Lab 7: Multiple Regression

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1 Lab 7: Multiple Regression and Model Selection

1.0.1 load packages

```
library(tidyverse)
library(broom)
library(data.table)
library(performance)
library(patchwork)
library(car)
library(rsample)
```

My favorite mixed models selection tutorial: Our Coding Club

1.1 Get our penguin data ready!

```
penguins <- palmerpenguins::penguins
head(penguins)</pre>
```

```
# A tibble: 6 x 8
  species island
                    bill_length_mm bill_depth_mm flipper_length_mm body_mass_g
  <fct> <fct>
                             <dbl>
                                            <dbl>
                                                              <int>
                                                                           <int>
1 Adelie Torgersen
                              39.1
                                             18.7
                                                                181
                                                                            3750
2 Adelie Torgersen
                              39.5
                                             17.4
                                                                186
                                                                            3800
3 Adelie Torgersen
                              40.3
                                             18
                                                                195
                                                                            3250
4 Adelie Torgersen
                              NA
                                             NA
                                                                 NA
                                                                              NA
5 Adelie Torgersen
                              36.7
                                             19.3
                                                                193
                                                                            3450
                              39.3
                                             20.6
                                                                190
                                                                            3650
6 Adelie Torgersen
# i 2 more variables: sex <fct>, year <int>
```

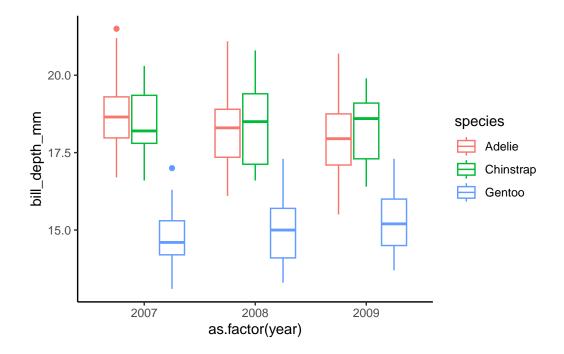
```
penguins<-drop_na(penguins)
penguins$year=as.factor(penguins$year) #we are interested in year as a grouping/categorica</pre>
```

2 What is the effect of year on bill depth by species?

2.1 1.) Make a graph to visualize!

We will start with a boxplot for a quick check. We would eventually want to calculate means and error bars for the final visualization though! Note that the graph below is a good way to view the interaction of our explanatory variables, which is not what we modeled... We only consider the additive effects (each variable on its own)

```
# effect of year on bill depth by species
ggplot(data=penguins, aes(x=as.factor(year), y=bill_depth_mm, color=species))+
   geom_boxplot()+
   theme_classic()
```



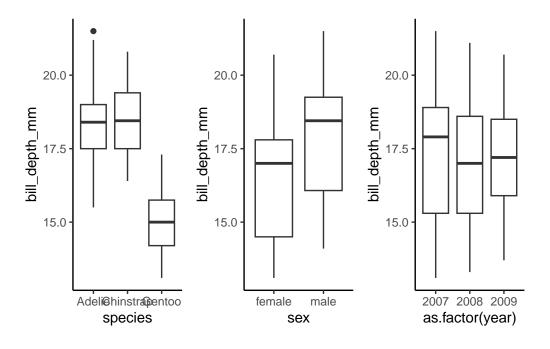
Visualization of each variable on its own:

```
speciesgraph<-ggplot(data=penguins, aes(x=species, y=bill_depth_mm))+
   geom_boxplot()+
   theme_classic()

sexgraph<-ggplot(data=penguins, aes(x=sex, y=bill_depth_mm))+
   geom_boxplot()+
   theme_classic()

yeargraph<-ggplot(data=penguins, aes(x=as.factor(year), y=bill_depth_mm))+
   geom_boxplot()+
   theme_classic()

speciesgraph+sexgraph+yeargraph</pre>
```



2.2 2.) Build the model

```
#build the model
lm1<- lm(bill_depth_mm ~ species+sex+year, data=penguins)</pre>
```

2.3 3.) view tabular results

```
summary(lm1) #check R2 and p-value! How well does the model fit?
Call:
lm(formula = bill_depth_mm ~ species + sex + year, data = penguins)
Residuals:
    Min
                   Median
              1Q
                               3Q
                                       Max
-2.07890 -0.56431 -0.00782 0.48485 3.12581
Coefficients:
                Estimate Std. Error t value Pr(>|t|)
                                            <2e-16 ***
(Intercept)
                17.71835 0.10760 164.672
                           0.12232 0.462
speciesChinstrap 0.05649
                                            0.6445
speciesGentoo
                0.09107 16.523
sexmale
                 1.50471
                                            <2e-16 ***
year2008
                -0.21053 0.11374 -1.851
                                            0.0651 .
year2009
                -0.14416
                           0.11239 -1.283
                                            0.2005
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.8308 on 327 degrees of freedom
Multiple R-squared: 0.8247,
                              Adjusted R-squared: 0.822
F-statistic: 307.6 on 5 and 327 DF, p-value: < 2.2e-16
  summary(lm1)$coefficient #just the coef table from the summary!
                   Estimate Std. Error
                                          t value
                                                      Pr(>|t|)
(Intercept)
                17.71835149 0.10759801 164.6717403 1.229960e-316
speciesChinstrap 0.05649237 0.12231501
                                        0.4618597 6.444891e-01
speciesGentoo
                -3.36375169 0.10267709 -32.7604888 2.664705e-105
sexmale
                 1.50470770 0.09106922 16.5226813 5.184519e-45
                -0.21053181 0.11373677 -1.8510443 6.506474e-02
year2008
                -0.14416134 0.11238907 -1.2826989 2.005060e-01
year2009
  anova(lm1) # an ANOVA table of our lm
```

Analysis of Variance Table

```
Response: bill_depth_mm
           Df Sum Sq Mean Sq F value Pr(>F)
            2 870.79 435.39 630.7435 <2e-16 ***
species
            1 188.50
                      188.50 273.0716 <2e-16 ***
sex
            2
                2.45
                        1.23
                               1.7771 0.1708
year
Residuals 327 225.72
                        0.69
                0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Signif. codes:
  confint(lm1) #CIs for our model predictors!
                      2.5 %
                                 97.5 %
(Intercept)
                 17.5066798 17.93002315
speciesChinstrap -0.1841312
                            0.29711599
speciesGentoo
                 -3.5657427 -3.16176068
sexmale
                  1.3255522
                            1.68386318
year2008
                 -0.4342799 0.01321630
```

-0.3652582 0.07693551

- -t / pvalue tells us whether there is a sig association between the predictor and the outcome variable...
- -in stats terms, this tells us whether the beta coef of predictor is significantly different form zero
- -coefficient can be interpreted as average effect on y of a one unit increase in predictor, holding all other predictors fixed

Here, we have an additive model and we see from the anova table and the lm summary that there are significant effects of species and sex on bill depth but that there is not effect on year. Next, let's look at the data again to confirm!

2.4 4.) Model fit assessment

year2009

Here, we want to know how well the model represent the data. We need: 1. The R2 value of the model (closer to 1 is best) 2. The p-value of the model (<0.05 is required for there to be a relationship) 3. We can calculate residual standard error. Lower = more accurate!

The R2 and p are in the summary! Below is the formula for RMSE

```
summary(lm1)
Call:
lm(formula = bill_depth_mm ~ species + sex + year, data = penguins)
Residuals:
             1Q Median
    Min
                             3Q
                                    Max
-2.07890 -0.56431 -0.00782 0.48485 3.12581
Coefficients:
               Estimate Std. Error t value Pr(>|t|)
                         0.10760 164.672 <2e-16 ***
(Intercept)
               17.71835
speciesChinstrap 0.05649 0.12232 0.462
                                         0.6445
speciesGentoo
              0.09107 16.523 <2e-16 ***
sexmale
               1.50471
year2008
               -0.21053 0.11374 -1.851 0.0651 .
year2009
               Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.8308 on 327 degrees of freedom
Multiple R-squared: 0.8247,
                           Adjusted R-squared: 0.822
F-statistic: 307.6 on 5 and 327 DF, p-value: < 2.2e-16
  #RSE: <- LOWER RSE= more accurate the model!
  sigma(lm1)
[1] 0.8308337
  mean(penguins$bill_depth_mm)
[1] 17.16486
  sigma(lm1)/mean(penguins$bill_depth_mm)
```

[1] 0.04840316

```
#0.048, or 4.8% error rate
```

We can also get this information from the performance package using model_performance. This function tells us many things, including R2 and RMSE. We will discuss the rest of this later

```
model_performance(lm1)
```

Indices of model performance

2.5 5.) A 95% CI plot of model coefficients

combine data! Use tidy() from the broom package to get nice neat dataframes from models

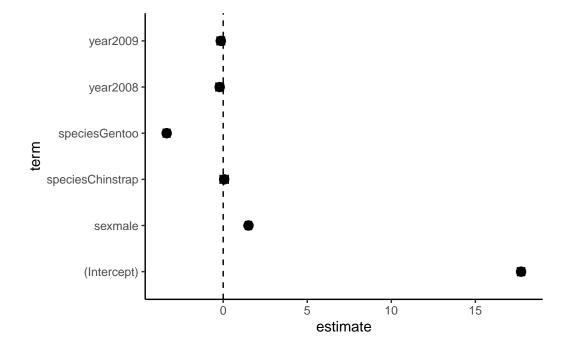
```
coefs<-tidy(lm1, quick=FALSE)
coefs</pre>
```

```
# A tibble: 6 x 5
                   estimate std.error statistic
 term
                                                  p.value
 <chr>
                      <dbl>
                               <dbl>
                                          <dbl>
                                                    <dbl>
                    17.7
                               0.108
                                        165.
                                                1.23e-316
1 (Intercept)
                    0.0565
                                          0.462 6.44e- 1
2 speciesChinstrap
                               0.122
3 speciesGentoo
                    -3.36
                               0.103
                                        -32.8
                                                2.66e-105
4 sexmale
                    1.50
                                         16.5
                                                5.18e- 45
                               0.0911
5 year2008
                    -0.211
                               0.114
                                         -1.85 6.51e-
6 year2009
                    -0.144
                               0.112
                                         -1.28 2.01e-
```

```
ci<-data.table(confint(lm1), keep.rownames='term')
ci</pre>
```

```
4:
            sexmale 1.3255522 1.68386318
5:
          year2008 -0.4342799 0.01321630
6:
           year2009 -0.3652582 0.07693551
  cidf<-cbind(coefs,ci)</pre>
  cidf
                      estimate std.error
                                            statistic
                                                            p.value
              term
       (Intercept) 17.71835149 0.10759801 164.6717403 1.229960e-316
2 speciesChinstrap 0.05649237 0.12231501
                                            0.4618597 6.444891e-01
     speciesGentoo -3.36375169 0.10267709 -32.7604888 2.664705e-105
3
           sexmale 1.50470770 0.09106922 16.5226813 5.184519e-45
4
          year2008 -0.21053181 0.11373677 -1.8510443 6.506474e-02
5
          year2009 -0.14416134 0.11238907
                                          -1.2826989 2.005060e-01
                        2.5 %
                                   97.5 %
1
       (Intercept) 17.5066798 17.93002315
2 speciesChinstrap -0.1841312 0.29711599
     speciesGentoo -3.5657427 -3.16176068
4
          sexmale 1.3255522 1.68386318
5
         year2008 -0.4342799 0.01321630
          year2009 -0.3652582 0.07693551
  colnames(cidf)
[1] "term"
                "estimate" "std.error" "statistic" "p.value"
[7] "2.5 %"
                "97.5 %"
  cidf < -cidf[, -6]
  cidf<- cidf %>%
    rename("lower"="2.5 %",
           "upper"="97.5 %")
  cidf
                      estimate std.error
                                            statistic
                                                            p.value
       (Intercept) 17.71835149 0.10759801 164.6717403 1.229960e-316 17.5066798
2 speciesChinstrap 0.05649237 0.12231501
                                            0.4618597 6.444891e-01 -0.1841312
     speciesGentoo -3.36375169 0.10267709 -32.7604888 2.664705e-105 -3.5657427
```

```
ggplot(data=cidf, aes(x=estimate, y=term))+
  geom_vline(xintercept = 0, linetype=2)+
  geom_point(size=3)+
  geom_errorbarh(aes(xmax=lower, xmin=upper),height=0.2)+
  theme_classic()
```



Note that there are many ways to build a dataframe and plot for these. This is just one

example. Here we can visualize that the effects of each variable individually are not very large.

3 An example with numerical vars

3.1 1.) Run an additive model and an interactive model. View summaries

```
lm2<-lm(bill_depth_mm ~ bill_length_mm + species, data=penguins)</pre>
  lm3<-lm(bill_depth_mm ~ bill_length_mm * species, data=penguins)</pre>
  #look at summary
  summary(lm2)
Call:
lm(formula = bill_depth_mm ~ bill_length_mm + species, data = penguins)
Residuals:
   Min
          1Q Median 3Q
                              Max
-2.4579 -0.6814 -0.0431 0.5441 3.5994
Coefficients:
              Estimate Std. Error t value Pr(>|t|)
(Intercept)
             bill_length_mm 0.20044 0.01768 11.337 < 2e-16 ***
speciesGentoo
              ___
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.9543 on 329 degrees of freedom
Multiple R-squared: 0.7673,
                          Adjusted R-squared: 0.7652
F-statistic: 361.6 on 3 and 329 DF, p-value: < 2.2e-16
  summary(lm3)
Call:
lm(formula = bill_depth_mm ~ bill_length_mm * species, data = penguins)
```

Residuals:

Min 1Q Median 3Q Max -2.6574 -0.6559 -0.0483 0.5203 3.4990

Coefficients:

Estimate	Std. Error	t value	Pr(> t)
11.48771	1.15987	9.904	< 2e-16 ***
0.17668	0.02981	5.928	7.79e-09 ***
-3.91857	2.06731	-1.895	0.0589 .
-6.36675	1.77990	-3.577	0.0004 ***
0.04553	0.04594	0.991	0.3224
0.03093	0.04112	0.752	0.4525
	11.48771 0.17668 -3.91857 -6.36675 0.04553	11.48771 1.15987 0.17668 0.02981 -3.91857 2.06731 -6.36675 1.77990 0.04553 0.04594	0.17668 0.02981 5.928 -3.91857 2.06731 -1.895 -6.36675 1.77990 -3.577 0.04553 0.04594 0.991

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

Residual standard error: 0.9556 on 327 degrees of freedom Multiple R-squared: 0.7681, Adjusted R-squared: 0.7645 F-statistic: 216.6 on 5 and 327 DF, p-value: < 2.2e-16

3.2 2.) make the coef data neat and look at model fits

tidy(lm2)

```
# A tibble: 4 x 5
 term
                estimate std.error statistic p.value
 <chr>
                   <dbl>
                            <dbl>
                                       <dbl>
                                               <dbl>
1 (Intercept)
                   10.6
                             0.691
                                       15.3 2.98e-40
                   0.200
                                      11.3 2.26e-25
2 bill_length_mm
                            0.0177
                   -1.93
-5.10
3 speciesChinstrap
                            0.226
                                       -8.56 4.26e-16
                            0.194
                                      -26.3 1.04e-82
4 speciesGentoo
```

tidy(lm3)

A tibble: 6 x 5 term estimate std.error statistic p.value <chr> <dbl> <dbl> <dbl> <dbl> 1 (Intercept) 11.5 1.16 9.90 2.14e-20 2 bill_length_mm 0.177 0.0298 5.93 7.79e- 9 3 speciesChinstrap -3.92 2.07 -1.90 5.89e- 2

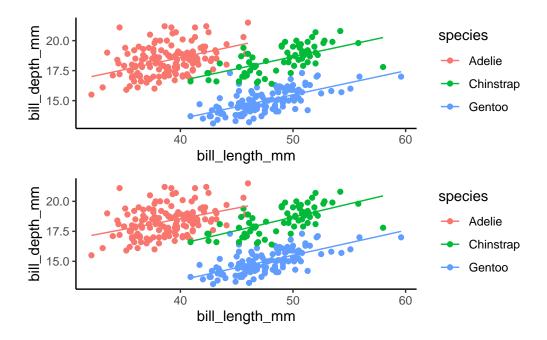
```
4 speciesGentoo
                                   -6.37
                                              1.78
                                                        -3.58 4.00e- 4
5 bill_length_mm:speciesChinstrap
                                              0.0459
                                                         0.991 3.22e- 1
                                   0.0455
                                                         0.752 4.52e- 1
6 bill_length_mm:speciesGentoo
                                    0.0309
                                              0.0411
  #have a look at model fit
  glance(lm2) #R2 is really good-> 76.5!
# A tibble: 1 x 12
 r.squared adj.r.squared sigma statistic
                                                                         BIC
                                            p.value
                                                       df logLik
                   <dbl> <dbl>
                                              <dbl> <dbl> <dbl> <dbl> <dbl> <
                                    dbl>
                    0.765 0.954
     0.767
                                     362. 8.88e-104
                                                        3 -455.
                                                                  920.
# i 3 more variables: deviance <dbl>, df.residual <int>, nobs <int>
  glance(lm3) #r2 is 0.768!
# A tibble: 1 x 12
 r.squared adj.r.squared sigma statistic
                                            p.value
                                                       df logLik
                                                                   AIC
                                                                         BIC
      <dbl>
                   <dbl> <dbl>
                                    <dbl>
                                              <dbl> <dbl> <dbl> <dbl> <dbl> <
     0.768
                    0.765 0.956
                                     217. 1.87e-101
                                                        5 -454. 923. 949.
# i 3 more variables: deviance <dbl>, df.residual <int>, nobs <int>
```

3.3 3.) make a pretty graph!

```
lm2g<-lm2 %>%
  augment() %>%
  ggplot(aes(x=bill_length_mm, y=bill_depth_mm, color=species))+
  geom_point()+
  geom_line(aes(y=.fitted))+
  theme_classic()

lm3g<-lm3 %>%
  augment() %>%
  ggplot(aes(x=bill_length_mm, y=bill_depth_mm, color=species))+
  geom_point()+
  geom_line(aes(y=.fitted))+
  theme_classic()

lm2g/lm3g #lm2 has same y int for all! lm3 does not (because of the interaction term!!!)
```



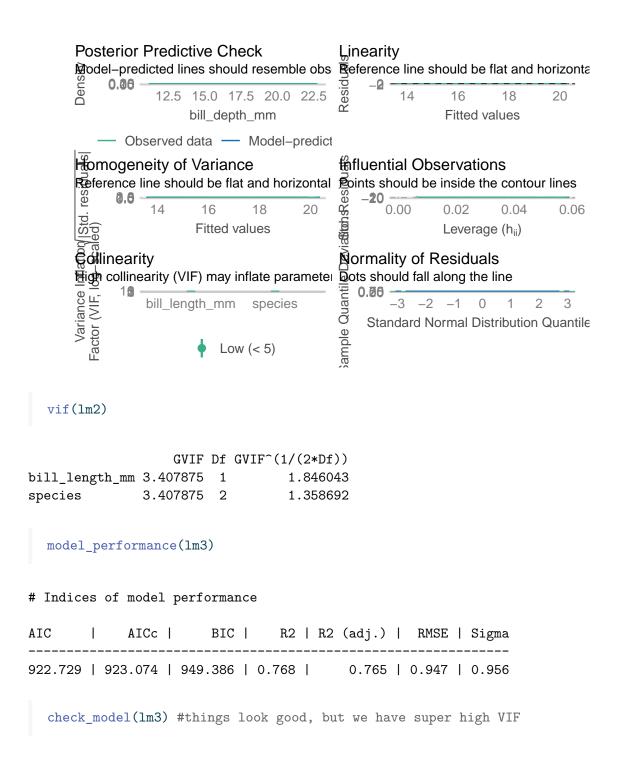
4 Model Selection

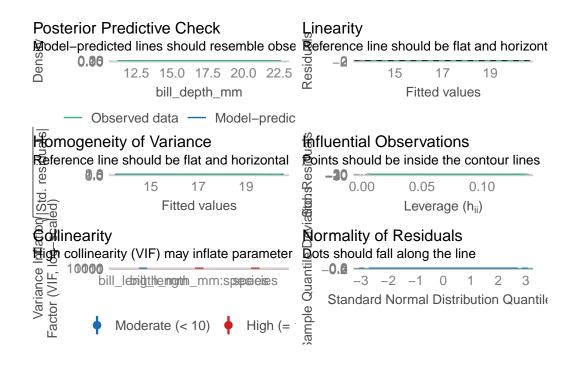
4.1 1.) test assumptions (use performance!)

```
model_performance(lm2)
```

Indices of model performance

check_model(1m2)#things look good, including low collinearity (VIF)





 $check_collinearity(lm3)$ #a table of collinearity results - we would need to remove stuff f

Model has interaction terms. VIFs might be inflated.

You may check multicollinearity among predictors of a model without interaction terms.

Check for Multicollinearity

Moderate Correlation

Term VIF VIF 95% CI Increased SE Tolerance bill_length_mm 9.66 [7.94, 11.81] 3.11 0.10 Tolerance 95% CI [0.08, 0.13]

High Correlation

Term VIF VIF 95% CI Increased SE Tolerance species 49899.43 [40473.88, 61520.04] 223.38 2.00e-05 bill_length_mm:species 64717.85 [52493.21, 79789.42] 254.40 1.55e-05 Tolerance 95% CI

```
[0.00, 0.00]
[0.00, 0.00]
```

vif(1m3) #gives us a more useful table- tells us that species and species*bill length are

there are higher-order terms (interactions) in this model consider setting type = 'predictor'; see ?vif

```
GVIF Df GVIF^(1/(2*Df))
bill_length_mm 9.658784 1 3.107858
species 49899.425896 2 14.945962
bill_length_mm:species 64717.849261 2 15.949829
```

What do we do? We remove interaction terms one by one, thereby simplifying the model, until the VIF are low enough to be meaningful (all below 5 is a good rule of thumb) since the model without the * is just lm2, we are all set.

4.2 2.) check the model performances and choose the best fit

```
compare_performance(lm2,lm3,rank=TRUE)
```

Comparison of Model Performance Indices

Name	1	Model	R2	R2	(adj.)	RMSE		Sigma	1	AIC weights	AICc	weights	BIC weights
lm2		lm	0.767		0.765	0.949		0.954		0.810	1	0.822	0.995
1m3	1	lm	0.768		0.765	0.947	-	0.956		0.190	1	0.178	0.005

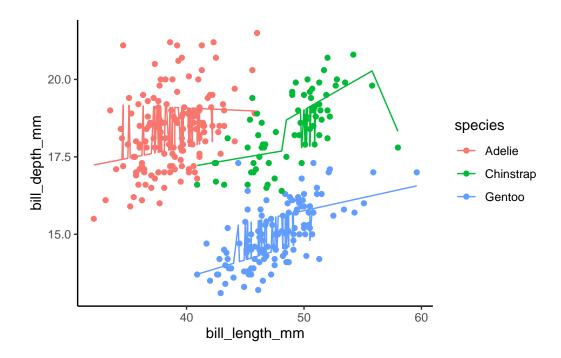
- -This is a comprehensive model check that uses many vars to assess the best model.
- -Here, lm2 wins easily! R2 are about the same, RMSE (residual mean square error) is about the same.
- -AICweights tell us this relative likelihood of a model—closer to 1 is best. ***when you look at AIC scores (slightly different from AIC weights, the lower the value, the better)

4.3 3.) MORE COMPLEX EXAMPLE :)

```
lm4<-lm(bill_depth_mm ~ bill_length_mm * species * sex, data=penguins)</pre>
  #look at summary
  summary(lm4)
Call:
lm(formula = bill_depth_mm ~ bill_length_mm * species * sex,
   data = penguins)
Residuals:
    Min
              1Q
                   Median
                                3Q
                                        Max
-2.06730 -0.52452 -0.06471 0.45593 2.90319
Coefficients:
                                        Estimate Std. Error t value Pr(>|t|)
(Intercept)
                                        14.84023 1.77185 8.376 1.73e-15
bill_length_mm
                                         0.07466
                                                   0.04749 1.572
                                                                     0.1169
speciesChinstrap
                                        -0.25160
                                                   2.77579 -0.091
                                                                     0.9278
speciesGentoo
                                        -5.76780
                                                   2.98938 -1.929
                                                                     0.0546
                                        4.92359
sexmale
                                                   2.46355 1.999
                                                                     0.0465
bill_length_mm:speciesChinstrap
                                        -0.01026 0.06596 -0.155
                                                                     0.8765
bill_length_mm:speciesGentoo
                                         0.03871
                                                   0.07101
                                                             0.545
                                                                     0.5860
                                                   0.06360 -1.443
                                                                     0.1500
bill_length_mm:sexmale
                                        -0.09177
speciesChinstrap:sexmale
                                       -11.35403
                                                   5.67926 -1.999
                                                                     0.0464
speciesGentoo:sexmale
                                        -2.41202
                                                   3.94469 -0.611
                                                                     0.5413
bill_length_mm:speciesChinstrap:sexmale
                                         0.24451
                                                   0.12006
                                                             2.037
                                                                     0.0425
bill_length_mm:speciesGentoo:sexmale
                                         0.06197
                                                   0.09131 0.679
                                                                     0.4978
(Intercept)
                                       ***
bill_length_mm
speciesChinstrap
speciesGentoo
sexmale
bill_length_mm:speciesChinstrap
bill_length_mm:speciesGentoo
bill_length_mm:sexmale
speciesChinstrap:sexmale
speciesGentoo:sexmale
bill_length_mm:speciesChinstrap:sexmale *
```

```
bill_length_mm:speciesGentoo:sexmale
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.8175 on 321 degrees of freedom
Multiple R-squared: 0.8334,
                               Adjusted R-squared: 0.8277
F-statistic: 145.9 on 11 and 321 DF, p-value: < 2.2e-16
  #make that pretty
  tidy(lm4)
# A tibble: 12 x 5
                                          estimate std.error statistic p.value
   term
   <chr>
                                              <dbl>
                                                       <dbl>
                                                                 <dbl>
                                                                          <dbl>
                                                      1.77
 1 (Intercept)
                                           14.8
                                                                8.38
                                                                       1.73e-15
 2 bill_length_mm
                                                      0.0475
                                                                1.57
                                                                       1.17e- 1
                                            0.0747
 3 speciesChinstrap
                                           -0.252
                                                      2.78
                                                               -0.0906 9.28e- 1
 4 speciesGentoo
                                                      2.99
                                                               -1.93 5.46e- 2
                                           -5.77
 5 sexmale
                                            4.92
                                                      2.46
                                                                2.00 4.65e- 2
 6 bill_length_mm:speciesChinstrap
                                           -0.0103
                                                      0.0660
                                                               -0.155 8.77e- 1
 7 bill_length_mm:speciesGentoo
                                            0.0387
                                                      0.0710
                                                                0.545 5.86e- 1
 8 bill_length_mm:sexmale
                                           -0.0918
                                                      0.0636
                                                               -1.44 1.50e- 1
                                                               -2.00 4.64e- 2
 9 speciesChinstrap:sexmale
                                          -11.4
                                                      5.68
10 speciesGentoo:sexmale
                                           -2.41
                                                      3.94
                                                               -0.611 5.41e- 1
11 bill_length_mm:speciesChinstrap:sexmale
                                                                2.04
                                                                       4.25e- 2
                                            0.245
                                                      0.120
12 bill_length_mm:speciesGentoo:sexmale
                                                                0.679 4.98e- 1
                                            0.0620
                                                      0.0913
  #look at fit
  glance(lm4) #nice r2!
# A tibble: 1 x 12
  r.squared adj.r.squared sigma statistic
                                           p.value
                                                      df logLik
                                                                        BTC
      <dbl>
                    <dbl> <dbl>
                                    <dbl>
                                              <dbl> <dbl> <dbl> <dbl> <dbl> <
      0.833
                    0.828 0.818
                                    146. 9.55e-118
                                                      11 -399. 825. 874.
# i 3 more variables: deviance <dbl>, df.residual <int>, nobs <int>
  # make a pretty graph!
  lm4 %>%
    augment() %>%
```

```
ggplot(aes(x=bill_length_mm, y=bill_depth_mm,color=species))+
geom_point()+
geom_line(aes(y=.fitted))+
theme_classic()
```



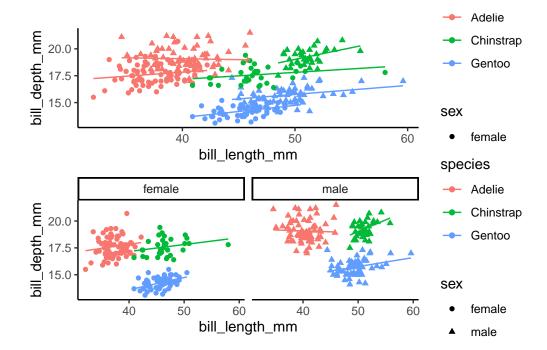
```
#oops, that isn't quite right. What are we missing?
lm4g2<-lm4 %>%
  augment() %>%
  ggplot(aes(x=bill_length_mm, y=bill_depth_mm,color=species, shape=sex))+
  geom_point()+
  geom_line(aes(y=.fitted))+
  theme_classic()

#OR

lm4g3<-lm4 %>%
  augment() %>%
  ggplot(aes(x=bill_length_mm, y=bill_depth_mm,color=species, shape=sex))+
  geom_point()+
  geom_line(aes(y=.fitted))+
  theme_classic()+
```

facet_wrap(~sex)

#compare graphs!
lm4g2/lm4g3



4.4 CIs and a graph for this one!

```
coefs<-tidy(lm4)
coefs</pre>
```

# A tibble: 12 x 5				
term	estimate	std.error	statistic	p.value
<chr></chr>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>
1 (Intercept)	14.8	1.77	8.38	1.73e-15
2 bill_length_mm	0.0747	0.0475	1.57	1.17e- 1
3 speciesChinstrap	-0.252	2.78	-0.0906	9.28e- 1
4 speciesGentoo	-5.77	2.99	-1.93	5.46e- 2
5 sexmale	4.92	2.46	2.00	4.65e- 2
6 bill_length_mm:speciesChinstrap	-0.0103	0.0660	-0.155	8.77e- 1
7 bill_length_mm:speciesGentoo	0.0387	0.0710	0.545	5.86e- 1

```
-0.0918
                                                         0.0636
                                                                   -1.44
                                                                           1.50e- 1
8 bill_length_mm:sexmale
                                                         5.68
                                                                   -2.00
                                                                           4.64e- 2
9 speciesChinstrap:sexmale
                                            -11.4
10 speciesGentoo:sexmale
                                              -2.41
                                                         3.94
                                                                   -0.611
                                                                          5.41e- 1
11 bill_length_mm:speciesChinstrap:sexmale
                                               0.245
                                                         0.120
                                                                    2.04
                                                                           4.25e- 2
12 bill length mm:speciesGentoo:sexmale
                                                                           4.98e- 1
                                               0.0620
                                                         0.0913
                                                                    0.679
  cis<-data.table(confint(lm4), keep.rownames = 'term')</pre>
  cis
                                                      2.5 %
                                                                 97.5 %
                                        term
                                                                   <num>
                                      <char>
                                                      <num>
                                 (Intercept)
                                               11.354321139 18.32613470
1:
2:
                              bill_length_mm
                                              -0.018764802
                                                             0.16808708
3:
                                              -5.712636771
                                                             5.20943941
                            speciesChinstrap
4:
                               speciesGentoo -11.649049135
                                                             0.11344307
5:
                                     sexmale
                                                0.076849623
                                                             9.77033563
            bill_length_mm:speciesChinstrap
6:
                                               -0.140025236
                                                             0.11951459
7:
               bill_length_mm:speciesGentoo
                                               -0.100987370
                                                             0.17840241
8:
                     bill_length_mm:sexmale
                                               -0.216904270
                                                             0.03335517
9:
                   speciesChinstrap:sexmale -22.527308826
                                                            -0.18075321
10:
                       speciesGentoo:sexmale -10.172726533
                                                             5.34869591
    bill_length_mm:speciesChinstrap:sexmale
                                               0.008304843
                                                             0.48071943
11:
12:
       bill_length_mm:speciesGentoo:sexmale
                                              -0.117669226
                                                             0.24160110
  CI<-merge(coefs,cis)</pre>
  CI
                                       term
                                                 estimate std.error
                                                                        statistic
                                              14.84022792 1.77185076
1
                                (Intercept)
                                                                       8.37555183
2
                             bill_length_mm
                                               0.07466114 0.04748745
                                                                       1.57222883
3
                    bill_length_mm:sexmale
                                              -0.09177455 0.06360216 -1.44294716
4
           bill_length_mm:speciesChinstrap
                                              -0.01025532 0.06596072 -0.15547623
5
   bill_length_mm:speciesChinstrap:sexmale
                                               0.24451214 0.12006175
                                                                      2.03655314
6
              bill_length_mm:speciesGentoo
                                               0.03870752 0.07100548
                                                                      0.54513425
7
      bill_length_mm:speciesGentoo:sexmale
                                               0.06196594 0.09130672
                                                                      0.67865695
```

sexmale

speciesChinstrap

speciesGentoo

speciesChinstrap:sexmale

speciesGentoo:sexmale

4.92359263 2.46354990

-0.25159868 2.77578981 -0.09064039

-5.76780303 2.98937724 -1.92943298

-2.41201531 3.94469014 -0.61145875

-11.35403102 5.67926283 -1.99920859

1.99857638

8

9

10

11

12

```
p.value
                        2.5 %
                                    97.5 %
  1.731943e-15
                 11.354321139 18.32613470
1
2
  1.168826e-01
                 -0.018764802
                               0.16808708
3
  1.500104e-01
                 -0.216904270
                               0.03335517
  8.765436e-01
                 -0.140025236
                               0.11951459
  4.251519e-02
                  0.008304843
                               0.48071943
  5.860397e-01
                 -0.100987370
                               0.17840241
7
  4.978442e-01
                 -0.117669226
                               0.24160110
  4.649725e-02
                               9.77033563
                  0.076849623
 9.278349e-01
                 -5.712636771
                               5.20943941
10 4.642846e-02 -22.527308826 -0.18075321
11 5.455827e-02 -11.649049135
                               0.11344307
12 5.413287e-01 -10.172726533
                               5.34869591
  CI<- CI %>%
    rename("lower"="2.5 %",
           "upper"="97.5 %")
  CI
                                       term
                                                estimate std.error
                                                                       statistic
1
                                (Intercept)
                                             14.84022792 1.77185076
                                                                     8.37555183
2
                            bill_length_mm
                                              0.07466114 0.04748745
                                                                     1.57222883
3
                    bill_length_mm:sexmale
                                             -0.09177455 0.06360216 -1.44294716
4
           bill_length_mm:speciesChinstrap
                                             -0.01025532 0.06596072 -0.15547623
5
  bill_length_mm:speciesChinstrap:sexmale
                                              0.24451214 0.12006175
                                                                     2.03655314
6
              bill_length_mm:speciesGentoo
                                              0.03870752 0.07100548
                                                                      0.54513425
7
                                                                      0.67865695
      bill_length_mm:speciesGentoo:sexmale
                                              0.06196594 0.09130672
8
                                              4.92359263 2.46354990
                                    sexmale
                                                                      1.99857638
9
                          speciesChinstrap
                                             -0.25159868 2.77578981 -0.09064039
10
                  speciesChinstrap:sexmale
                                           -11.35403102 5.67926283 -1.99920859
11
                              speciesGentoo
                                             -5.76780303 2.98937724 -1.92943298
                     speciesGentoo:sexmale
                                             -2.41201531 3.94469014 -0.61145875
12
        p.value
                        lower
                                     upper
  1.731943e-15
                 11.354321139 18.32613470
1
                 -0.018764802
2
  1.168826e-01
                              0.16808708
3
  1.500104e-01
                 -0.216904270
                               0.03335517
  8.765436e-01
                 -0.140025236
                               0.11951459
                               0.48071943
5
  4.251519e-02
                 0.008304843
  5.860397e-01
6
                 -0.100987370
                               0.17840241
7
  4.978442e-01
                 -0.117669226
                               0.24160110
  4.649725e-02
                  0.076849623
                               9.77033563
8
```

5.20943941

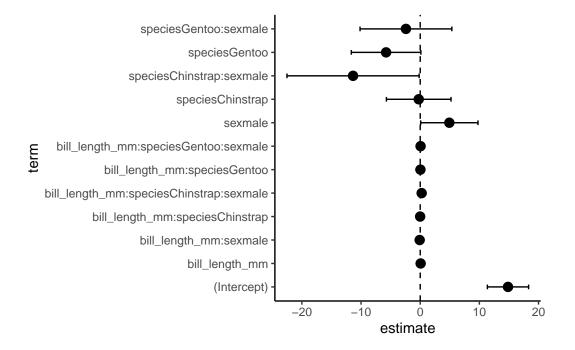
9.278349e-01

-5.712636771

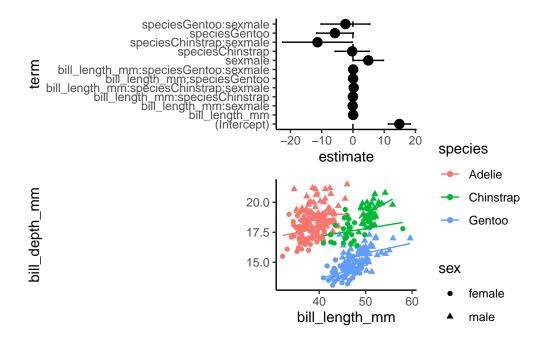
```
11 5.455827e-02 -11.649049135  0.11344307
12 5.413287e-01 -10.172726533  5.34869591

ciplot<-ggplot(data=CI, aes(x=estimate, y=term))+
    geom_vline(xintercept = 0, linetype=2)+
    geom_point(size=3)+
    geom_errorbarh(aes(xmin=lower, xmax=upper), height=0.2)+
    theme_classic()</pre>
```

10 4.642846e-02 -22.527308826 -0.18075321



#a graph of the good stuff $\mbox{ciplot/lm4g2}$



5 Lab 7 Assignment

5.1 1.) Load data 'soccer' from tidytuesday

find soccer here

After you load the data, record which variables are categorical and which are numeric.

- 5.2 2.) Let's consider the effects of home team shots (HS), home team (HomeTeam), and home team fouls (HF) on home team goals (full time home goals). Build a fully interactive multiple linear regression model. Assess model fit and then model assumptions. How well does the model fit the data? Is the model valid?
- 5.3 3.) Run through a top-down modeling approach to find the best fit model! Be sure to check assumptions after each change and compare performance. What model is the best fit?
- 5.4 4.) After identifying the best fit model, build the appropriate graph! See our multiple regression tutorial. Next, Build a coef plot for the model. Using patchwork, show me a 2-panel figure with the coef plot and the graph for the model