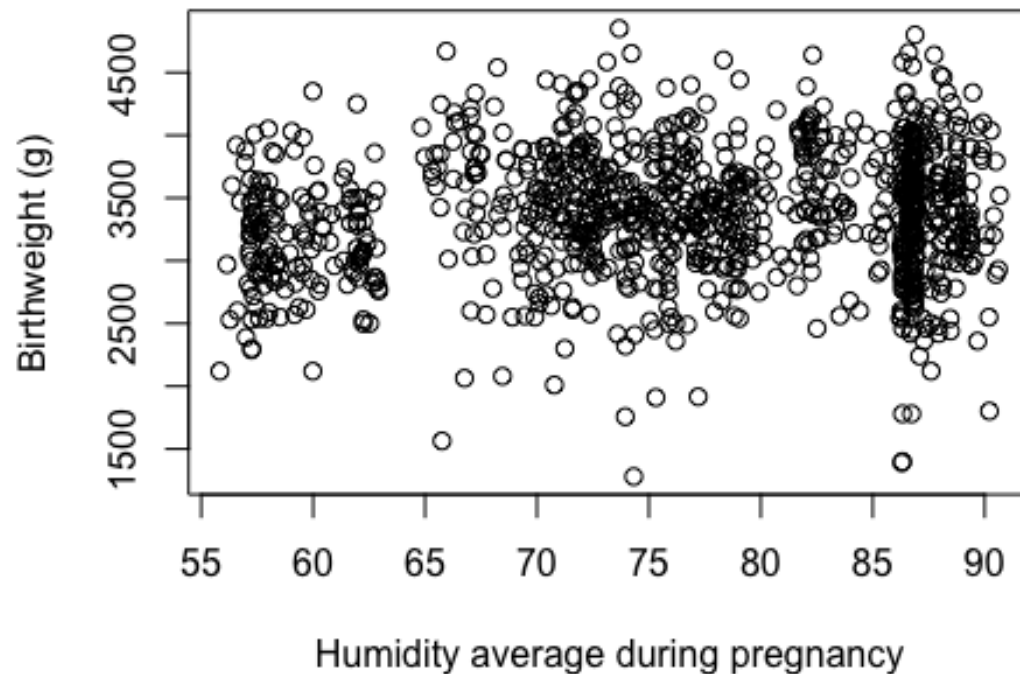
```
plot(data$h_pm25_ratio_preg_None, data$e3_bw, ylab = "Birthweight (g)",  
      xlab = "PM2.5 value during pregnancy")
```



```
plot(data$e3_asmokcigd_p_None, data$e3_bw, ylab = "Birthweight (g)",  
      xlab = "Mean number of tobacco smoke during pregnancy")
```



```
plot(data$h_humidity_preg_None, data$e3_bw, ylab = "Birthweight (g)",  
      xlab = "Humidity average during pregnancy")
```



```
cor(data$h_no2_ratio_preg_Log, data$e3_bw)
## [1] 0.005153035

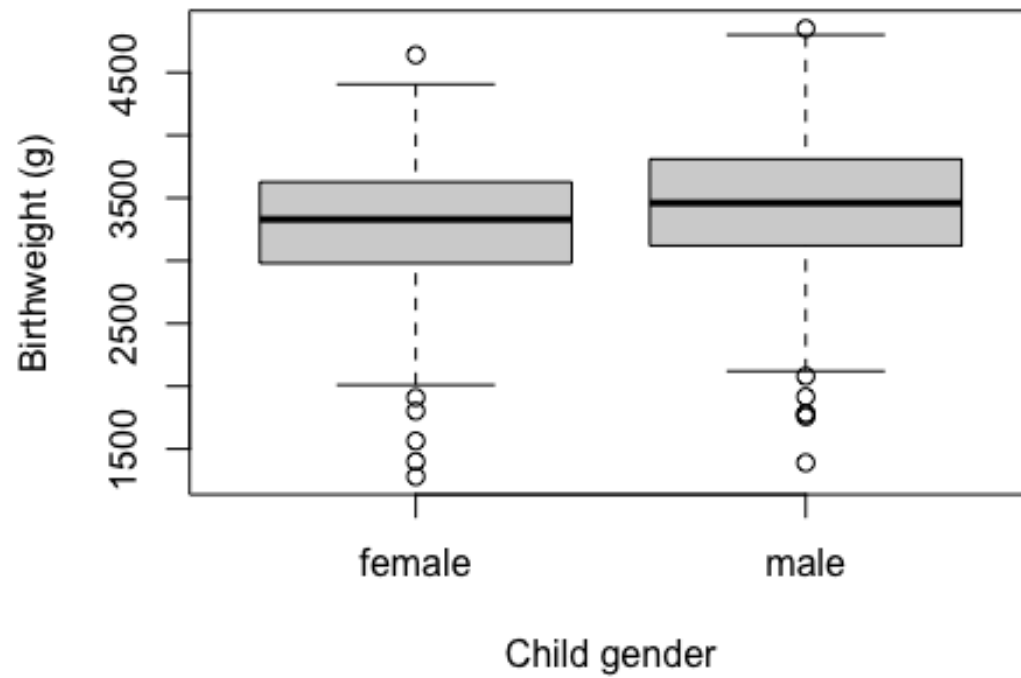
cor(data$h_pm10_ratio_preg_None, data$e3_bw)
## [1] -0.1842447

cor(data$h_pm25_ratio_preg_None, data$e3_bw)
## [1] -0.02244666

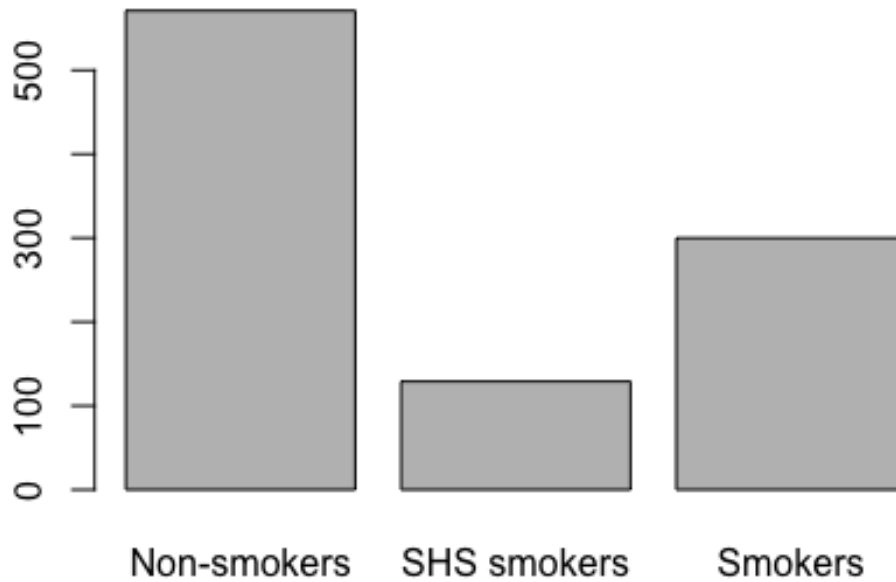
cor(data$h_humidity_preg_None, data$e3_bw)
## [1] 0.1004987

cor(data$e3_asmokcigd_p_None, data$e3_bw)
## [1] -0.1469302

plot(data$e3_sex_None, data$e3_bw, ylab = "Birthweight (g)",
      xlab = "Child gender")
```



```
barplot(summary(as.factor(data$hs_cotinine_mcat_None)))
```



Appendix 3

convert the categorical variables to numeric

`as.factor(data$e3_sex_None)`

```
## [1] female female male male female male female male male male
## [11] female female male female male female female male female
female
## [21] male female female female male female male male female
female
## [31] female male male male female female female male female
female
## [41] female male male male male female male female male male
## [51] male male male female male male male female male male
## [61] male female male female male female male male male
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## [71] female female male female male female male male male
female
## [81] female female male male female female male male female male
## [91] male female male female male male male male female male
## [101] male male female male female male female female male male
## [111] male male female male male male female male female
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female
 ## [121] female female male female female female female male male male
 ## [131] male female male female male female male female male
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 ## [141] male female male female female female male male female
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 ## [151] male male male female male male female male female male
 ## [161] female male male male female male female male male male
 ## [171] male male female female male male female male male
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 ## [181] female female female male male male female female female male
 ## [191] female male female female male female male female male
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 ## [201] female female female female male male female female male male
 ## [211] male male male male male female male female male male
 ## [221] male male male male female male male male male
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 ## [231] male male male female male male male female male
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 ## [241] female female female male male male male female female
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 ## [251] female male female female male male male male female
 female
 ## [261] female female male female male male female female female male
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 ## [281] male male male male female female female male female male
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 ## [301] male male male male female male male male male
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 ## [311] male female male female female male female female female male
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 ## [401] female female female male male female female male male
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 ## [411] male female male female female female female male male male
 ## [421] female female female male female male male female female male
 ## [431] male male male female female male male female female male
 ## [441] male male male male male male male male male male

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## [451] female male   female male   female male   male   female male   male
## [461] male   male   male   male   female male   female male   female
female
## [471] female female male   female male   female male   female female male   male
## [481] male   male   male   male   male   female male   male   male
female
## [491] male   male   male   female male   female female male   male   male
## [501] male   male   female female male   female female male   male   male
## [511] male   female female male   female female female male   male
female
## [521] female male   female male   female male   male   male   female male
## [531] female male   male   female male   male   male   male   male
female
## [541] male   female female female female male   female male   female
female
## [551] male   female male   female female female female male   female
female
## [561] female male   male   female female female male   male   male
female
## [571] male   male   female female male   female male   male   male
female
## [581] female male   female male   female female male   female male
female
## [591] male   female female female female male   female male   female
female
## [601] male   female female female male   male   female female female male
## [611] male   female male   male   female male   female male   male   male
## [621] female male   male   female male   female female female male
female
## [631] male   female male   male   female male   female male   female
female
## [641] female male   female male   male   female male   male   male
female
## [651] male   female male   female male   female male   male   male   male
## [661] female female female male   male   male   female female female
female
## [671] male   male   female female male   female male   male   female male
## [681] male   male   female female male   male   female male   female
female
## [691] male   male   female male   female female male   female female male
## [701] male   male   female female female female female female female
female
## [711] male   female male   female male   female female male   male
female
## [721] male   female female female male   male   female male   male
female
## [731] male   female female male   male   female male   female male
female
## [741] female male   male   female male   male   female male   female male
## [751] male   male   female male   male   female male   male   female

```

```

female
## [761] male    male    male    male    female male    male    male    male
female
## [771] female male    male    male    female female female male    female male
## [781] female male    male    female male    female male    male    male    male
## [791] male    male    male    female female female male    female male
female
## [801] male    female male    male    male    female female female male
female
## [811] female male    female female female male    female male    female
female
## [821] male    male    female female female male    male    male    female male
## [831] female male    male    male    female male    male    female female male
## [841] male    male    female male    male    male    male    male    female
female
## [851] female female male    male    female male    male    female female
female
## [861] male    female female male    female female male    female female
female
## [871] female male    female female male    male    male    male    male    male
## [881] female male    female female male    male    male    male    male    male
## [891] male    female female male    female male    female female male
female
## [901] female male    male    male    female female male    female male    male
## [911] female male    male    male    female male    male    male    female
female
## [921] female male    female female male    male    male    female female
female
## [931] female female male    female female male    male    male    female
female
## [941] male    male    male    female male    male    male    male    male    male
## [951] female female male    female male    female male    male    female
female
## [961] female male    female female female male    female male    male
female
## [971] female female female female male    female male    male    male
female
## [981] female female female male    female male    male    female female male
## [991] female male    male    female male    male    female female male    male
## Levels: female male

```

```

as.factor(data$hs_cotinine_mcat_None)

```

```

## [1] Smokers      Non-smokers Non-smokers Non-smokers Non-smokers Smokers
## [7] Non-smokers SHS smokers Non-smokers Non-smokers Non-smokers SHS
smokers
## [13] Non-smokers SHS smokers Non-smokers Non-smokers Non-smokers
Non-smokers
## [19] SHS smokers Non-smokers Non-smokers Non-smokers Non-smokers Smokers
## [25] Smokers      Smokers      SHS smokers Smokers      Non-smokers

```

Non-smokers

[31] Non-smokers Smokers Non-smokers Non-smokers Non-smokers

Non-smokers

[37] Non-smokers SHS smokers SHS smokers Non-smokers Smokers SHS smokers

[43] Non-smokers Smokers Non-smokers Smokers Smokers SHS smokers

[49] Smokers Non-smokers Non-smokers Non-smokers Non-smokers Non-smokers

[55] Non-smokers Non-smokers Non-smokers SHS smokers Non-smokers Smokers

[61] Smokers Non-smokers Smokers Non-smokers Non-smokers

Non-smokers

[67] Non-smokers Smokers Non-smokers Smokers Smokers

Non-smokers

[73] Smokers Smokers SHS smokers Non-smokers Non-smokers

Non-smokers

[79] Non-smokers Smokers Smokers Smokers Non-smokers Smokers

[85] Non-smokers Non-smokers Non-smokers Smokers Non-smokers

Non-smokers

[91] Non-smokers Smokers Smokers Smokers Non-smokers Smokers

[97] Non-smokers Smokers Non-smokers Non-smokers Non-smokers Smokers

[103] Smokers Non-smokers Smokers SHS smokers Smokers

Non-smokers

[109] Smokers Non-smokers Non-smokers SHS smokers Non-smokers Smokers

[115] Non-smokers Non-smokers Non-smokers Smokers Smokers Smokers

[121] Non-smokers Non-smokers Non-smokers Smokers Non-smokers

Non-smokers

[127] Non-smokers Smokers Smokers SHS smokers Non-smokers Smokers

[133] Non-smokers Non-smokers Non-smokers Smokers Smokers

Non-smokers

[139] SHS smokers Non-smokers Smokers Smokers Non-smokers Smokers

[145] Smokers Non-smokers Smokers Non-smokers Non-smokers Smokers

[151] Non-smokers Non-smokers Non-smokers Non-smokers Non-smokers SHS

smokers

[157] Non-smokers Smokers Smokers SHS smokers Non-smokers Smokers

[163] Non-smokers SHS smokers Non-smokers Non-smokers Non-smokers SHS

smokers

[169] Non-smokers SHS smokers Non-smokers Smokers Smokers Smokers

[175] Non-smokers Smokers Smokers Non-smokers Smokers

Non-smokers

[181] Smokers SHS smokers Non-smokers Smokers Non-smokers

Non-smokers

[187] Non-smokers Non-smokers Non-smokers Smokers Non-smokers

Non-smokers

[193] Smokers SHS smokers Smokers Smokers Non-smokers

Non-smokers

[199] Non-smokers Non-smokers Non-smokers Non-smokers Smokers SHS

smokers

[205] Smokers Non-smokers Non-smokers Non-smokers Smokers

Non-smokers

##	[211]	Smokers	Non-smokers	Non-smokers	Non-smokers	Non-smokers	
		Non-smokers					
##	[217]	SHS smokers	Non-smokers	Smokers	Non-smokers	Non-smokers	
		Non-smokers					
##	[223]	Smokers	Non-smokers	Smokers	Smokers	Smokers	Smokers
##	[229]	Smokers	Smokers	SHS smokers	SHS smokers	Smokers	
		Non-smokers					
##	[235]	SHS smokers	SHS smokers	Non-smokers	Non-smokers	SHS smokers	
		Non-smokers					
##	[241]	Non-smokers	Non-smokers	Non-smokers	Non-smokers	Smokers	Smokers
##	[247]	Non-smokers	SHS smokers	Non-smokers	Smokers	Non-smokers	Smokers
##	[253]	Non-smokers	Non-smokers	Smokers	Non-smokers	Smokers	Smokers
##	[259]	Non-smokers	Non-smokers	Non-smokers	Non-smokers	Non-smokers	Smokers
##	[265]	Non-smokers	Non-smokers	Smokers	Smokers	Smokers	
		Non-smokers					
##	[271]	Non-smokers	SHS smokers	Non-smokers	Smokers	SHS smokers	
		Non-smokers					
##	[277]	SHS smokers	Non-smokers	Smokers	SHS smokers	Smokers	
		Non-smokers					
##	[283]	SHS smokers	Smokers	Smokers	Non-smokers	Non-smokers	SHS smokers
		Non-smokers					
##	[289]	Non-smokers	Non-smokers	SHS smokers	Smokers	Non-smokers	Smokers
##	[295]	Non-smokers	SHS smokers	Non-smokers	Smokers	Non-smokers	Smokers
##	[301]	Smokers	Non-smokers	Smokers	SHS smokers	Non-smokers	
		Non-smokers					
##	[307]	Non-smokers	SHS smokers	Non-smokers	SHS smokers	Non-smokers	Smokers
##	[313]	Smokers	Non-smokers	Smokers	Smokers	Smokers	SHS smokers
		Non-smokers					
##	[319]	Non-smokers	Non-smokers	Smokers	Non-smokers	SHS smokers	
		Non-smokers					
##	[325]	Non-smokers	Smokers	Smokers	Smokers	Smokers	SHS smokers
		Non-smokers					
##	[331]	SHS smokers	Non-smokers	Smokers	Smokers	SHS smokers	Smokers
##	[337]	Non-smokers	Smokers	Non-smokers	Non-smokers	Non-smokers	
		Non-smokers					
##	[343]	Smokers	Non-smokers	Non-smokers	Smokers	Smokers	Smokers
##	[349]	Non-smokers	Smokers	SHS smokers	Non-smokers	Smokers	
		Non-smokers					
##	[355]	Non-smokers	Non-smokers	Smokers	Non-smokers	Non-smokers	Smokers
##	[361]	Non-smokers	Smokers	Smokers	Non-smokers	Non-smokers	SHS smokers
		Non-smokers					
##	[367]	SHS smokers	Non-smokers	Non-smokers	Non-smokers	Smokers	SHS smokers
		Non-smokers					
##	[373]	Smokers	Non-smokers	Non-smokers	SHS smokers	Non-smokers	
		Non-smokers					
##	[379]	Non-smokers	Smokers	Non-smokers	Non-smokers	Smokers	
		Non-smokers					
##	[385]	Smokers	SHS smokers	Non-smokers	Smokers	Smokers	Smokers
##	[391]	Non-smokers	Non-smokers	Non-smokers	SHS smokers	Non-smokers	Smokers
##	[397]	Smokers	Non-smokers	Non-smokers	Non-smokers	Non-smokers	Smokers

[403] SHS smokers Smokers Non-smokers Smokers Non-smokers SHS smokers

[409] SHS smokers Non-smokers Smokers Smokers Smokers Non-smokers

[415] Non-smokers Smokers Non-smokers Non-smokers Smokers Smokers

[421] Non-smokers Smokers Non-smokers SHS smokers SHS smokers SHS smokers

[427] Non-smokers Smokers Non-smokers Smokers Smokers Non-smokers

[433] Non-smokers Non-smokers Smokers Smokers Non-smokers SHS smokers

[439] Non-smokers SHS smokers SHS smokers Smokers SHS smokers Non-smokers

[445] SHS smokers Smokers SHS smokers Non-smokers Smokers Smokers

[451] Non-smokers Smokers Non-smokers Smokers Smokers SHS smokers

[457] SHS smokers Non-smokers Smokers Non-smokers Non-smokers Non-smokers

[463] Non-smokers Smokers Non-smokers Non-smokers Smokers Non-smokers

[469] Smokers Smokers SHS smokers Non-smokers Non-smokers Non-smokers

[475] Non-smokers Non-smokers Smokers Smokers Non-smokers Smokers

[481] Non-smokers Smokers Non-smokers Smokers Non-smokers Non-smokers

[487] Non-smokers Non-smokers Smokers Smokers Non-smokers Smokers

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[523] Smokers Non-smokers Non-smokers Smokers Smokers Smokers

[529] Non-smokers Smokers Non-smokers Non-smokers Non-smokers Smokers

[535] Non-smokers Smokers Non-smokers Non-smokers Non-smokers Non-smokers

[541] Non-smokers Smokers Non-smokers Non-smokers Non-smokers SHS smokers

[547] Smokers Non-smokers Smokers Non-smokers Non-smokers Non-smokers

[553] Non-smokers Non-smokers Non-smokers Smokers SHS smokers Smokers

[559] Non-smokers Non-smokers Non-smokers Non-smokers Non-smokers Non-smokers

[565] Smokers Smokers Non-smokers Non-smokers Smokers SHS smokers

[571] SHS smokers SHS smokers Non-smokers Non-smokers Non-smokers Smokers

[577] Non-smokers Non-smokers Non-smokers Non-smokers Non-smokers Non-smokers

Non-smokers
[583] Smokers Smokers SHS smokers SHS smokers Non-smokers SHS smokers
Non-smokers
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Non-smokers
[595] Non-smokers Non-smokers Smokers Non-smokers Smokers
Non-smokers
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Non-smokers
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Non-smokers
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Non-smokers
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Non-smokers
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Non-smokers
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Non-smokers
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Non-smokers
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Non-smokers
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Non-smokers
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[685] Non-smokers Non-smokers SHS smokers Smokers Non-smokers Smokers
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Non-smokers
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Non-smokers
[715] Non-smokers Non-smokers Non-smokers Smokers Smokers
Non-smokers
[721] SHS smokers Non-smokers SHS smokers Non-smokers Non-smokers
Non-smokers
[727] Smokers Smokers Non-smokers SHS smokers SHS smokers
Non-smokers
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Non-smokers
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Non-smokers
 ## [745] Non-smokers Smokers Smokers Non-smokers Non-smokers
 Non-smokers
 ## [751] SHS smokers Non-smokers Non-smokers Non-smokers SHS smokers SHS smokers
 ## [757] Non-smokers Non-smokers Non-smokers Smokers Non-smokers
 Non-smokers
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 Non-smokers
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 Non-smokers
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 Non-smokers
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 Non-smokers
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 Non-smokers
 ## [799] Non-smokers Non-smokers Non-smokers SHS smokers SHS smokers
 Non-smokers
 ## [805] Non-smokers Smokers Non-smokers Non-smokers Non-smokers
 Non-smokers
 ## [811] Non-smokers Smokers Smokers Non-smokers Non-smokers
 Non-smokers
 ## [817] Non-smokers SHS smokers Smokers Non-smokers Non-smokers
 Non-smokers
 ## [823] Non-smokers Non-smokers Smokers Non-smokers Non-smokers
 Non-smokers
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 Non-smokers
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 Non-smokers
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 Non-smokers
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 Non-smokers
 ## [871] Non-smokers Non-smokers SHS smokers Non-smokers Non-smokers
 Non-smokers
 ## [877] Non-smokers SHS smokers Non-smokers Non-smokers SHS smokers SHS smokers
 ## [883] Smokers Non-smokers Non-smokers Smokers Non-smokers
 Non-smokers
 ## [889] Smokers Non-smokers Non-smokers Non-smokers Smokers
 Non-smokers
 ## [895] Smokers Non-smokers Non-smokers Smokers Smokers Smokers
 ## [901] Non-smokers Non-smokers Non-smokers Non-smokers Non-smokers
 Non-smokers


```

## [907] Smokers      Non-smokers SHS smokers Smokers      Non-smokers Smokers
## [913] Smokers      Smokers      Non-smokers SHS smokers Non-smokers
Non-smokers
## [919] Smokers      Smokers      Non-smokers Non-smokers SHS smokers
Non-smokers
## [925] Non-smokers Smokers      Non-smokers Non-smokers Smokers      SHS
smokers
## [931] Non-smokers Non-smokers Non-smokers Smokers      Non-smokers
Non-smokers
## [937] Non-smokers SHS smokers SHS smokers Non-smokers Non-smokers
Non-smokers
## [943] Non-smokers SHS smokers Non-smokers Smokers      SHS smokers Smokers
## [949] Non-smokers Non-smokers Non-smokers Smokers      Non-smokers
Non-smokers
## [955] Non-smokers Non-smokers Non-smokers SHS smokers Non-smokers
Non-smokers
## [961] SHS smokers Non-smokers Non-smokers Non-smokers Non-smokers
Non-smokers
## [967] Non-smokers Non-smokers Smokers      Smokers      Non-smokers Smokers
## [973] Non-smokers Smokers      Smokers      SHS smokers Non-smokers SHS
smokers
## [979] Non-smokers Non-smokers Non-smokers Non-smokers Non-smokers Smokers
## [985] Smokers      Smokers      Non-smokers Non-smokers Smokers      Smokers
## [991] SHS smokers Non-smokers Non-smokers Smokers      Non-smokers Smokers
## [997] Smokers      Smokers      Smokers      Non-smokers
## Levels: Non-smokers SHS smokers Smokers

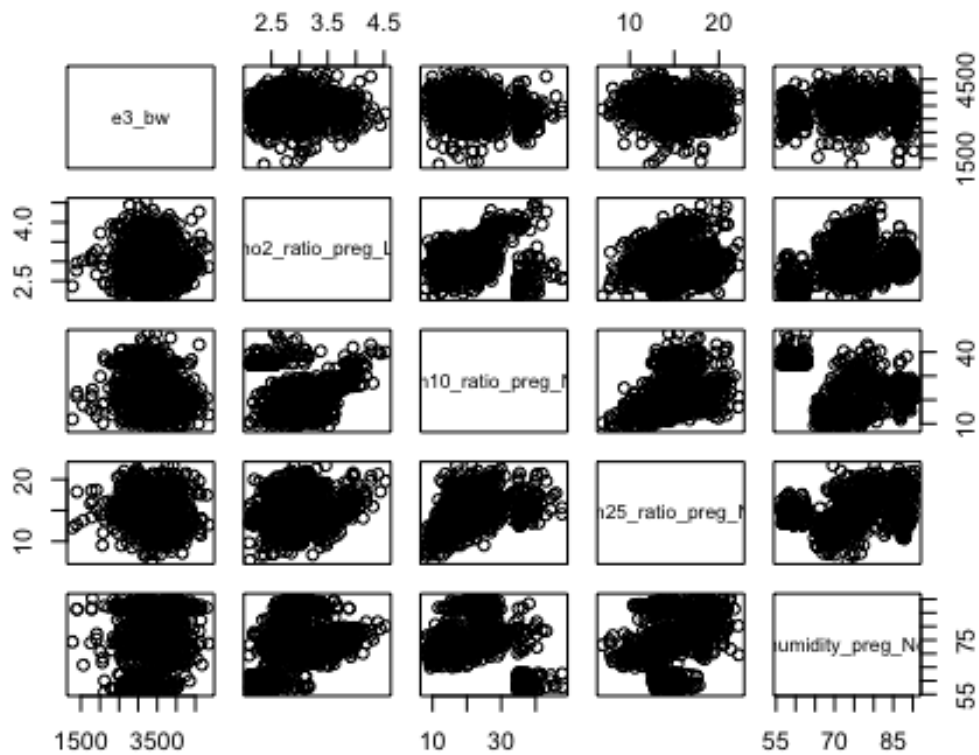
```

Appendix 4

```

pairs(~ e3_bw + h_no2_ratio_preg_Log + h_pm10_ratio_preg_None +
h_pm25_ratio_preg_None + h_humidity_preg_None, data = data)

```



Appendix 5

minimal model

```
M0 <- lm(e3_bw ~ 1, data = data)
```

```
summary(M0)
```

```
##
```

```
## Call:
```

```
## lm(formula = e3_bw ~ 1, data = data)
```

```
##
```

```
## Residuals:
```

```
##      Min       1Q   Median       3Q      Max
## -2098.48 -328.48   11.52   341.52  1471.52
```

```
##
```

```
## Coefficients:
```

```
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   3378.5      16.1    209.8  <2e-16 ***
```

```
## ---
```

```
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
##
## Residual standard error: 509.2 on 999 degrees of freedom
```

Appendix 6

full model

```
Mfull <- lm(e3_bw ~ as.factor(e3_sex_None) * (h_humidity_preg_None +
                                             h_no2_ratio_preg_Log +
                                             h_pm10_ratio_preg_None +
                                             h_pm25_ratio_preg_None) +
            e3_asmokcigd_p_None +
            as.factor(hs_cotinine_mcat_None), data = data)
summary(Mfull)

##
## Call:
## lm(formula = e3_bw ~ as.factor(e3_sex_None) * (h_humidity_preg_None +
##      h_no2_ratio_preg_Log + h_pm10_ratio_preg_None +
##      h_pm25_ratio_preg_None) +
##      e3_asmokcigd_p_None + as.factor(hs_cotinine_mcat_None), data = data)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -2131.69  -287.98   15.25   312.99  1315.03
##
## Coefficients:
##                                     Estimate Std. Error t
value
## (Intercept)                      3565.45121   241.27167
14.778
## as.factor(e3_sex_None)male        40.18978   328.99865
0.122
## h_humidity_preg_None              -1.29133     3.12607
-0.413
## h_no2_ratio_preg_Log              51.96849   52.01320
0.999
## h_pm10_ratio_preg_None            -11.60422     3.58713
-3.235
## h_pm25_ratio_preg_None            -3.50976   10.80055
-0.325
## e3_asmokcigd_p_None               -37.43169     8.84152
-4.234
## as.factor(hs_cotinine_mcat_None)SHS smokers 10.10250   50.35963
0.201
## as.factor(hs_cotinine_mcat_None)Smokers   90.83369   40.28275
2.255
## as.factor(e3_sex_None)male:h_humidity_preg_None 1.45428    4.17573
0.348
## as.factor(e3_sex_None)male:h_no2_ratio_preg_Log -58.11887   70.39293
-0.826
```

```
## as.factor(e3_sex_None)male:h_pm10_ratio_preg_None    0.04814    4.80346
0.010
## as.factor(e3_sex_None)male:h_pm25_ratio_preg_None    10.97259    14.20123
0.773
##
##                                     Pr(>|t|)
## (Intercept)                                     < 2e-16 ***
## as.factor(e3_sex_None)male                      0.90280
## h_humidity_preg_None                            0.67963
## h_no2_ratio_preg_Log                             0.31797
## h_pm10_ratio_preg_None                           0.00126 **
## h_pm25_ratio_preg_None                           0.74528
## e3_asmokcigd_p_None                              2.51e-05 ***
## as.factor(hs_cotinine_mcat_None)SHS smokers       0.84105
## as.factor(hs_cotinine_mcat_None)Smokers           0.02436 *
## as.factor(e3_sex_None)male:h_humidity_preg_None   0.72771
## as.factor(e3_sex_None)male:h_no2_ratio_preg_Log   0.40921
## as.factor(e3_sex_None)male:h_pm10_ratio_preg_None 0.99201
## as.factor(e3_sex_None)male:h_pm25_ratio_preg_None 0.43991
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 492.8 on 987 degrees of freedom
## Multiple R-squared:  0.07475,    Adjusted R-squared:  0.0635
## F-statistic: 6.645 on 12 and 987 DF,  p-value: 1.492e-11
```

Appendix 7

backward selection

```
system.time({
  Mback <- step(object = Mfull,
                scope = list(lower = M0, upper = Mfull),
                trace = 1,
                direction = "backward")
})

## Start:  AIC=12413.11
## e3_bw ~ as.factor(e3_sex_None) * (h_humidity_preg_None +
h_no2_ratio_preg_Log +
##      h_pm10_ratio_preg_None + h_pm25_ratio_preg_None) + e3_asmokcigd_p_None
+
##      as.factor(hs_cotinine_mcat_None)
##
##                                     Df Sum of Sq      RSS
AIC
## - as.factor(e3_sex_None):h_pm10_ratio_preg_None  1          24 239693156
12411
## - as.factor(e3_sex_None):h_humidity_preg_None    1        29456 239722588
12411
## - as.factor(e3_sex_None):h_pm25_ratio_preg_None  1       144979 239838111
12412
```

```

## - as.factor(e3_sex_None):h_no2_ratio_preg_Log      1      165545 239858677
12412
## <none>                                              239693132
12413
## - as.factor(hs_cotinine_mcat_None)                  2      1291350 240984482
12414
## - e3_asmokcigd_p_None                               1      4352751 244045883
12429
##
## Step:  AIC=12411.11
## e3_bw ~ as.factor(e3_sex_None) + h_humidity_preg_None +
h_no2_ratio_preg_Log +
##      h_pm10_ratio_preg_None + h_pm25_ratio_preg_None + e3_asmokcigd_p_None
+
##      as.factor(hs_cotinine_mcat_None) +
as.factor(e3_sex_None):h_humidity_preg_None +
##      as.factor(e3_sex_None):h_no2_ratio_preg_Log +
as.factor(e3_sex_None):h_pm25_ratio_preg_None
##
##                                     Df Sum of Sq      RSS
AIC
## - as.factor(e3_sex_None):h_humidity_preg_None      1        39710 239732866
12409
## - as.factor(e3_sex_None):h_no2_ratio_preg_Log      1        166921 239860078
12410
## - as.factor(e3_sex_None):h_pm25_ratio_preg_None    1        188858 239882015
12410
## <none>                                              239693156
12411
## - as.factor(hs_cotinine_mcat_None)                  2      1291348 240984505
12412
## - e3_asmokcigd_p_None                               1      4352744 244045901
12427
## - h_pm10_ratio_preg_None                             1       5053817 244746973
12430
##
## Step:  AIC=12409.28
## e3_bw ~ as.factor(e3_sex_None) + h_humidity_preg_None +
h_no2_ratio_preg_Log +
##      h_pm10_ratio_preg_None + h_pm25_ratio_preg_None + e3_asmokcigd_p_None
+
##      as.factor(hs_cotinine_mcat_None) +
as.factor(e3_sex_None):h_no2_ratio_preg_Log +
##      as.factor(e3_sex_None):h_pm25_ratio_preg_None
##
##                                     Df Sum of Sq      RSS
AIC
## - h_humidity_preg_None                             1         13523 239746389
12407
## - as.factor(e3_sex_None):h_no2_ratio_preg_Log      1        133482 239866348

```

```

12408
## - as.factor(e3_sex_None):h_pm25_ratio_preg_None 1 270351 240003217
12408
## <none> 239732866
12409
## - as.factor(hs_cotinine_mcat_None) 2 1307026 241039893
12411
## - e3_asmokcigd_p_None 1 4326681 244059547
12425
## - h_pm10_ratio_preg_None 1 5043318 244776184
12428
##
## Step: AIC=12407.34
## e3_bw ~ as.factor(e3_sex_None) + h_no2_ratio_preg_Log +
h_pm10_ratio_preg_None +
## h_pm25_ratio_preg_None + e3_asmokcigd_p_None +
as.factor(hs_cotinine_mcat_None) +
## as.factor(e3_sex_None):h_no2_ratio_preg_Log +
as.factor(e3_sex_None):h_pm25_ratio_preg_None
##
## Df Sum of Sq RSS
AIC
## - as.factor(e3_sex_None):h_no2_ratio_preg_Log 1 134715 239881105
12406
## - as.factor(e3_sex_None):h_pm25_ratio_preg_None 1 274974 240021364
12406
## <none> 239746389
12407
## - as.factor(hs_cotinine_mcat_None) 2 1332133 241078523
12409
## - e3_asmokcigd_p_None 1 4322869 244069258
12423
## - h_pm10_ratio_preg_None 1 6708183 246454573
12433
##
## Step: AIC=12405.9
## e3_bw ~ as.factor(e3_sex_None) + h_no2_ratio_preg_Log +
h_pm10_ratio_preg_None +
## h_pm25_ratio_preg_None + e3_asmokcigd_p_None +
as.factor(hs_cotinine_mcat_None) +
## as.factor(e3_sex_None):h_pm25_ratio_preg_None
##
## Df Sum of Sq RSS
AIC
## - h_no2_ratio_preg_Log 1 67017 239948122
12404
## - as.factor(e3_sex_None):h_pm25_ratio_preg_None 1 216130 240097235
12405
## <none> 239881105
12406

```

```

## - as.factor(hs_cotinine_mcat_None)                2    1304140 241185245
12407
## - e3_asmokcigd_p_None                             1    4358871 244239976
12422
## - h_pm10_ratio_preg_None                          1    6818839 246699944
12432
##
## Step:  AIC=12404.18
## e3_bw ~ as.factor(e3_sex_None) + h_pm10_ratio_preg_None +
h_pm25_ratio_preg_None +
##      e3_asmokcigd_p_None + as.factor(hs_cotinine_mcat_None) +
##      as.factor(e3_sex_None):h_pm25_ratio_preg_None
##
##                                     Df Sum of Sq      RSS
AIC
## - as.factor(e3_sex_None):h_pm25_ratio_preg_None  1      208685 240156807
12403
## <none>                                           239948122
12404
## - as.factor(hs_cotinine_mcat_None)                2    1245721 241193843
12405
## - e3_asmokcigd_p_None                             1    4292934 244241056
12420
## - h_pm10_ratio_preg_None                          1    6869665 246817787
12430
##
## Step:  AIC=12403.05
## e3_bw ~ as.factor(e3_sex_None) + h_pm10_ratio_preg_None +
h_pm25_ratio_preg_None +
##      e3_asmokcigd_p_None + as.factor(hs_cotinine_mcat_None)
##
##                                     Df Sum of Sq      RSS    AIC
## - h_pm25_ratio_preg_None                  1      44003 240200810 12401
## <none>                                     240156807 12403
## - as.factor(hs_cotinine_mcat_None)        2    1194677 241351485 12404
## - e3_asmokcigd_p_None                     1    4254216 244411023 12419
## - as.factor(e3_sex_None)                   1    5083034 245239842 12422
## - h_pm10_ratio_preg_None                   1    6905127 247061934 12429
##
## Step:  AIC=12401.23
## e3_bw ~ as.factor(e3_sex_None) + h_pm10_ratio_preg_None +
e3_asmokcigd_p_None +
##      as.factor(hs_cotinine_mcat_None)
##
##                                     Df Sum of Sq      RSS    AIC
## <none>                                     240200810 12401
## - as.factor(hs_cotinine_mcat_None)        2    1429553 241630363 12403
## - e3_asmokcigd_p_None                     1    4282393 244483203 12417
## - as.factor(e3_sex_None)                   1    5089006 245289817 12420
## - h_pm10_ratio_preg_None                   1    7045288 247246098 12428

```

```
##      user  system elapsed
##    0.044    0.002    0.046
```

Appendix 8

stepwise selection

```
system.time({
  Mstep <- step(object = M0,
                scope = list(lower = M0, upper = Mfull),
                trace = 1,
                direction = "both")
})
```

```
## Start:  AIC=12466.81
```

```
## e3_bw ~ 1
```

```
##
##              Df Sum of Sq      RSS   AIC
## + h_pm10_ratio_preg_None      1    8793991 250263548 12434
## + e3_asmokcigd_p_None          1    5592658 253464881 12447
## + as.factor(e3_sex_None)       1    5308973 253748566 12448
## + h_humidity_preg_None         1    2616477 256441062 12459
## <none>                          259057540 12467
## + h_pm25_ratio_preg_None       1     130527 258927013 12468
## + as.factor(hs_cotinine_mcat_None) 2     599775 258457764 12468
## + h_no2_ratio_preg_Log         1        6879 259050661 12469
##
```

```
## Step:  AIC=12434.27
```

```
## e3_bw ~ h_pm10_ratio_preg_None
```

```
##
##              Df Sum of Sq      RSS   AIC
## + as.factor(e3_sex_None)       1    4987554 245275994 12416
## + e3_asmokcigd_p_None          1    3599179 246664369 12422
## <none>                          250263548 12434
## + h_humidity_preg_None         1     294013 249969535 12435
## + h_pm25_ratio_preg_None       1     255450 250008098 12435
## + as.factor(hs_cotinine_mcat_None) 2     753021 249510528 12435
## + h_no2_ratio_preg_Log         1       1560 250261988 12436
## - h_pm10_ratio_preg_None       1    8793991 259057540 12467
##
```

```
## Step:  AIC=12416.14
```

```
## e3_bw ~ h_pm10_ratio_preg_None + as.factor(e3_sex_None)
```

```
##
##              Df Sum of Sq      RSS   AIC
## + e3_asmokcigd_p_None          1    3645630 241630363 12403
## <none>                          245275994 12416
## + as.factor(hs_cotinine_mcat_None) 2     792791 244483203 12417
```



```

## + h_pm25_ratio_preg_None          1    251946 245024047
12417
## + h_humidity_preg_None             1    208459 245067534
12417
## + as.factor(e3_sex_None):h_pm10_ratio_preg_None 1      3162 245272831
12418
## + h_no2_ratio_preg_Log             1      372 245275621
12418
## - as.factor(e3_sex_None)           1   4987554 250263548
12434
## - h_pm10_ratio_preg_None           1   8472573 253748566
12448
##
## Step:  AIC=12403.16
## e3_bw ~ h_pm10_ratio_preg_None + as.factor(e3_sex_None) +
e3_asmokcigd_p_None
##
##                                     Df Sum of Sq      RSS
AIC
## + as.factor(hs_cotinine_mcat_None)  2   1429553 240200810
12401
## <none>                                241630363
12403
## + h_pm25_ratio_preg_None            1    278879 241351485
12404
## + h_humidity_preg_None              1    181753 241448610
12404
## + h_no2_ratio_preg_Log              1     32698 241597666
12405
## + as.factor(e3_sex_None):h_pm10_ratio_preg_None 1      592 241629771
12405
## - e3_asmokcigd_p_None                1   3645630 245275994
12416
## - as.factor(e3_sex_None)             1   5034006 246664369
12422
## - h_pm10_ratio_preg_None             1   6510749 248141113
12428
##
## Step:  AIC=12401.23
## e3_bw ~ h_pm10_ratio_preg_None + as.factor(e3_sex_None) +
e3_asmokcigd_p_None +
##   as.factor(hs_cotinine_mcat_None)
##
##                                     Df Sum of Sq      RSS
AIC
## <none>                                240200810
12401
## + h_no2_ratio_preg_Log              1     80614 240120196
12403
## + h_pm25_ratio_preg_None            1     44003 240156807

```

```

12403
## - as.factor(hs_cotinine_mcat_None)                2    1429553 241630363
12403
## + as.factor(e3_sex_None):h_pm10_ratio_preg_None  1         6230 240194580
12403
## + h_humidity_preg_None                            1         3531 240197279
12403
## - e3_asmokcigd_p_None                             1    4282393 244483203
12417
## - as.factor(e3_sex_None)                          1    5089006 245289817
12420
## - h_pm10_ratio_preg_None                          1    7045288 247246098
12428

##      user  system elapsed
##    0.032   0.001   0.033

```

Appendix 9

```

final.model <- lm(e3_bw ~ as.factor(e3_sex_None) + h_pm10_ratio_preg_None +
                  e3_asmokcigd_p_None + as.factor(hs_cotinine_mcat_None),
data = data)
summary(final.model)

```

```

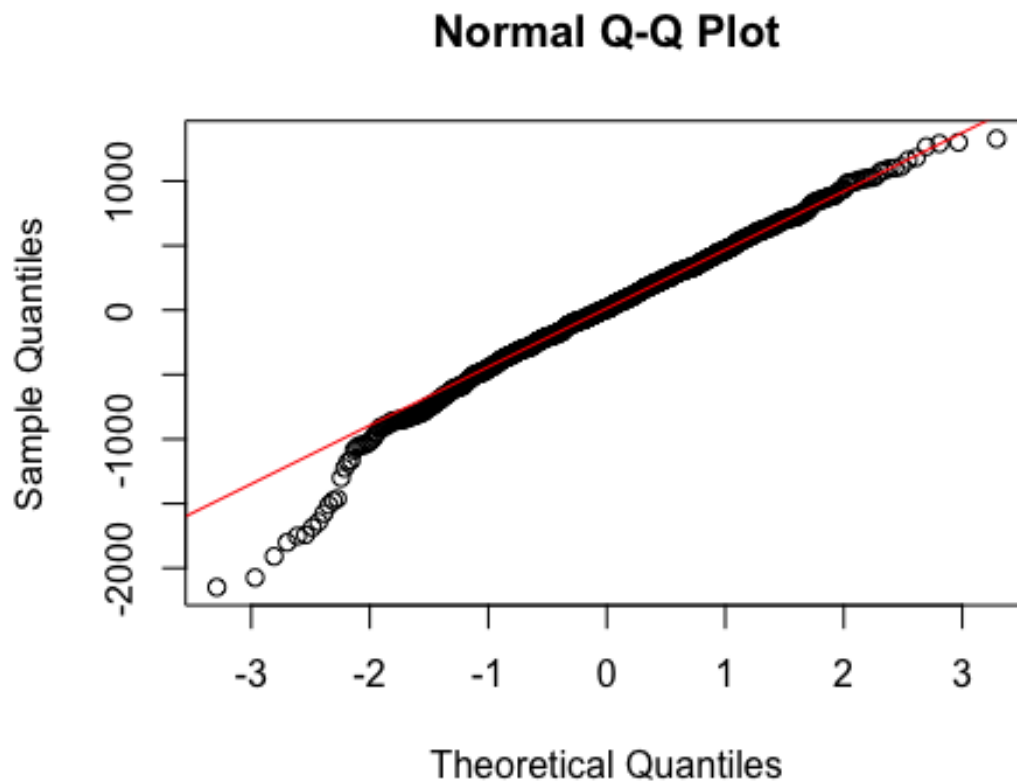
##
## Call:
## lm(formula = e3_bw ~ as.factor(e3_sex_None) + h_pm10_ratio_preg_None +
##     e3_asmokcigd_p_None + as.factor(hs_cotinine_mcat_None), data = data)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -2148.53  -292.54    11.73   319.50  1327.39
##
## Coefficients:
##                                Estimate Std. Error t value
## (Intercept)                   3561.362     51.744   68.827
## as.factor(e3_sex_None)male      143.015     31.164    4.589
## h_pm10_ratio_preg_None          -11.170      2.069   -5.400
## e3_asmokcigd_p_None             -36.652      8.707   -4.210
## as.factor(hs_cotinine_mcat_None)SHS smokers    5.924     49.704    0.119
## as.factor(hs_cotinine_mcat_None)Smokers         86.730     36.923    2.349
##                                Pr(>|t|)
## (Intercept)                   < 2e-16 ***
## as.factor(e3_sex_None)male      5.02e-06 ***
## h_pm10_ratio_preg_None          8.36e-08 ***
## e3_asmokcigd_p_None             2.79e-05 ***
## as.factor(hs_cotinine_mcat_None)SHS smokers    0.905
## as.factor(hs_cotinine_mcat_None)Smokers         0.019 *
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```

```
##
## Residual standard error: 491.6 on 994 degrees of freedom
## Multiple R-squared:  0.07279,    Adjusted R-squared:  0.06813
## F-statistic: 15.61 on 5 and 994 DF,  p-value: 8.313e-15
```

Appendix 10

```
qqnorm(residuals(final.model))
qqline(residuals(final.model), col = "red")
```



Appendix 11

```
# female model
female.data <- data[data$e3_sex_None == "female",]
female.final.model <- lm(e3_bw ~ h_pm10_ratio_preg_None + e3_asmokcigd_p_None
+
                        as.factor(hs_cotinine_mcat_None), data =
female.data)
summary(female.final.model)

##
## Call:
```

```
## lm(formula = e3_bw ~ h_pm10_ratio_preg_None + e3_asmokcigd_p_None +
##   as.factor(hs_cotinine_mcat_None), data = female.data)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -2154.85  -276.77   10.97   312.91  1249.87
##
## Coefficients:
##                                Estimate Std. Error t value
## (Intercept)                   3565.483     67.736   52.638
## h_pm10_ratio_preg_None         -10.985      2.876   -3.820
## e3_asmokcigd_p_None            -40.590     12.371   -3.281
## as.factor(hs_cotinine_mcat_None)SHS smokers -67.226     70.896   -0.948
## as.factor(hs_cotinine_mcat_None)Smokers      94.785     52.057    1.821
##                                Pr(>|t|)
## (Intercept)                   < 2e-16 ***
## h_pm10_ratio_preg_None         0.000152 ***
## e3_asmokcigd_p_None            0.001112 **
## as.factor(hs_cotinine_mcat_None)SHS smokers 0.343504
## as.factor(hs_cotinine_mcat_None)Smokers      0.069277 .
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 472.1 on 466 degrees of freedom
## Multiple R-squared:  0.06731,    Adjusted R-squared:  0.05931
## F-statistic: 8.408 on 4 and 466 DF,  p-value: 1.482e-06

# male model
male.data <- data[data$e3_sex_None == "male",]
male.final.model <- lm(e3_bw ~ h_pm10_ratio_preg_None + e3_asmokcigd_p_None +
  as.factor(hs_cotinine_mcat_None), data =
male.data)
summary(male.final.model)

##
## Call:
## lm(formula = e3_bw ~ h_pm10_ratio_preg_None + e3_asmokcigd_p_None +
##   as.factor(hs_cotinine_mcat_None), data = male.data)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -2066.82  -295.58   14.99   317.98  1334.33
##
## Coefficients:
##                                Estimate Std. Error t value
## (Intercept)                   3704.145     69.717   53.131
## h_pm10_ratio_preg_None         -11.493      2.971   -3.869
## e3_asmokcigd_p_None            -33.854     12.243   -2.765
## as.factor(hs_cotinine_mcat_None)SHS smokers  65.385     69.692    0.938
## as.factor(hs_cotinine_mcat_None)Smokers      80.555     52.301    1.540
```

```
##                                Pr(>|t|)
## (Intercept)                   < 2e-16 ***
## h_pm10_ratio_preg_None        0.000123 ***
## e3_asmokcigd_p_None           0.005888 **
## as.factor(hs_cotinine_mcat_None)SHS smokers 0.348580
## as.factor(hs_cotinine_mcat_None)Smokers      0.124112
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 509.1 on 524 degrees of freedom
## Multiple R-squared:  0.04637,    Adjusted R-squared:  0.03909
## F-statistic:  6.37 on 4 and 524 DF,  p-value: 5.199e-05

# variance model based on child sex
variance.model <- aov(e3_bw ~ e3_sex_None, data = data)
summary(variance.model)

##              Df      Sum Sq Mean Sq F value    Pr(>F)
## e3_sex_None    1   5308973 5308973    20.88 5.5e-06 ***
## Residuals    998 253748566  254257
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Appendix 12

```
Mstep <- lm(e3_bw ~ as.factor(e3_sex_None) + h_pm10_ratio_preg_None +
            e3_asmokcigd_p_None + as.factor(hs_cotinine_mcat_None),
            data = data)

testdata <- dataset

M1 <- Mstep
M2 <- Mfull
Mnames <- expression(M[stw], M[full])

nreps <- 1e3
ntot <- nrow(testdata)
ntrain <- 800
ntest <- ntot-ntrain

mspe1 <- rep(NA, nreps)
mspe2 <- rep(NA, nreps)

system.time({
  for(ii in 1:nreps) {
    if(ii%100 == 0) message("ii = ", ii)

    train.ind <- sample(ntot, ntrain)
    M1.cv <- update(M1, subset = train.ind)
```

```

M2.cv <- update(M2, subset = train.ind)

M1.res <- testdata$e3_bw[-train.ind] -
  predict(M1.cv, newdata = testdata[-train.ind,])
M2.res <- testdata$e3_bw[-train.ind] -predict(M2.cv, newdata =
testdata[-train.ind,])

mspe1[ii] <- mean(M1.res^2)
mspe2[ii] <- mean(M2.res^2)

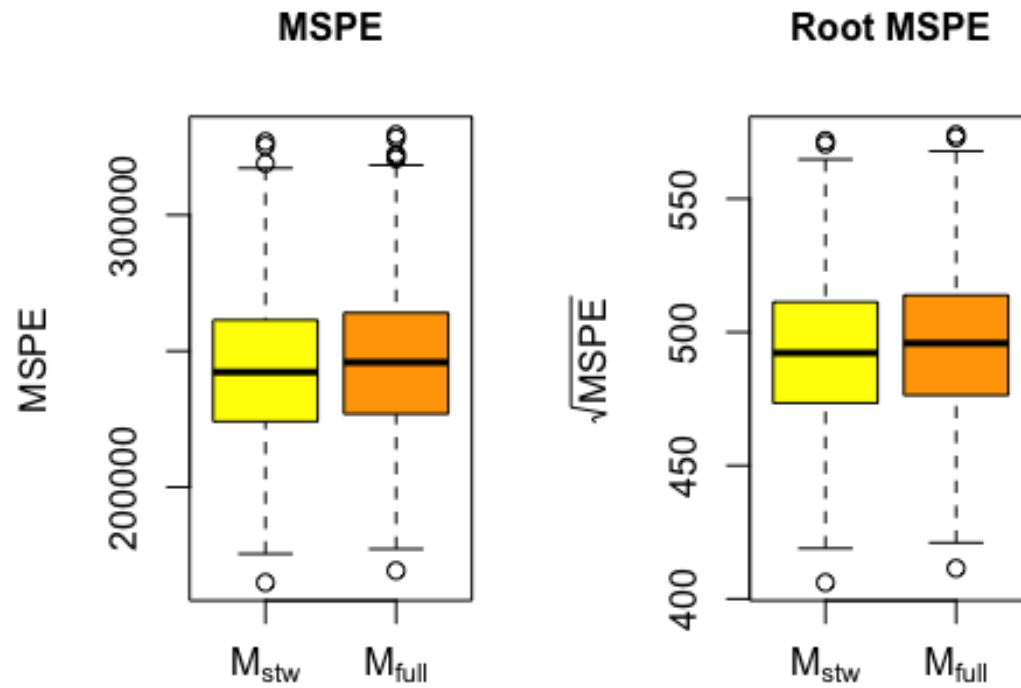
}
})

## ii = 100
## ii = 200
## ii = 300
## ii = 400
## ii = 500
## ii = 600
## ii = 700
## ii = 800
## ii = 900
## ii = 1000

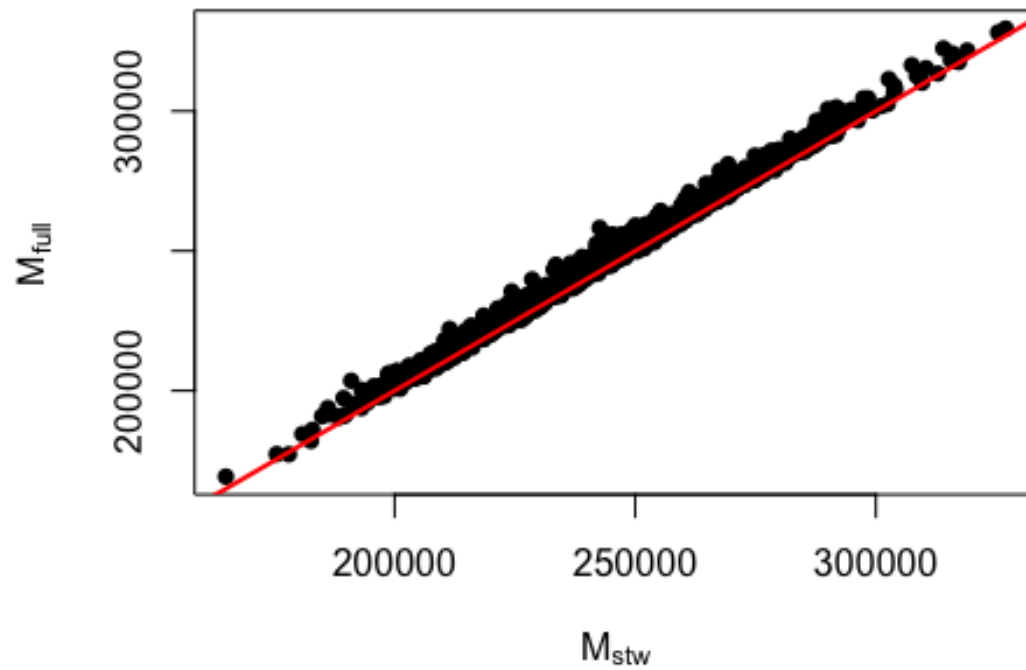
##      user  system elapsed
## 6.044    0.060    6.109

par(mfrow = c(1,2))
cex <- 1
boxplot(x = list(mspe1, mspe2), names = Mnames,
        main = "MSPE",
        ylab = expression(MSPE),
        col = c("yellow", "orange"),
        cex = cex, cex.lab = cex, cex.axis = cex, cex.main = cex)
boxplot(x = list(sqrt(mspe1), sqrt(mspe2)), names = Mnames,
        main = "Root MSPE",
        ylab = expression(sqrt(MSPE)),
        col = c("yellow", "orange"),
        cex = cex, cex.lab = cex, cex.axis = cex, cex.main = cex)

```



```
par(mfrow=c(1,1))
plot(mspe1, mspe2, pch = 16,
      xlab = Mnames[1], ylab = Mnames[2],
      main = "")
abline(a = 0, b = 1, col= "red", lwd = 2)
```



```
PRESS1 <- resid(M1)/(1-hatvalues(M1))  
PRESS2 <- resid(M2)/(1-hatvalues(M2))
```

```
#mean square prediction error  
mean(PRESS1^2)
```

```
## [1] 243003.8
```

```
mean(PRESS2^2)
```

```
## [1] 245799.3
```