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1  Course: Regression_Models
2  Lesson: MultiVar_Examples
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4
5  - Class: text
6  Output: "MultiVar_Examples. (Slides for this and other Data Science courses may be
found at github https://github.com/DataScienceSpecialization/courses. If you care to
use them, they must be downloaded as a zip file and viewed locally. This lesson
corresponds to Regression_Models/02_02_multivariateExamples.)"
7
8  - Class: text
9  Output: In this lesson, we'll look at some examples of regression models with more
than one variable. We'll begin with the Swiss data which we've taken the liberty to
load for you. This data is part of R's datasets package. It was gathered in 1888, a
time of demographic change in Switzerland, and measured six quantities in 47
French-speaking provinces of Switzerland. We used the code from the slides (the R
function pairs) to display here a 6 by 6 array of scatterplots showing pairwise
relationships between the variables. All of the variables, except for fertility, are
proportions of population. For example, "Examination" shows the percentage of
draftees receiving the highest mark on an army exam, and "Education" the percentage
of draftees with education beyond primary school.
10
11 - Class: mult_question
12 Output: From the plot, which is NOT one of the factors measured?
13 AnswerChoices: Obesity; Catholic; Fertility; Infant Mortality
14 CorrectAnswer: Obesity
15 AnswerTests: omnitest(correctVal='Obesity')
16 Hint: Which of the choices doesn't appear on the plot at all?
17
18 - Class: cmd_question
19 Output: First, use the R function lm to generate the linear model "all" in which
Fertility is the variable dependent on all the others. Use the R shorthand "." to
represent the five independent variables in the formula passed to lm. Remember the
data is "swiss".
20 CorrectAnswer: all <- lm(Fertility ~ ., swiss)
21 AnswerTests: creates_lm_model('all <- lm(Fertility ~ ., swiss)')
22 Hint: Type "all <- lm(Fertility ~ ., swiss)" at the R prompt.
23
24 - Class: cmd_question
25 Output: Now look at the summary of the linear model all.
26 CorrectAnswer: summary(all)
27 AnswerTests: omnitest(correctExpr='summary(all)')
28 Hint: Type "summary(all)" at the R prompt.
29
30 - Class: text
31 Output: Recall that the Estimates are the coefficients of the independent variables
of the linear model (all of which are percentages) and they reflect an estimated
change in the dependent variable (fertility) when the corresponding independent
variable changes. So, for every 1% increase in percent of males involved in
agriculture as an occupation we expect a .17 decrease in fertility, holding all the
other variables constant; for every 1% increase in Catholicism, we expect a .10
increase in fertility, holding all other variables constant.
32
33 - Class: mult_question
34 Output: The "*" at the far end of the row indicates that the influence of Agriculture
on Fertility is significant. At what alpha level is the t-test of Agriculture
significant?
35 AnswerChoices: 0.05; 0.01; 0.1; R doesn't say
36 CorrectAnswer: 0.05
37 AnswerTests: omnitest(correctVal='0.05')
38 Hint: Look at the "Signif. codes" line in the summary output.
39
40 - Class: cmd_question
41 Output: Now generate the summary of another linear model (don't store it in a new
variable) in which Fertility depends only on agriculture.
42 CorrectAnswer: summary(lm(Fertility ~ Agriculture, swiss))
43 AnswerTests: omnitest(correctExpr='summary(lm(Fertility ~ Agriculture, swiss))')
44 Hint: Type "summary(lm(Fertility ~ Agriculture, swiss))" at the R prompt.
45

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46 - Class: mult_question
47 Output: What is the coefficient of agriculture in this new model?
48 AnswerChoices: 0.19420; 60.30438; 0.07671; *
49 CorrectAnswer: 0.19420
50 AnswerTests: omnitest(correctVal='0.19420')
51 Hint: Look at the "Estimate" column and "Agriculture" row of the summary data you
    just generated.
52
53
54 - Class: text
55 Output: The interesting point is that the sign of the Agriculture coefficient changed
    from negative (when all the variables were included in the model) to positive (when
    the model only considered Agriculture). Obviously the presence of the other factors
    affects the influence Agriculture has on Fertility.
56
57 - Class: mult_question
58 Output: Let's consider the relationship between some of the factors. How would you
    expect level Education and performance on an Examination to be related?
59 AnswerChoices: They would be correlated; They would be uncorrelated; I would not be
    able to guess without more information
60 CorrectAnswer: They would be correlated
61 AnswerTests: omnitest(correctVal='They would be correlated')
62 Hint: How well would you do on an exam without any class or preparation or swirl
    lesson?
63
64 - Class: cmd_question
65 Output: Now check your intuition with the R command "cor". This computes the
    correlation between Examination and Education.
66 CorrectAnswer: cor(swiss$Examination,swiss$Education)
67 AnswerTests:
    ANY_of_exprs('cor(swiss$Examination,swiss$Education)','cor(swiss$Education,swiss$Examin
    ation)')
68 Hint: Type "cor(swiss$Examination,swiss$Education)" at the R prompt.
69
70 - Class: cmd_question
71 Output: The correlation of .6984 shows the two are correlated. Now find the
    correlation between Agriculture and Education.
72 CorrectAnswer: cor(swiss$Agriculture,swiss$Education)
73 AnswerTests:
    ANY_of_exprs('cor(swiss$Agriculture,swiss$Education)','cor(swiss$Education,swiss$Agricu
    lture)')
74 Hint: Type "cor(swiss$Agriculture,swiss$Education)" at the R prompt.
75
76 - Class: text
77 Output: The negative correlation (-.6395) between Agriculture and Education might be
    affecting Agriculture's influence on Fertility. I've loaded and sourced the file
    swissLMs.R in your working directory. In it is a function makelms() which generates a
    sequence of five linear models. Each model has one more independent variable than the
    preceding model, so the first has just one independent variable, Agriculture, and the
    last has all 5. I've tried loading the source code in your editor. If I haven't done
    this, open the file manually so you can look at the code.
78
79 - Class: cmd_question
80 Output: Now run the function makelms() to see how the addition of variables affects
    the coefficient of Agriculture in the models.
81 CorrectAnswer: makelms()
82 AnswerTests: omnitest(correctExpr='makelms()')
83 Hint: Type "makelms()" at the R prompt.
84
85 - Class: mult_question
86 Output: The addition of which variable changes the sign of Agriculture's coefficient
    from positive to negative?
87 AnswerChoices: Education; Catholic; Examination; Infant.Mortality
88 CorrectAnswer: Education
89 AnswerTests: omnitest(correctVal='Education')
90 Hint: The sign changes with the third model. From R code the independent variable
    that appears in the third call but not in the second is ?
91
92 - Class: cmd_question

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93 Output: Now we'll show what happens when we add a variable that provides no new
linear information to a model. Create a variable ec that is the sum of
swiss$Examination and swiss$Catholic.
94 CorrectAnswer: ec <- swiss$Examination+swiss$Catholic
95 AnswerTests: ANY_of_exprs('ec <- swiss$Examination+swiss$Catholic','ec <-
swiss$Catholic+swiss$Examination')
96 Hint: Type "ec <- swiss$Examination+swiss$Catholic" at the R prompt.
97
98 - Class: cmd_question
99 Output: Now generate a new model efit with Fertility as the dependent variable and
the remaining 5 of the original variables AND ec as the independent variables. Use
the R shorthand ". + ec" for the righthand side of the formula.
100 CorrectAnswer: efit <- lm(Fertility ~ . + ec, swiss)
101 AnswerTests: creates_lm_model('efit <- lm(Fertility ~ . + ec, swiss)')
102 Hint: Type "efit <- lm(Fertility ~ . + ec, swiss)" at the R prompt.
103
104 - Class: text
105 Output: We'll see that R ignores this new term since it doesn't add any information
to the model.
106
107 - Class: cmd_question
108 Output: Subtract the efit coefficients from the coefficients of the first model you
created, all.
109 CorrectAnswer: all$coefficients - efit$coefficients
110 AnswerTests: omnitest(correctExpr='all$coefficients - efit$coefficients')
111 Hint: Type "all$coefficients-efit$coefficients" at the R prompt.
112
113
114 - Class: mult_question
115 Output: Which is the coefficient of ec?
116 AnswerChoices: NA; 0; I haven't a clue.
117 CorrectAnswer: NA
118 AnswerTests: omnitest(correctVal='NA')
119 Hint: Since ec is a linear combination of two othe variables R ignores it so its
coefficient is Not Available.
120
121 - Class: mult_question
122 Output: This tells us that
123 AnswerChoices: Adding ec doesn't change the model; Adding ec zeroes out the
coefficients; R is really cool
124 CorrectAnswer: Adding ec doesn't change the model
125 AnswerTests: omnitest(correctVal='Adding ec doesn\'t change the model')
126 Hint: Since ec is a linear combination of two othe variables it doesn't change the
model.
127
128 - Class: text
129 Output: Congrats! You've concluded this first lesson on multivariable linear models.
130
131 - Class: mult_question
132 Output: "Would you like to receive credit for completing this course on
Coursera.org?"
133 CorrectAnswer: NULL
134 AnswerChoices: Yes;No
135 AnswerTests: coursera_on_demand()
136 Hint: ""
137
138

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