Lab 5: Math158

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Problem 9.3

Using the ozone data, fit a model with O3 as the response and temp, humidity and ibh as predictors. Use the Box–Cox method to determine the best transformation on the response.

Answer 9.3

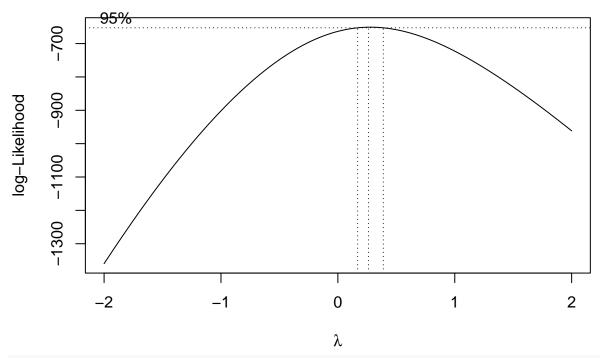
First, we can fit our model as follows,

```
library(faraway)
  lmod \leftarrow lm(03 \sim temp + humidity + ibh, data = ozone)
  summary(lmod)
##
## Call:
## lm(formula = 03 ~ temp + humidity + ibh, data = ozone)
## Residuals:
##
                                    3Q
       Min
                  1Q
                      Median
                                            Max
## -11.5291 -3.0137 -0.2249
                                2.8239
                                       13.9303
##
## Coefficients:
                 Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) -1.049e+01 1.616e+00 -6.492 3.16e-10 ***
                3.296e-01 2.109e-02 15.626 < 2e-16 ***
## temp
               7.738e-02 1.339e-02
                                      5.777 1.77e-08 ***
## humidity
## ibh
              -1.004e-03 1.639e-04 -6.130 2.54e-09 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 4.524 on 326 degrees of freedom
## Multiple R-squared: 0.684, Adjusted R-squared: 0.6811
## F-statistic: 235.2 on 3 and 326 DF, p-value: < 2.2e-16
```

Which we can see does not have a great \mathbb{R}^2 value and thus, we can attempt a boxcox transformation as follows,

```
require(MASS)

## Loading required package: MASS
bc <- boxcox(lmod)</pre>
```



bc\$x[which.max(bc\$y)]

[1] 0.2626263

Which we can see gives us a $\lambda = 0.25$. Thus, refitting our model with this transformation, we obtain that

```
lmod <- lm(O3^(0.25) ~ temp + humidity + ibh, data = ozone)
summary(lmod)</pre>
```

```
##
## lm(formula = 03^(0.25) \sim temp + humidity + ibh, data = ozone)
##
## Residuals:
##
      Min
               1Q Median
                               3Q
                                      Max
## -0.5433 -0.1084 0.0091 0.1247
                                   0.4933
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept)
               9.137e-01 6.184e-02
                                    14.774 < 2e-16 ***
## temp
               1.307e-02 8.070e-04
                                     16.192 < 2e-16 ***
               2.977e-03 5.124e-04
                                      5.810 1.48e-08 ***
## humidity
## ibh
              -4.849e-05
                          6.269e-06
                                    -7.734 1.31e-13 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.1731 on 326 degrees of freedom
## Multiple R-squared: 0.7152, Adjusted R-squared: 0.7126
## F-statistic: 272.9 on 3 and 326 DF, p-value: < 2.2e-16
```

Which we can see improves our \mathbb{R}^2 as well as the significance for each of our predictor variables.

Problem 9.4

Use the pressure data to fit a model with pressure as the response and temperature as the predictor using transformations to obtain a good fit.

Answer 9.4

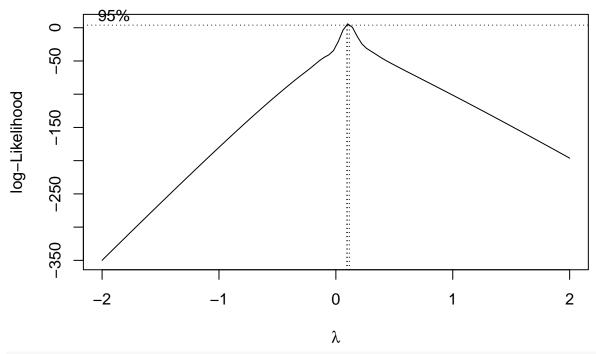
First, we can fit our model as follows,

```
library(faraway)
 lmod <- lm(pressure~ temperature, data = pressure)</pre>
  summary(lmod)
##
## Call:
## lm(formula = pressure ~ temperature, data = pressure)
##
## Residuals:
##
      Min
                1Q Median
                                ЗQ
                                       Max
## -158.08 -117.06 -32.84
                             72.30 409.43
##
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
                            66.5529 -2.222 0.040124 *
## (Intercept) -147.8989
## temperature
                 1.5124
                             0.3158
                                    4.788 0.000171 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 150.8 on 17 degrees of freedom
```

Which we can see does not have a great R^2 value and thus, we can attempt a boxcox transformation as follows,

Multiple R-squared: 0.5742, Adjusted R-squared: 0.5492
F-statistic: 22.93 on 1 and 17 DF, p-value: 0.000171

```
require(MASS)
bc <- boxcox(lmod)
```



bc\$x[which.max(bc\$y)]

[1] 0.1010101

Thus, letting $\lambda = 0$, or in other words, using a log transformation on our response variable, we find that,

```
lmodBoxCox = lm(log(pressure)~temperature, data = pressure)
summary(lmodBoxCox)
```

```
##
## Call:
## lm(formula = log(pressure) ~ temperature, data = pressure)
##
## Residuals:
##
      Min
                1Q Median
                                3Q
                                       Max
##
  -2.4491 -0.6876 0.2866 0.8716
                                   1.1365
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) -6.068144
                           0.483831
                                     -12.54 5.10e-10 ***
  temperature 0.039792
                           0.002296
                                      17.33 3.07e-12 ***
##
                  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
##
## Residual standard error: 1.096 on 17 degrees of freedom
## Multiple R-squared: 0.9464, Adjusted R-squared: 0.9433
## F-statistic: 300.3 on 1 and 17 DF, p-value: 3.07e-12
```

WHich we can see gives us immproved signficance for each of our predictor variables and reduces our \mathbb{R}^2 and our residual standards error, giving us a better for our model.

Problem 9.5

Use transformations to find a good model for volume in terms of girth and height using the trees data

Answer 9.5

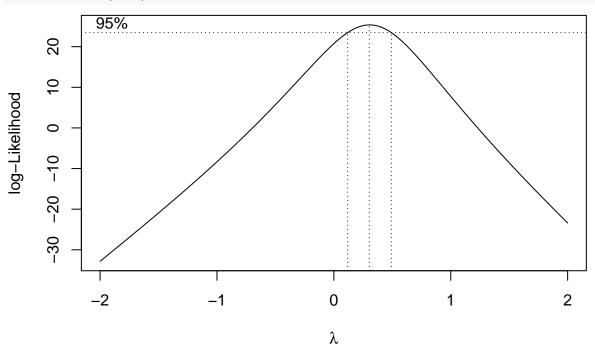
First, we can generate a non-transformed linear model for our data as follows,

```
library(faraway)
?trees
lmod <- lm(Volume ~ Girth + Height, data = trees)
summary(lmod)
###</pre>
```

```
##
## Call:
## lm(formula = Volume ~ Girth + Height, data = trees)
##
## Residuals:
##
      Min
                1Q Median
                               ЗQ
                                      Max
  -6.4065 -2.6493 -0.2876 2.2003 8.4847
##
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
##
                           8.6382 -6.713 2.75e-07 ***
## (Intercept) -57.9877
## Girth
                4.7082
                           0.2643 17.816 < 2e-16 ***
                0.3393
                           0.1302
                                    2.607
                                            0.0145 *
## Height
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 3.882 on 28 degrees of freedom
## Multiple R-squared: 0.948, Adjusted R-squared: 0.9442
                 255 on 2 and 28 DF, p-value: < 2.2e-16
## F-statistic:
```

Now, using this model, we can perform a box-cox transformation as follows,

```
require(MASS)
bc <- boxcox(lmod)</pre>
```



```
bc$x[which.max(bc$y)]
## [1] 0.3030303
Which gives us a \lambda = 0.303. Thus, applying this tranformation onto our response variable, we obtain that,
  lmod <- lm(Volume^{0.303} ~ Girth + Height, data = trees)</pre>
  summary(lmod)
##
## Call:
## lm(formula = Volume^{
##
       0.303
## } ~ Girth + Height, data = trees)
##
## Residuals:
                           Median
##
         Min
                     1Q
                                          3Q
                                                    Max
## -0.129063 -0.043251 -0.004445 0.056670
                                             0.111648
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
                           0.151509
                                       1.134
                                                0.266
## (Intercept) 0.171886
## Girth
                0.124050
                           0.004635
                                      26.764 < 2e-16 ***
                                       5.267 1.34e-05 ***
## Height
                0.012023
                           0.002283
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.06808 on 28 degrees of freedom
## Multiple R-squared: 0.9775, Adjusted R-squared: 0.9759
## F-statistic: 609.6 on 2 and 28 DF, p-value: < 2.2e-16
Which we can see improves our \mathbb{R}^2.
```

Problem 10.1

Use the prostate data with lpsa as the response and the other variables as predictors. Implement the following variable selection methods to determine the "best" model: 1. Backward Elimination 2. AIC 3. Adjusted R^2 4. Mallows $C_p \#\#\#$ Answer 10.1 1. First, focusing on backward elimination, we can perform this variable selection method for our "best" model as follows,

```
library(faraway)
  lmod <- lm(lpsa ~ lcavol + lweight + age + lbph + svi + lcp + gleason + pgg45 + lpsa, data = prostate
## Warning in model.matrix.default(mt, mf, contrasts): the response appeared on the
## right-hand side and was dropped
## Warning in model.matrix.default(mt, mf, contrasts): problem with term 9 in
## model.matrix: no columns are assigned
  summary(lmod)
##
## Call:
## lm(formula = lpsa ~ lcavol + lweight + age + lbph + svi + lcp +
       gleason + pgg45 + lpsa, data = prostate)
##
## Residuals:
##
       Min
                1Q Median
                                3Q
                                       Max
```

```
## -1.7331 -0.3713 -0.0170 0.4141 1.6381
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 0.669337
                           1.296387
                                    0.516 0.60693
                           0.087920
                                    6.677 2.11e-09 ***
## lcavol
               0.587022
## lweight
               0.454467
                           0.170012
                                    2.673 0.00896 **
                           0.011173 -1.758 0.08229
## age
               -0.019637
## lbph
               0.107054
                           0.058449
                                     1.832 0.07040 .
## svi
               0.766157
                           0.244309
                                     3.136 0.00233 **
## lcp
               -0.105474
                           0.091013 -1.159 0.24964
                                     0.287 0.77503
## gleason
                0.045142
                           0.157465
                0.004525
                           0.004421
                                      1.024 0.30886
## pgg45
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7084 on 88 degrees of freedom
## Multiple R-squared: 0.6548, Adjusted R-squared: 0.6234
## F-statistic: 20.86 on 8 and 88 DF, p-value: < 2.2e-16
Thus, as gleason is th least significant predictor, we can thus remove it from our model. Doing so, we now
obtain,
  lmod <- lm(lpsa ~ lcavol + lweight + age + lbph + svi + lcp + pgg45 + lpsa, data = prostate)</pre>
## Warning in model.matrix.default(mt, mf, contrasts): the response appeared on the
## right-hand side and was dropped
## Warning in model.matrix.default(mt, mf, contrasts): problem with term 8 in
## model.matrix: no columns are assigned
  summary(lmod)
##
## Call:
## lm(formula = lpsa ~ lcavol + lweight + age + lbph + svi + lcp +
##
       pgg45 + lpsa, data = prostate)
##
## Residuals:
       Min
                  1Q
                      Median
                                    3Q
                                            Max
## -1.73117 -0.38137 -0.01728 0.43364 1.63513
##
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 0.953926
                          0.829439
                                    1.150 0.25319
## lcavol
                           0.086001
                                      6.879 8.07e-10 ***
                0.591615
## lweight
                0.448292
                           0.167771
                                      2.672 0.00897 **
                                    -1.747 0.08402
               -0.019336
                           0.011066
## age
## lbph
               0.107671
                           0.058108
                                     1.853 0.06720
               0.757734
                           0.241282
                                      3.140 0.00229 **
## svi
## lcp
               -0.104482
                           0.090478 -1.155 0.25127
## pgg45
               0.005318
                           0.003433
                                     1.549 0.12488
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7048 on 89 degrees of freedom
```

```
## Multiple R-squared: 0.6544, Adjusted R-squared: 0.6273
## F-statistic: 24.08 on 7 and 89 DF, p-value: < 2.2e-16
Now, we can remove lcp from our predictors to obtain,
  lmod <- lm(lpsa ~ lcavol + lweight + age + lbph + svi + pgg45 + lpsa, data = prostate)</pre>
## Warning in model.matrix.default(mt, mf, contrasts): the response appeared on the
## right-hand side and was dropped
## Warning in model.matrix.default(mt, mf, contrasts): problem with term 7 in
## model.matrix: no columns are assigned
  summary(lmod)
##
## Call:
## lm(formula = lpsa ~ lcavol + lweight + age + lbph + svi + pgg45 +
      lpsa, data = prostate)
##
##
## Residuals:
##
       Min
                  1Q
                      Median
                                    3Q
                                            Max
## -1.77711 -0.41708 0.00002 0.40676 1.59681
##
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
                          0.830665 1.180 0.24116
## (Intercept) 0.980085
## lcavol
               0.545770
                           0.076431
                                    7.141 2.31e-10 ***
                                    2.674 0.00890 **
## lweight
               0.449450
                           0.168078
                          0.010967 -1.593 0.11469
## age
               -0.017470
               0.105755
                           0.058191
                                    1.817 0.07249
## lbph
## svi
               0.641666
                           0.219757
                                    2.920 0.00442 **
               0.003528
                           0.003068
                                    1.150 0.25331
## pgg45
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.7061 on 90 degrees of freedom
## Multiple R-squared: 0.6493, Adjusted R-squared: 0.6259
## F-statistic: 27.77 on 6 and 90 DF, p-value: < 2.2e-16
Now, we can remove pgg45 to obtain,
  lmod <- lm(lpsa ~ lcavol + lweight + age + lbph + svi + lpsa, data = prostate)</pre>
## Warning in model.matrix.default(mt, mf, contrasts): the response appeared on the
## right-hand side and was dropped
## Warning in model.matrix.default(mt, mf, contrasts): problem with term 6 in
## model.matrix: no columns are assigned
  summary(lmod)
##
## Call:
## lm(formula = lpsa ~ lcavol + lweight + age + lbph + svi + lpsa,
##
       data = prostate)
##
## Residuals:
##
       Min
                  10
                      Median
                                    3Q
                                            Max
```

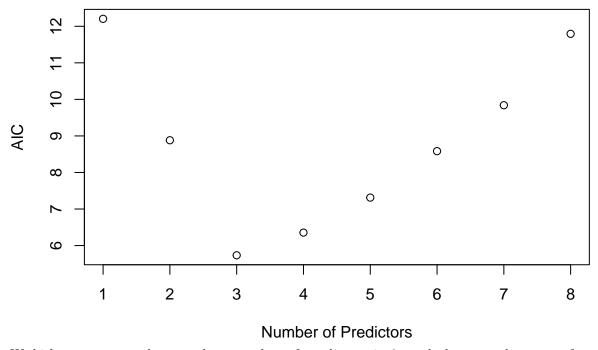
```
## -1.83505 -0.39396 0.00414 0.46336 1.57888
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 0.95100
                          0.83175
                                    1.143 0.255882
                           0.07459
## lcavol
               0.56561
                                    7.583 2.77e-11 ***
## lweight
               0.42369
                           0.16687
                                    2.539 0.012814 *
## age
               -0.01489
                           0.01075 -1.385 0.169528
## lbph
               0.11184
                           0.05805
                                     1.927 0.057160 .
## svi
               0.72095
                           0.20902
                                     3.449 0.000854 ***
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7073 on 91 degrees of freedom
## Multiple R-squared: 0.6441, Adjusted R-squared: 0.6245
## F-statistic: 32.94 on 5 and 91 DF, p-value: < 2.2e-16
Now, removing age, we obtain,
 lmod <- lm(lpsa ~ lcavol + lweight + lbph + svi + lpsa, data = prostate)</pre>
## Warning in model.matrix.default(mt, mf, contrasts): the response appeared on the
## right-hand side and was dropped
## Warning in model.matrix.default(mt, mf, contrasts): problem with term 5 in
## model.matrix: no columns are assigned
  summary(lmod)
##
## Call:
## lm(formula = lpsa ~ lcavol + lweight + lbph + svi + lpsa, data = prostate)
## Residuals:
##
       Min
                  1Q
                      Median
                                    3Q
                                            Max
## -1.82653 -0.42270 0.04362 0.47041 1.48530
##
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 0.14554
                          0.59747
                                     0.244 0.80809
## lcavol
                0.54960
                           0.07406
                                     7.422 5.64e-11 ***
## lweight
                0.39088
                           0.16600
                                     2.355 0.02067 *
## lbph
               0.09009
                           0.05617
                                     1.604 0.11213
                           0.20996
                                     3.390 0.00103 **
## svi
               0.71174
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.7108 on 92 degrees of freedom
## Multiple R-squared: 0.6366, Adjusted R-squared: 0.6208
## F-statistic: 40.29 on 4 and 92 DF, p-value: < 2.2e-16
From which, we can remove lbph to obtain,
  lmod <- lm(lpsa ~ lcavol + lweight + svi + lpsa, data = prostate)</pre>
## Warning in model.matrix.default(mt, mf, contrasts): the response appeared on the
```

right-hand side and was dropped

```
## Warning in model.matrix.default(mt, mf, contrasts): problem with term 4 in
## model.matrix: no columns are assigned
  summary(lmod)
##
## Call:
## lm(formula = lpsa ~ lcavol + lweight + svi + lpsa, data = prostate)
##
## Residuals:
##
        Min
                  1Q
                       Median
                                     3Q
## -1.72964 -0.45764 0.02812 0.46403
                                         1.57013
##
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) -0.26809
                            0.54350
                                     -0.493 0.62298
## lcavol
                0.55164
                            0.07467
                                      7.388 6.3e-11 ***
## lweight
                0.50854
                            0.15017
                                      3.386 0.00104 **
                0.66616
                            0.20978
                                      3.176 0.00203 **
## svi
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.7168 on 93 degrees of freedom
## Multiple R-squared: 0.6264, Adjusted R-squared: 0.6144
## F-statistic: 51.99 on 3 and 93 DF, p-value: < 2.2e-16
Which gives us all of our desired significance levels for our predictor variables.
  2. Now, performing the AIC method of searching for different predictor variables, we obtain that,
  require(leaps)
## Loading required package: leaps
  b <- regsubsets(lpsa~.,data=prostate)</pre>
  rs <- summary(b)
 rs$which
##
     (Intercept) lcavol lweight
                                   age lbph
                                                svi
                                                      1cp gleason pgg45
## 1
            TRUE
                   TRUE
                           FALSE FALSE FALSE FALSE
                                                            FALSE FALSE
## 2
            TRUE
                   TRUE
                            TRUE FALSE FALSE FALSE
                                                            FALSE FALSE
                   TRUE
## 3
            TRUE
                            TRUE FALSE FALSE TRUE FALSE
                                                            FALSE FALSE
## 4
            TRUE
                   TRUE
                            TRUE FALSE
                                        TRUE
                                              TRUE FALSE
                                                            FALSE FALSE
## 5
            TRUE
                   TRUE
                            TRUE
                                  TRUE
                                        TRUE
                                              TRUE FALSE
                                                            FALSE FALSE
## 6
            TRUE
                   TRUE
                            TRUE
                                  TRUE
                                        TRUE
                                              TRUE FALSE
                                                            FALSE
                                                                   TRUE
## 7
            TRUE
                   TRUE
                            TRUE
                                  TRUE
                                        TRUE
                                              TRUE TRUE
                                                            FALSE
                                                                   TRUE
                   TRUE
            TRUE
                            TRUE
                                  TRUE
                                        TRUE
                                              TRUE
                                                    TRUE
                                                             TRUE
                                                                   TRUE
Which tells us that leaved is our most significant predictor. Now, we can find what number of predictors we
```

Which tells us that Icavol is our most significant predictor. Now, we can find what number of predictors we want as follows,

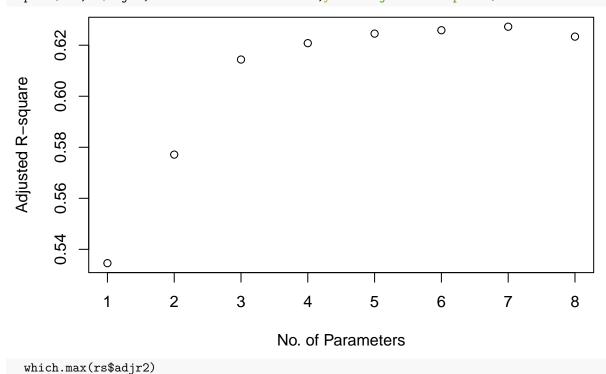
```
AIC <- 50*log(rs$rss/50) + (2:9)*2
plot(AIC ~ I(1:8), ylab="AIC", xlab="Number of Predictors")
```



Wwhich we can see that our best number of predictors is 2, and thus, our best set of predictor variables is lcavol, lweight, and svi which agrees with out backwards elimination method.

3. Now, focusing on the \mathbb{R}^2 statistic, we can see that we obtain,

plot(1:8,rs\$adjr2,xlab="No. of Parameters",ylab="Adjusted R-square")

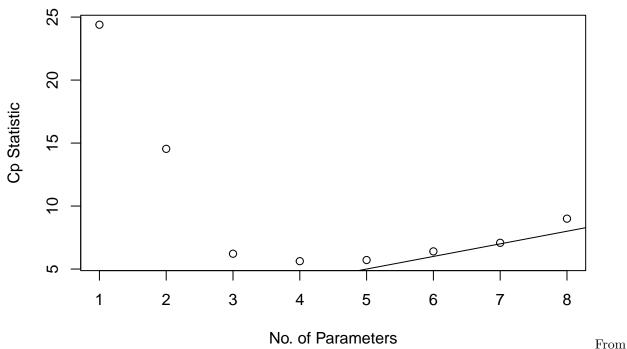


[1] 7

Which we can see that our 7 parameter model gives us the highest adjusted R^2 , which is the set of predictor variables of all remaining variables without gleason.

4. Now, focusing on the C_p criterion for model selection, we can find our best model as follows,

```
plot(1:8,rs$cp,xlab="No. of Parameters",ylab="Cp Statistic")
abline(0,1)
```



which, we can see that our set of 7 predictors is the best for our criteria, and thus, we will select the set, lcavol, lweight, age, lbph, svi, lcph, and pgg45.

Problem 10.3

Using the divusa data set with divorce as the response and the other variables as predictors, repeat the work of the first question.

Answer 10.3

year

-0.20312

0.05333

1. Beginning with backward elimination, we will begin with our set of all predictors as follows,

```
library(faraway)
  lmod <- lm(divorce ~ year + unemployed + femlab + marriage + birth + military, data = divusa)</pre>
  summary(lmod)
##
## Call:
## lm(formula = divorce ~ year + unemployed + femlab + marriage +
##
       birth + military, data = divusa)
##
## Residuals:
##
                1Q Median
                                 3Q
                                        Max
   -2.9087 -0.9212 -0.0935
                            0.7447
                                     3.4689
##
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
                            99.20371
                                       3.832 0.000274 ***
## (Intercept) 380.14761
```

-3.809 0.000297 ***

```
## unemployed
                -0.04933
                            0.05378 -0.917 0.362171
## femlab
                 0.80793
                            0.11487
                                      7.033 1.09e-09 ***
## marriage
                 0.14977
                            0.02382
                                      6.287 2.42e-08 ***
                            0.01470
                                     -7.957 2.19e-11 ***
## birth
                -0.11695
## military
                -0.04276
                            0.01372 -3.117 0.002652 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 1.513 on 70 degrees of freedom
## Multiple R-squared: 0.9344, Adjusted R-squared: 0.9288
## F-statistic: 166.2 on 6 and 70 DF, p-value: < 2.2e-16
Now, we can removed unemployed from our predictor variables to obtain,
  lmod <- lm(divorce ~ year + femlab + marriage + birth + military, data = divusa)</pre>
  summary(lmod)
##
## Call:
##
  lm(formula = divorce ~ year + femlab + marriage + birth + military,
##
       data = divusa)
##
## Residuals:
##
       Min
                1Q Median
                                30
                                        Max
## -2.7586 -1.0494 -0.0424 0.7201
                                    3.3075
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 405.61670
                           95.13189
                                      4.264 6.09e-05 ***
                            0.05078
                                     -4.291 5.52e-05 ***
## year
                -0.21790
## femlab
                 0.85480
                            0.10276
                                      8.318 4.29e-12 ***
                                      7.447 1.76e-10 ***
## marriage
                 0.15934
                            0.02140
## birth
                -0.11012
                            0.01266
                                     -8.700 8.43e-13 ***
## military
                -0.04120
                            0.01360 -3.030 0.00341 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 1.511 on 71 degrees of freedom
## Multiple R-squared: 0.9336, Adjusted R-squared: 0.929
## F-statistic: 199.7 on 5 and 71 DF, p-value: < 2.2e-16
At this point, our set of predictor variables appear to all be relevant, and thus, we can say that the best set
```

At this point, our set of predictor variables appear to all be relevant, and thus, we can say that the best set of predictor variables for our model appears to be year, femlab, marriage, birth, and military.

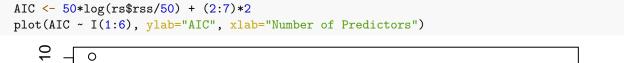
2. Now, performing the AIC method of searching for different predictor variables, we obtain that,

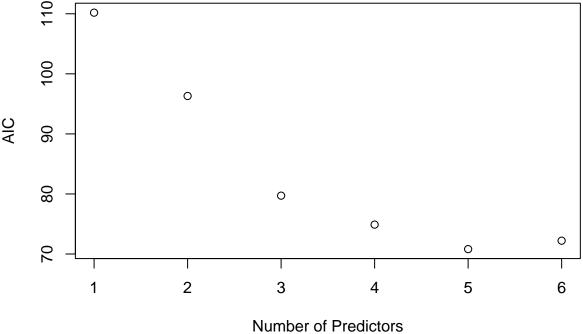
```
require(leaps)
b <- regsubsets(divorce~.,data=divusa)
rs <- summary(b)
rs$which</pre>
```

```
##
     (Intercept) year unemployed femlab marriage birth military
## 1
            TRUE FALSE
                             FALSE
                                     TRUE
                                             FALSE FALSE
                                                             FALSE
## 2
            TRUE FALSE
                             FALSE
                                     TRUE
                                             FALSE TRUE
                                                             FALSE
## 3
                             FALSE
                                               TRUE TRUE
            TRUE FALSE
                                     TRUE
                                                             FALSE
            TRUE
                  TRUE
                             FALSE
                                     TRUE
                                              TRUE
                                                    TRUE
                                                             FALSE
## 5
            TRUE TRUE
                             FALSE
                                     TRUE
                                              TRUE TRUE
                                                              TRUE
```

6 TRUE TRUE TRUE TRUE TRUE TRUE TRUE

Which tells us that femlab is our most significant predictor. Now, we can find what number of predictors we want as follows,

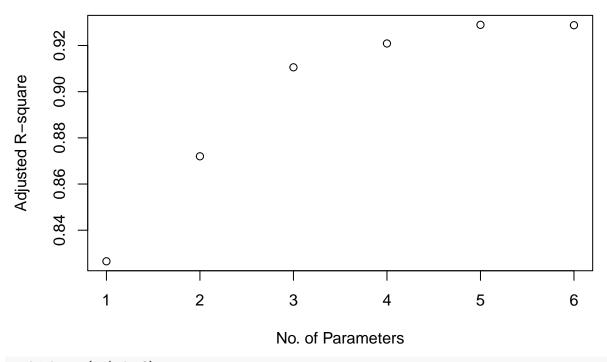




which we can see that our best model in terms of AIC is our set of 5 predictors, or the set year, femlab, marriage, birth, and military.

3. Now, we can use our adjusted R^2 statistic to determine our best model as follows, Now, focusing on the R^2 statistic, we can see that we obtain,

plot(1:6,rs\$adjr2,xlab="No. of Parameters",ylab="Adjusted R-square")



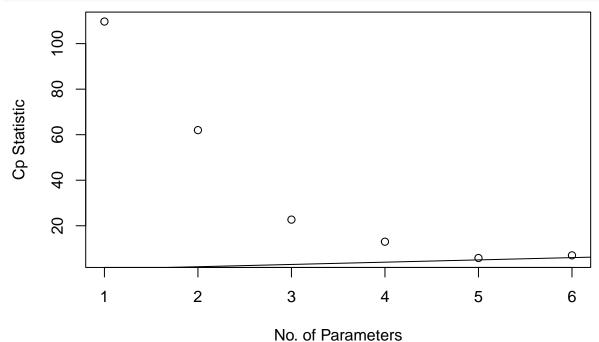
which.max(rs\$adjr2)

[1] 5

From which we can see that our best model in terms of adjusted \mathbb{R}^2 is our set of 5 predictors, or the set year, femlab, marriage, birth, and military.

4. Now focusing on C_p , we can see that we obtain,

```
plot(1:6,rs$cp,xlab="No. of Parameters",ylab="Cp Statistic")
abline(0,1)
```



Which as both 5 and 6 are along the line, we will defer for 5 and thus use the set of predictor variables: year,

femlab, marriage, birth, and military.