# STAT-S632

# Assignment 1

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```
# packages, etc.
import::from(magrittr, `%>%`, `%<>%`)
dp <- loadNamespace('dplyr')
library(ggplot2)
import::from(GGally, ggpairs)</pre>
```

### Problem 1

[From ALR 10.2]

```
# load the data
highway.df <- alr4::Highway %>%
  dp$mutate(sigs1 = (sigs * len + 1) / len)
```

#### Part 1

#### Forward selection

```
# formula for full model
full.formula <- ~ log(len) + shld + log(adt) +</pre>
 log(trks) + lane + slim +
 lwid + itg + log(sigs1) +
 acpt + htype
# forward selection using AIC
forward.mod <- lm(log(rate) ~ log(len), data = highway.df) %>%
  step(scope = full.formula, direction = 'forward')
Start: AIC=-72.51
log(rate) ~ log(len)
            Df Sum of Sq
                           RSS
                                   AIC
+ slim
             1 2.54718 2.9366 -94.866
+ acpt
            1 2.10148 3.3823 -89.355
+ shld
            1 1.70693 3.7769 -85.052
+ log(sigs1) 1 0.96128 4.5225 -78.025
         3 1.33997 4.1438 -77.436
+ htype
+ log(trks) 1 0.72812 4.7557 -76.065
+ log(adt) 1 0.42857 5.0552 -73.682
                        5.4838 -72.509
<none>
+ lane
         1 0.26267 5.2211 -72.423
           1 0.21704 5.2667 -72.084
+ itg
+ lwid
           1 0.18502 5.2988 -71.847
```

```
log(rate) ~ log(len) + slim
            Df Sum of Sq
                            RSS
                                    ATC
+ acpt
                 0.28844 2.6482 -96.898
+ log(trks)
                 0.26317 2.6734 -96.528
<none>
                         2.9366 -94.866
+ log(sigs1) 1
                 0.14671 2.7899 -94.865
+ htype
             3
                 0.33646 2.6002 -93.612
                 0.03265 2.9040 -93.302
+ shld
             1
+ log(adt)
             1
                 0.02563 2.9110 -93.208
             1 0.01664 2.9200 -93.088
+ lwid
             1 0.00343 2.9332 -92.912
+ lane
                 0.00265 2.9340 -92.901
+ itg
             1
Step: AIC=-96.9
log(rate) ~ log(len) + slim + acpt
            Df Sum of Sq
                            RSS
                                    AIC
+ log(trks)
             1 0.172940 2.4752 -97.532
<none>
                         2.6482 -96.898
+ log(sigs1) 1 0.120061 2.5281 -96.708
             1 0.034595 2.6136 -95.411
+ shld
+ log(adt)
             1 0.015190 2.6330 -95.122
+ lane
             1 0.014872 2.6333 -95.118
+ itg
             1 0.013501 2.6347 -95.097
+ lwid
             1 0.012646 2.6355 -95.085
             3 0.217478 2.4307 -94.240
+ htype
Step: AIC=-97.53
log(rate) ~ log(len) + slim + acpt + log(trks)
            Df Sum of Sq
                            RSS
                                    AIC
<none>
                          2.4752 -97.532
+ shld
             1 0.065299 2.4099 -96.575
+ log(sigs1) 1 0.050568 2.4247 -96.337
+ log(adt)
             1 0.031220 2.4440 -96.027
+ htype
             3 0.259505 2.2157 -95.851
+ lwid
             1 0.019009 2.4562 -95.833
             1 0.010964 2.4643 -95.705
+ itg
+ lane
             1 0.003299 2.4719 -95.584
summary(forward.mod)
Call:
lm(formula = log(rate) ~ log(len) + slim + acpt + log(trks),
    data = highway.df)
Residuals:
              1Q
                   Median
                                3Q
-0.43125 -0.17980 0.03907 0.16660 0.55657
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
```

Step: AIC=-94.87

```
(Intercept) 4.166541
                  0.741065 5.622 2.67e-06 ***
log(len)
        slim
         0.011004 0.006669 1.650 0.10815
acpt
log(trks)
        -0.329037
                  0.213484 -1.541 0.13251
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.2698 on 34 degrees of freedom
Multiple R-squared: 0.6961,
                        Adjusted R-squared: 0.6603
F-statistic: 19.47 on 4 and 34 DF, p-value: 2.067e-08
```

#### Backward elimination

```
# backward elimination
backward.mod <- step(forward.mod, scope = c(lower = ~ log(len)),</pre>
              direction = 'backward')
Start: AIC=-97.53
log(rate) ~ log(len) + slim + acpt + log(trks)
           Df Sum of Sq
                           RSS
                                   AIC
<none>
                         2.4752 -97.532
                0.17294 2.6482 -96.898
- log(trks) 1
- acpt
                0.19821 2.6734 -96.528
            1
- slim
            1
                0.70140 3.1766 -89.802
```

```
Part 2
# model for log(rate * len) that includes lwid
# using all three methods
part.2.forward.mod <- lm(log(rate * len) ~ lwid, data = highway.df) %%
 step(scope = full.formula, direction = 'forward')
Start: AIC=-54.06
log(rate * len) ~ lwid
            Df Sum of Sq
                           RSS
                                   AIC
+ log(len)
                 3.5027 5.2988 -71.847
                  2.3680 6.4335 -64.280
+ shld
             1
            1 1.5735 7.2280 -59.738
+ log(adt)
+ htype
            3 1.6682 7.1333 -56.253
            1 0.8697 7.9318 -56.115
+ lane
+ slim
            1 0.7962 8.0053 -55.755
+ itg
            1 0.7002 8.1013 -55.290
+ acpt
           1 0.4564 8.3451 -54.134
<none>
                        8.8015 -54.057
+ log(sigs1) 1
                 0.0832 8.7183 -52.427
                 0.0238 8.7776 -52.163
+ log(trks) 1
```

```
log(rate * len) ~ lwid + log(len)
            Df Sum of Sq
                            RSS
                 2.37880 2.9200 -93.088
+ slim
+ acpt
                 1.96443 3.3343 -87.912
+ shld
                 1.79989 3.4989 -86.034
             1
+ log(sigs1) 1
                 0.86898 4.4298 -76.833
                 1.18982 4.1089 -75.765
+ htype
             3
+ log(trks)
             1
                 0.73475 4.5640 -75.669
                 0.36312 4.9356 -72.616
+ log(adt)
             1
<none>
                          5.2988 -71.847
                 0.25251 5.0463 -71.752
+ lane
             1
                 0.20235 5.0964 -71.366
+ itg
Step: AIC=-93.09
log(rate * len) ~ lwid + log(len) + slim
            Df Sum of Sq
                            RSS
                                    AIC
                 0.28444 2.6355 -95.085
+ acpt
                 0.27104 2.6489 -94.887
+ log(trks)
<none>
                         2.9200 -93.088
+ log(sigs1) 1
                 0.14118 2.7788 -93.020
                 0.05556 2.8644 -91.837
+ shld
             1
+ htype
             3
                 0.32443 2.5955 -91.681
                 0.02261 2.8973 -91.391
+ log(adt)
             1
+ lane
             1
                 0.00275 2.9172 -91.124
+ itg
             1
                 0.00233 2.9176 -91.119
Step: AIC=-95.08
log(rate * len) ~ lwid + log(len) + slim + acpt
            Df Sum of Sq
                            RSS
                                    AIC
             1 0.179304 2.4562 -95.833
+ log(trks)
<none>
                         2.6355 -95.085
+ log(sigs1) 1 0.115847 2.5197 -94.838
+ shld
             1 0.055489 2.5800 -93.915
+ lane
             1 0.013518 2.6220 -93.285
+ log(adt)
             1 0.013206 2.6223 -93.281
             1 0.012767 2.6227 -93.274
+ itg
             3 0.212804 2.4227 -92.368
+ htype
Step: AIC=-95.83
log(rate * len) ~ lwid + log(len) + slim + acpt + log(trks)
            Df Sum of Sq
                            RSS
                                    AIC
                          2.4562 -95.833
<none>
             1 0.103548 2.3527 -95.512
+ shld
+ log(sigs1) 1 0.045814 2.4104 -94.567
+ log(adt)
             1 0.028029 2.4282 -94.280
             3 0.254456 2.2018 -94.098
+ htype
             1 0.010106 2.4461 -93.993
+ itg
             1 0.002395 2.4538 -93.871
+ lane
```

```
part.2.backward.mod <- lm(as.formula(paste('log(rate * len)',</pre>
                                           paste(as.character(full.formula),
                                                 collapse = ' '))),
                          data = highway.df) %>%
  step(scope = c(lower = ~ lwid), direction = 'backward')
Start: AIC=-94.2
log(rate * len) ~ log(len) + shld + log(adt) + log(trks) + lane +
    slim + lwid + itg + log(sigs1) + acpt + htype
             Df Sum of Sq
                             RSS
                                     AIC
- shld
                   0.0005 1.6999 -96.188
                   0.0015 1.7008 -96.166
- itg
              1
                  0.0026 1.7019 -96.140
- lane
              1
                  0.0379 1.7372 -95.339
- acpt
              1
- log(trks)
                  0.0461 1.7455 -95.155
<none>
                          1.6993 -94.199
- htype
              3
                  0.3004 1.9998 -93.850
                  0.1298 1.8291 -93.329
- log(adt)
              1
                  0.1790 1.8783 -92.294
- slim
              1
- log(sigs1) 1
                   0.4426 2.1420 -87.172
- log(len)
                  4.1956 5.8949 -47.689
Step: AIC=-96.19
log(rate * len) ~ log(len) + log(adt) + log(trks) + lane + slim +
   lwid + itg + log(sigs1) + acpt + htype
             Df Sum of Sq
                             RSS
                                     AIC
- itg
                   0.0013 1.7012 -98.157
                   0.0027 1.7026 -98.125
- lane
              1
- acpt
                   0.0468 1.7466 -97.129
                  0.0556 1.7555 -96.932
- log(trks)
              1
<none>
                          1.6999 -96.188
- htype
              3
                  0.3284 2.0283 -95.298
- log(adt)
                  0.1365 1.8364 -95.175
              1
                   0.3405 2.0404 -91.067
- slim
              1
                   0.4814 2.1813 -88.463
- log(sigs1)
             1
- log(len)
                   4.5463 6.2462 -47.432
              1
Step: AIC=-98.16
log(rate * len) ~ log(len) + log(adt) + log(trks) + lane + slim +
   lwid + log(sigs1) + acpt + htype
             Df Sum of Sq
                             RSS
                                      AIC
                   0.0025 1.7037 -100.100
- lane
- acpt
                   0.0455 1.7467 -99.127
- log(trks)
                   0.0568 1.7580 -98.877
              1
<none>
                          1.7012 -98.157
                  0.1552 1.8564 -96.752
- log(adt)
              1
- htype
              3
                  0.5597 2.2609 -93.065
- slim
                  0.3795 2.0807 -92.304
              1
- log(sigs1) 1
                  0.4812 2.1823 -90.443
                   4.5777 6.2788 -49.229
- log(len)
              1
```

```
Step: AIC=-100.1
log(rate * len) ~ log(len) + log(adt) + log(trks) + slim + lwid +
    log(sigs1) + acpt + htype
            Df Sum of Sq
                             RSS
                   0.0469 1.7506 -101.040
- acpt
- log(trks)
                   0.0548 1.7585 -100.865
<none>
                          1.7037 -100.100
- log(adt)
                  0.1834 1.8871 -98.113
              1
- slim
              1
                  0.3845 2.0882 -94.164
- htype
              3
                  0.6129 2.3166 -94.115
- log(sigs1) 1
                  0.4894 2.1930 -92.253
- log(len)
              1
                  4.5822 6.2859 -51.185
Step: AIC=-101.04
log(rate * len) ~ log(len) + log(adt) + log(trks) + slim + lwid +
   log(sigs1) + htype
            Df Sum of Sq
                             RSS
                                      AIC
                  0.0597 1.8103 -101.733
- log(trks)
<none>
                          1.7506 -101.040
- log(adt)
                  0.1593 1.9099 -99.645
- htype
                  0.7296 2.4802 -93.454
              3
                  0.5573 2.3079 -92.262
- log(sigs1)
             1
                  0.5777 2.3283 -91.919
- slim
              1
- log(len)
              1
                  4.5357 6.2863 -53.182
Step: AIC=-101.73
log(rate * len) ~ log(len) + log(adt) + slim + lwid + log(sigs1) +
   htype
            Df Sum of Sq
                             RSS
                                      AIC
<none>
                          1.8103 -101.733
- log(adt)
                   0.1538 1.9640 -100.554
              1
- slim
              1
                  0.5562 2.3664 -93.285
              3
                  0.8266 2.6369 -93.065
- htype
-\log(sigs1) 1
                  0.7656 2.5759 -89.977
- log(len)
              1
                  4.5348 6.3451 -54.820
part.2.both.mod <- lm(log(rate * len) ~ lwid, data = highway.df) %>%
  step(scope = list(lower = ~ lwid, upper = full.formula), direction = 'both')
Start: AIC=-54.06
log(rate * len) ~ lwid
            Df Sum of Sq
                             RSS
                                     AIC
+ log(len)
                  3.5027 5.2988 -71.847
+ shld
                  2.3680 6.4335 -64.280
              1
+ log(adt)
              1
                  1.5735 7.2280 -59.738
+ htype
              3
                 1.6682 7.1333 -56.253
+ lane
                  0.8697 7.9318 -56.115
+ slim
              1
                  0.7962 8.0053 -55.755
              1
                  0.7002 8.1013 -55.290
+ itg
                  0.4564 8.3451 -54.134
+ acpt
              1
<none>
                          8.8015 -54.057
```

```
+ log(sigs1) 1
                   0.0832 8.7183 -52.427
+ log(trks)
                   0.0238 8.7776 -52.163
              1
Step: AIC=-71.85
log(rate * len) ~ lwid + log(len)
             Df Sum of Sq
                             RSS
                                     AIC
                   2.3788 2.9200 -93.088
+ slim
+ acpt
              1
                   1.9644 3.3343 -87.912
+ shld
                   1.7999 3.4989 -86.034
              1
+ log(sigs1) 1
                   0.8690 4.4298 -76.833
              3
                   1.1898 4.1089 -75.765
+ htype
                   0.7347 4.5640 -75.669
+ log(trks)
              1
                   0.3631 4.9356 -72.616
+ log(adt)
<none>
                          5.2988 -71.847
+ lane
                   0.2525 5.0463 -71.752
                   0.2023 5.0964 -71.366
+ itg
              1
- log(len)
                   3.5027 8.8015 -54.057
Step: AIC=-93.09
log(rate * len) ~ lwid + log(len) + slim
             Df Sum of Sq
                             RSS
                                     AIC
                   0.2844 2.6355 -95.085
+ acpt
                   0.2710 2.6489 -94.887
+ log(trks)
<none>
                          2.9200 -93.088
+ \log(sigs1) 1
                   0.1412 2.7788 -93.020
                   0.0556 2.8644 -91.837
+ shld
              1
+ htype
              3
                  0.3244 2.5955 -91.681
                  0.0226 2.8974 -91.391
+ log(adt)
              1
+ lane
              1
                   0.0028 2.9172 -91.124
+ itg
              1
                   0.0023 2.9176 -91.119
                   2.3788 5.2988 -71.847
- slim
- log(len)
                   5.0853 8.0053 -55.755
              1
Step: AIC=-95.08
log(rate * len) ~ lwid + log(len) + slim + acpt
             Df Sum of Sq
                             RSS
                                     AIC
+ log(trks)
                   0.1793 2.4562 -95.833
<none>
                          2.6355 -95.085
+ log(sigs1) 1
                   0.1158 2.5197 -94.838
                   0.0555 2.5800 -93.915
+ shld
              1
+ lane
                  0.0135 2.6220 -93.285
              1
+ log(adt)
                  0.0132 2.6223 -93.281
              1
                  0.0128 2.6228 -93.274
              1
+ itg
                  0.2844 2.9200 -93.088
- acpt
              1
              3
                   0.2128 2.4227 -92.368
+ htype
- slim
              1
                   0.6988 3.3343 -87.912
                   5.3612 7.9967 -53.797
- log(len)
              1
Step: AIC=-95.83
log(rate * len) ~ lwid + log(len) + slim + acpt + log(trks)
```

```
Df Sum of Sq
                           RSS
<none>
                         2.4562 -95.833
+ shld
                  0.1035 2.3527 -95.512
- log(trks)
                  0.1793 2.6355 -95.085
            1
- acpt
             1
                 0.1927 2.6489 -94.887
+ log(sigs1) 1
                 0.0458 2.4104 -94.567
+ log(adt)
             1
                 0.0280 2.4282 -94.280
+ htype
                 0.2545 2.2018 -94.098
             3
+ itg
             1
                 0.0101 2.4461 -93.993
                 0.0024 2.4538 -93.871
+ lane
             1
- slim
             1
                  0.6608 3.1171 -88.540
                  5.2642 7.7205 -53.168
- log(len)
             1
summary(part.2.forward.mod)
Call:
lm(formula = log(rate * len) ~ lwid + log(len) + slim + acpt +
   log(trks), data = highway.df)
Residuals:
    Min
              1Q
                   Median
                                3Q
                                       Max
-0.51518 -0.16169 0.03966 0.17333 0.55629
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 4.80121
                      1.46241
                                3.283 0.00243 **
lwid
           -0.05235
                       0.10359 -0.505 0.61666
log(len)
           0.75168
                       0.08938
                               8.410 1.02e-09 ***
slim
           -0.03117
                       0.01046 -2.980 0.00538 **
                               1.609 0.11713
acpt
           0.01086
                       0.00675
log(trks)
           -0.33565
                       0.21626 -1.552 0.13018
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.2728 on 33 degrees of freedom
Multiple R-squared: 0.7504,
                              Adjusted R-squared: 0.7125
F-statistic: 19.84 on 5 and 33 DF, p-value: 4.275e-09
summary(part.2.backward.mod)
Call:
lm(formula = log(rate * len) ~ log(len) + log(adt) + slim + lwid +
    log(sigs1) + htype, data = highway.df)
Residuals:
            1Q Median
   Min
                           3Q
-0.4707 -0.1212 -0.0209 0.1019 0.4535
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 3.655848 1.327821 2.753 0.00992 **
                       0.086899 8.669 1.14e-09 ***
log(len)
            0.753327
log(adt)
```

```
slim
            -0.029711
                        0.009787 -3.036 0.00492 **
lwid
                                         0.56804
            0.056762
                       0.098322
                                  0.577
log(sigs1)
            0.217015
                        0.060925
                                  3.562
                                         0.00125 **
htypefai
            0.157704
                                  0.457
                        0.345084
                                         0.65096
htypepa
            -0.362487
                        0.232778
                                 -1.557
                                         0.12991
htypema
            -0.123393
                       0.206890 -0.596 0.55537
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.2456 on 30 degrees of freedom
Multiple R-squared: 0.816, Adjusted R-squared: 0.7669
F-statistic: 16.63 on 8 and 30 DF, p-value: 4.336e-09
summary(part.2.both.mod)
Call:
lm(formula = log(rate * len) ~ lwid + log(len) + slim + acpt +
    log(trks), data = highway.df)
Residuals:
     Min
               1Q
                   Median
                                 3Q
                                         Max
-0.51518 -0.16169 0.03966 0.17333 0.55629
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 4.80121
                       1.46241
                                 3.283 0.00243 **
lwid
            -0.05235
                       0.10359 -0.505 0.61666
                                 8.410 1.02e-09 ***
log(len)
            0.75168
                       0.08938
slim
            -0.03117
                       0.01046
                                -2.980 0.00538 **
            0.01086
                                 1.609 0.11713
acpt
                        0.00675
log(trks)
            -0.33565
                       0.21626 -1.552 0.13018
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.2728 on 33 degrees of freedom
Multiple R-squared: 0.7504,
                               Adjusted R-squared: 0.7125
F-statistic: 19.84 on 5 and 33 DF, p-value: 4.275e-09
The model found by backward elimination resulted in the lowest AIC value. It also is the largest model.
```

All three models have log(len) with the same coefficient estimate, which is expected.

The model found by backward elimination resulted in a positive coefficient estimate for lwid while the other two found a model with a negative coefficient for lwid. In either case, the result is not significant (p > 0.5).

#### Part 3

```
Start: AIC=-2.77
log(rate) ~ lwid
```

		Df	Sum of Sq	RSS	AIC	
+	log(len)	1	27.4878	5.299	-71.847	
+	log(sigs1)	1	13.9244	18.862	-22.330	
+	log(trks)	1	10.7906	21.996	-16.335	
+	acpt	1	9.6906	23.096	-14.432	
+	slim	1	9.4825	23.304	-14.082	
+	log(adt)	1	1.9238	30.863	-3.126	
<1	none>			32.787	-2.768	
+	shld	1	0.5750	32.212	-1.458	
+	lane	1	0.5730	32.214	-1.456	
+	itg	1	0.4531	32.334	-1.311	
+	htype	3	1.1578	31.629	1.830	
Step: AIC=-71.85						
log(rate) ~ lwid + log(len)						

log(rate) ~ lwid + log(len)

	Df	Sum of Sq	RSS	AIC
+ slim	1	2.37880	2.9200	-93.088
+ acpt	1	1.96443	3.3343	-87.912
+ shld	1	1.79989	3.4989	-86.034
+ log(sigs1)	1	0.86898	4.4298	-76.833
+ htype	3	1.18982	4.1089	-75.765
+ log(trks)	1	0.73475	4.5640	-75.669
+ log(adt)	1	0.36312	4.9356	-72.616
<none></none>			5.2988	-71.847
+ lane	1	0.25251	5.0463	-71.752
+ itg	1	0.20235	5.0964	-71.366

Step: AIC=-93.09  $log(rate) \sim lwid + log(len) + slim$ 

		Df	Sum of Sq	RSS	AIC
+	acpt	1	0.28444	2.6355	-95.085
+	log(trks)	1	0.27104	2.6489	-94.887
<none></none>				2.9200	-93.088
+	log(sigs1)	1	0.14118	2.7788	-93.020
+	shld	1	0.05556	2.8644	-91.837
+	htype	3	0.32443	2.5955	-91.681
+	log(adt)	1	0.02261	2.8973	-91.391
+	lane	1	0.00275	2.9172	-91.124
+	itg	1	0.00233	2.9176	-91.119

Step: AIC=-95.08

log(rate) ~ lwid + log(len) + slim + acpt

```
Df Sum of Sq RSS AIC
+ log(trks) 1 0.179304 2.4562 -95.833
<none>
               2.6355 -95.085
+ log(sigs1) 1 0.115847 2.5197 -94.838
+ shld 1 0.055489 2.5800 -93.915
+ lane 1 0.013518 2.6220 -93.285
```

```
+ log(adt)
              1 0.013206 2.6223 -93.281
              1 0.012767 2.6227 -93.274
+ itg
+ htype
              3 0.212804 2.4227 -92.368
Step: AIC=-95.83
log(rate) ~ lwid + log(len) + slim + acpt + log(trks)
             Df Sum of Sq
                             RSS
                                     AIC
<none>
                          2.4562 -95.833
+ shld
              1 0.103548 2.3527 -95.512
+ log(sigs1) 1 0.045814 2.4104 -94.567
              1 0.028029 2.4282 -94.280
+ log(adt)
+ htype
              3 0.254456 2.2018 -94.098
              1 0.010106 2.4461 -93.993
+ itg
+ lane
              1 0.002395 2.4538 -93.871
part.3.backward.mod <- lm(as.formula(paste('log(rate)',</pre>
                                           paste(as.character(full.formula),
                                                 collapse = ' '))),
                          data = highway.df,
                          offset = log(len)) %>%
  step(scope = c(lower = ~ lwid), direction = 'backward')
Start: AIC=-94.2
log(rate) ~ log(len) + shld + log(adt) + log(trks) + lane + slim +
    lwid + itg + log(sigs1) + acpt + htype
             Df Sum of Sq
                             RSS
- shld
                   0.0005 1.6999 -96.188
              1
- itg
              1
                   0.0015 1.7008 -96.166
                  0.0026 1.7019 -96.140
- lane
              1
- acpt
              1
                  0.0379 1.7372 -95.339
                  0.0461 1.7455 -95.155
log(trks)
            1
                           1.6993 -94.199
<none>
- htype
              3
                  0.3004 1.9998 -93.850
                  0.1298 1.8291 -93.329
- log(adt)
              1
                  0.1790 1.8783 -92.294
- slim
              1
                  0.4426 2.1420 -87.172
- log(sigs1)
             1
- log(len)
                 10.0285 11.7279 -20.862
              1
Step: AIC=-96.19
log(rate) ~ log(len) + log(adt) + log(trks) + lane + slim + lwid +
    itg + log(sigs1) + acpt + htype
             Df Sum of Sq
                             RSS
                                      AIC
- itg
                  0.0013 1.7012 -98.157
              1
- lane
                   0.0027 1.7026 -98.125
                  0.0468 1.7466 -97.129
- acpt
              1
- log(trks)
             1
                  0.0556 1.7555 -96.932
                           1.6999 -96.188
<none>
                  0.3284 2.0283 -95.298
- htype
                  0.1365 1.8364 -95.175
- log(adt)
              1
                  0.3405 2.0404 -91.067
- slim
              1
- log(sigs1) 1
                  0.4814 2.1813 -88.463
- log(len)
              1 10.9819 12.6818 -19.812
```

```
Step: AIC=-98.16
log(rate) ~ log(len) + log(adt) + log(trks) + lane + slim + lwid +
   log(sigs1) + acpt + htype
            Df Sum of Sq
                                      AIC
                             RSS
- lane
                  0.0025 1.7037 -100.100
                  0.0455 1.7467
- acpt
             1
                                 -99.127
- log(trks)
             1
                  0.0568 1.7580 -98.877
<none>
                          1.7012 -98.157
- log(adt)
             1
                  0.1552 1.8564 -96.752
             3
                  0.5597
                          2.2609 -93.065
- htype
- slim
             1
                  0.3795 2.0807 -92.304
                  0.4812 2.1823 -90.443
- log(sigs1)
            1
- log(len)
                 11.1208 12.8220 -21.384
             1
Step: AIC=-100.1
log(rate) ~ log(len) + log(adt) + log(trks) + slim + lwid + log(sigs1) +
   acpt + htype
            Df Sum of Sq
                             RSS
                                      AIC
                  0.0469 1.7506 -101.040
- acpt
- log(trks)
                  0.0548 1.7585 -100.865
             1
<none>
                          1.7037 -100.100
                  0.1834 1.8871 -98.113
- log(adt)
             1
                  0.3845 2.0882 -94.164
- slim
             1
- htype
             3
                  0.6129 2.3166 -94.115
                  0.4894 2.1930 -92.253
- log(sigs1) 1
- log(len)
             1
                 11.1850 12.8887 -23.181
Step: AIC=-101.04
log(rate) ~ log(len) + log(adt) + log(trks) + slim + lwid + log(sigs1) +
   htype
            Df Sum of Sq
                             RSS
                                      AIC
                  0.0597
                         1.8103 -101.733
- log(trks)
<none>
                          1.7506 -101.040
- log(adt)
                  0.1593 1.9099 -99.645
             1
- htype
             3
                  0.7296 2.4802 -93.454
                  0.5573 2.3079 -92.262
- log(sigs1)
             1
- slim
             1
                  0.5777 2.3283 -91.919
- log(len)
             1
                 11.4122 13.1628 -24.361
Step: AIC=-101.73
log(rate) ~ log(len) + log(adt) + slim + lwid + log(sigs1) +
   htype
            Df Sum of Sq
                             RSS
                                      AIC
<none>
                          1.8103 -101.733
- log(adt)
                  0.1538
                          1.9640 -100.554
                  0.5562 2.3664 -93.285
- slim
             1
- htype
             3
                  0.8266 2.6369 -93.065
- log(sigs1)
             1
                  0.7656 2.5759 -89.977
                 12.4192 14.2295 -23.322
- log(len)
```

```
part.3.both.mod <- lm(log(rate) ~ lwid, data = highway.df, offset = log(len)) %>%
  step(scope = list(lower = ~ lwid, upper = full.formula), direction = 'both')
Start: AIC=-2.77
log(rate) ~ lwid
            Df Sum of Sq
                            RSS
                                     AIC
+ log(len)
                 27.4878 5.299 -71.847
+ log(sigs1) 1
                 13.9244 18.862 -22.330
                 10.7906 21.996 -16.335
+ log(trks)
             1
+ acpt
             1
                  9.6906 23.096 -14.432
+ slim
                  9.4825 23.304 -14.082
+ log(adt)
                  1.9238 30.863 -3.126
             1
<none>
                          32.787 -2.768
                  0.5750 32.212 -1.458
+ shld
             1
+ lane
             1
                  0.5730 32.214 -1.456
+ itg
             1
                  0.4531 32.334 -1.311
             3
                  1.1578 31.629
                                 1.830
+ htype
Step: AIC=-71.85
log(rate) ~ lwid + log(len)
            Df Sum of Sq
                            RSS
                                     AIC
+ slim
             1
                  2.3788 2.920 -93.088
                   1.9644 3.334 -87.912
+ acpt
             1
+ shld
                  1.7999 3.499 -86.034
             1
+ \log(\text{sigs1}) 1
                  0.8690 4.430 -76.833
                  1.1898 4.109 -75.765
+ htype
             3
+ log(trks)
             1
                  0.7347 4.564 -75.669
                  0.3631 4.936 -72.616
+ log(adt)
             1
<none>
                          5.299 -71.847
+ lane
                  0.2525 5.046 -71.752
             1
             1
                  0.2023 5.096 -71.366
+ itg
- log(len)
             1
                 27.4878 32.787 -2.768
Step: AIC=-93.09
log(rate) ~ lwid + log(len) + slim
            Df Sum of Sq
                             RSS
                                      AIC
+ acpt
             1
                  0.2844 2.6355 -95.085
                  0.2710 2.6489 -94.887
+ log(trks)
             1
<none>
                          2.9200 -93.088
+ log(sigs1) 1
                  0.1412 2.7788 -93.020
                  0.0556 2.8644 -91.837
+ shld
             1
+ htype
                  0.3244 2.5955 -91.681
             3
+ log(adt)
                  0.0226 2.8974 -91.391
+ lane
                  0.0028 2.9172 -91.124
             1
+ itg
             1
                  0.0023 2.9176 -91.119
- slim
             1
                  2.3788 5.2988 -71.847
- log(len)
                 20.3842 23.3041 -14.082
Step: AIC=-95.08
```

log(rate) ~ lwid + log(len) + slim + acpt

```
Df Sum of Sq
                             RSS
                                     AIC
+ log(trks)
                  0.1793 2.4562 -95.833
<none>
                          2.6355 -95.085
+ log(sigs1) 1
                  0.1158 2.5197 -94.838
+ shld
             1
                  0.0555 2.5800 -93.915
+ lane
                  0.0135 2.6220 -93.285
             1
+ log(adt)
                  0.0132 2.6223 -93.281
             1
                  0.0128 2.6228 -93.274
+ itg
             1
- acpt
             1
                  0.2844 2.9200 -93.088
+ htype
             3
                  0.2128 2.4227 -92.368
- slim
             1
                  0.6988 3.3343 -87.912
- log(len)
                 18.7459 21.3814 -15.440
             1
Step: AIC=-95.83
log(rate) ~ lwid + log(len) + slim + acpt + log(trks)
                             RSS
            Df Sum of Sq
                                     AIC
<none>
                          2.4562 -95.833
+ shld
                  0.1035 2.3527 -95.512
             1
log(trks)
             1
                  0.1793 2.6355 -95.085
                  0.1927 2.6489 -94.887
- acpt
             1
+ log(sigs1) 1
                  0.0458 2.4104 -94.567
+ log(adt)
                  0.0280 2.4282 -94.280
             1
+ htype
             3
                  0.2545 2.2018 -94.098
                  0.0101 2.4461 -93.993
+ itg
             1
+ lane
             1
                  0.0024 2.4538 -93.871
- slim
                  0.6608 3.1171 -88.540
             1
             1
                 14.5184 16.9746 -22.442
- log(len)
summary(part.3.forward.mod)
Call:
lm(formula = log(rate) ~ lwid + log(len) + slim + acpt + log(trks),
   data = highway.df, offset = log(len))
Residuals:
                   Median
     Min
              1Q
                                3Q
                                        Max
-0.51518 -0.16169 0.03966 0.17333 0.55629
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
                                 3.283 0.00243 **
(Intercept) 4.80121 1.46241
lwid
           -0.05235
                       0.10359 -0.505 0.61666
                       0.08938 -13.966 2.08e-15 ***
log(len)
           -1.24832
slim
           -0.03117
                       0.01046 -2.980 0.00538 **
acpt
            0.01086
                       0.00675
                               1.609 0.11713
           -0.33565
                       0.21626 -1.552 0.13018
log(trks)
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.2728 on 33 degrees of freedom
Multiple R-squared: 0.6984,
                               Adjusted R-squared: 0.6527
F-statistic: 15.28 on 5 and 33 DF, p-value: 8.762e-08
```

### summary(part.3.backward.mod)

```
Call:
lm(formula = log(rate) ~ log(len) + log(adt) + slim + lwid +
   log(sigs1) + htype, data = highway.df, offset = log(len))
Residuals:
   Min
           1Q Median
                          3Q
                                 Max
-0.4707 -0.1212 -0.0209 0.1019 0.4535
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 3.655848 1.327821 2.753 0.00992 **
          log(len)
log(adt)
          -0.136162 0.085296 -1.596 0.12089
slim
          -0.029711 0.009787 -3.036 0.00492 **
lwid
           0.056762 0.098322 0.577 0.56804
log(sigs1) 0.217015 0.060925 3.562 0.00125 **
htypefai
           0.157704 0.345084 0.457 0.65096
                     0.232778 -1.557 0.12991
          -0.362487
htypepa
          -0.123393 0.206890 -0.596 0.55537
htypema
---
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.2456 on 30 degrees of freedom
Multiple R-squared: 0.7777,
                            Adjusted R-squared: 0.7184
F-statistic: 13.12 on 8 and 30 DF, p-value: 6.472e-08
summary(part.3.both.mod)
Call:
lm(formula = log(rate) ~ lwid + log(len) + slim + acpt + log(trks),
   data = highway.df, offset = log(len))
Residuals:
             1Q Median
    Min
                              3Q
                                     Max
-0.51518 -0.16169 0.03966 0.17333 0.55629
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 4.80121 1.46241
                             3.283 0.00243 **
lwid
          -0.05235
                     0.10359 -0.505 0.61666
log(len)
          -1.24832
                     0.08938 -13.966 2.08e-15 ***
slim
          -0.03117
                     0.01046 -2.980 0.00538 **
           0.01086
                     0.00675
                             1.609 0.11713
acpt
                     0.21626 -1.552 0.13018
log(trks) -0.33565
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.2728 on 33 degrees of freedom
Multiple R-squared: 0.6984,
                           Adjusted R-squared: 0.6527
```

F-statistic: 15.28 on 5 and 33 DF, p-value: 8.762e-08

The coefficient estimates are the same as in part 2 except for the one for log(len). The models created using offset =log(len) also have the same AIC values.

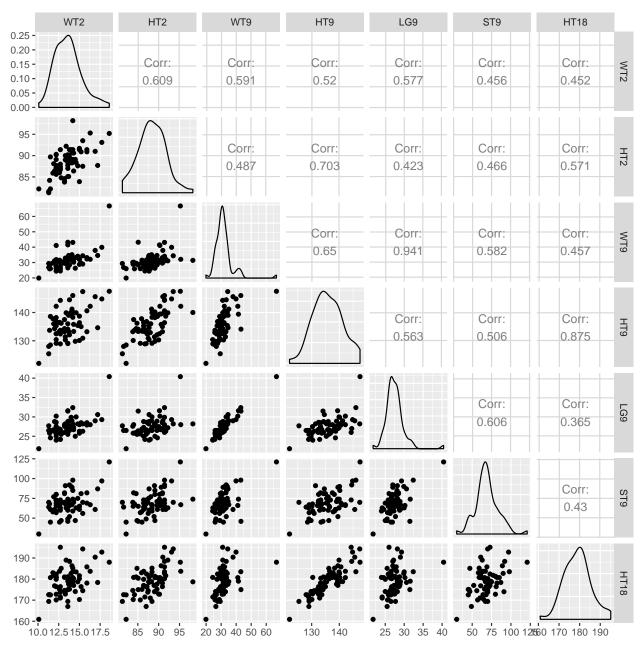
# Problem 2

```
[From ALR 10.4]
```

```
bgsboys.df <- alr4::BGSboys %>%
  dp$select(WT2, HT2, WT9, HT9, LG9, ST9, HT18)
summary(bgsboys.df)
```

WT2	HT2	WT9	HT9
Min. :10.10	Min. :81.30	Min. :19.90	Min. :122.0
1st Qu.:12.30	1st Qu.:86.40	1st Qu.:28.85	1st Qu.:132.5
Median :13.60	Median :88.35	Median :31.00	Median :135.6
Mean :13.63	Mean :88.37	Mean :31.63	Mean :135.9
3rd Qu.:14.30	3rd Qu.:90.60	3rd Qu.:33.27	3rd Qu.:139.5
Max. :18.60	Max. :98.20	Max. :66.80	Max. :147.5
LG9	ST9	HT18	
Min. :21.80	Min. : 30.00	Min. :160.9	
1st Qu.:26.30	1st Qu.: 61.00	1st Qu.:174.5	
Median :27.25	Median : 68.00	Median :178.9	
Mean :27.50	Mean : 68.92	Mean :179.0	
3rd Qu.:28.43	3rd Qu.: 74.75	3rd Qu.:182.6	
Max. :40.40	Max. :121.00	Max. :195.1	

ggpairs(bgsboys.df)



Based on the plots of HT18 vs the predictors, there doesn't seem to be any reason to perform any transformations. It is worth noting that many of the predictors appear to be strongly correlated. This suggests that transformations are not necessary but there is strong reason to leave out some of the predictors.

We'll try both forward selection and backward elimination

```
bgsboys.forward.mod <- lm(HT18 ~ 1, data = bgsboys.df) %>%
    step(scope = ~ WT2 + HT2 + WT9 + HT9 + LG9 + ST9, direction = 'forward')

Start: AIC=248.42
HT18 ~ 1

Df Sum of Sq RSS AIC
+ HT9 1 2113.28 647.75 154.73
+ HT2 1 899.73 1861.30 224.40
```

```
+ WT9
            576.22 2184.81 234.98
            564.86 2196.17 235.32
+ WT2
       1
+ ST9 1
            510.51 2250.52 236.93
+ LG9
            368.71 2392.32 240.96
       1
<none>
                    2761.03 248.42
Step: AIC=154.73
HT18 ~ HT9
       Df Sum of Sq
                       RSS
                              AIC
+ LG9
            64.964 582.79 149.76
+ WT9
             60.183 587.57 150.30
                    647.75 154.73
<none>
+ HT2
            10.560 637.19 155.65
+ ST9
             0.635 647.12 156.67
        1
+ WT2
        1
              0.028 647.73 156.73
Step: AIC=149.76
HT18 ~ HT9 + LG9
       Df Sum of Sq
                      RSS
                              AIC
<none>
                   582.79 149.76
+ WT2
           11.2745 571.52 150.47
       1
+ ST9
       1
           10.0847 572.71 150.61
+ HT2
          8.2445 574.55 150.82
       1
+ WT9
            0.8820 581.91 151.66
bgsboys.backward.mod <- lm(HT18 ~ ., data = bgsboys.df) %>%
  step(direction = 'backward')
Start: AIC=152.2
HT18 ~ WT2 + HT2 + WT9 + HT9 + LG9 + ST9
       Df Sum of Sq
                       RSS
- WT9
              0.65 536.35 150.28
       1
- ST9
              12.52 548.22 151.72
       1
- LG9
              15.24 550.94 152.05
        1
                     535.70 152.20
<none>
              24.51 560.21 153.15
- WT2
       1
- HT2
              26.80 562.50 153.42
       1
           1083.06 1618.76 223.18
- HT9
       1
Step: AIC=150.28
HT18 ~ WT2 + HT2 + HT9 + LG9 + ST9
       Df Sum of Sq
                       RSS
                               AIC
- ST9
              13.09 549.44 149.87
<none>
                     536.35 150.28
- WT2
              24.16 560.50 151.19
       1
- HT2
       1
              26.98 563.32 151.52
- LG9
              99.09 635.43 159.47
- HT9
            1207.50 1743.85 226.10
        1
Step: AIC=149.87
```

HT18 ~ WT2 + HT2 + HT9 + LG9

```
Df Sum of Sq
                       RSS
                              ATC
<none>
                    549.44 149.87
- HT2 1
             22.08 571.52 150.47
- WT2
             25.11 574.55 150.82
- LG9 1
             86.23 635.67 157.49
- HT9
          1242.74 1792.18 225.90
summary(bgsboys.forward.mod)
Call:
lm(formula = HT18 ~ HT9 + LG9, data = bgsboys.df)
Residuals:
   Min
            1Q Median
                            3Q
                                   Max
-6.1632 -1.9599 0.4714 2.0057 6.6190
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 31.31920
                      9.63309
                               3.251 0.00185 **
                       0.08475 13.986 < 2e-16 ***
HT9
            1.18531
LG9
           -0.48762
                       0.18401 -2.650 0.01016 *
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 3.041 on 63 degrees of freedom
Multiple R-squared: 0.7889,
                              Adjusted R-squared: 0.7822
F-statistic: 117.7 on 2 and 63 DF, p-value: < 2.2e-16
summary(bgsboys.backward.mod)
Call:
lm(formula = HT18 ~ WT2 + HT2 + HT9 + LG9, data = bgsboys.df)
Residuals:
   Min
            1Q Median
                            3Q
                                   Max
-6.3306 -1.5334 0.3825 1.7447 7.1090
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
                     11.3368 3.748 0.000398 ***
(Intercept) 42.4927
                       0.3209 1.670 0.100122
WT2
             0.5358
HT2
            -0.2717
                      0.1736 -1.566 0.122610
HT9
            1.2527
                      0.1067 11.746 < 2e-16 ***
LG9
            -0.6194
                      0.2002 -3.094 0.002978 **
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 3.001 on 61 degrees of freedom
Multiple R-squared: 0.801, Adjusted R-squared: 0.788
F-statistic: 61.38 on 4 and 61 DF, p-value: < 2.2e-16
```

anova(bgsboys.forward.mod, bgsboys.backward.mod)

Analysis of Variance Table

```
Model 1: HT18 ~ HT9 + LG9

Model 2: HT18 ~ WT2 + HT2 + HT9 + LG9

Res.Df RSS Df Sum of Sq F Pr(>F)

1 63 582.79

2 61 549.44 2 33.353 1.8515 0.1657
```

Forward selection results in a simpler model HT18 ~ HT9 + LG9 which is a sub-model of the result of backward elimination (HT18 ~ HT9 + LG9 + WT2 + HT2). An ANOVA test reveals that there's no significant difference between the two, and the smaller model has a lower AIC. This suggests that the smaller model is a better fit (also suggests that the larger model is overfitting rather than the smaller model underfitting).

## Problem 3

```
pitchers.df <- readr::read_tsv('~/dev/stats-hw/stat-s632/BaseballPitchers.txt') %>%
    # might be interesting
    dp$mutate(same.team = (team86 == team87)) %>%
    # also remove NA values
    na.omit()
summary(pitchers.df)
```

firstName lastName team86

Length:176 Length:176 Length:176

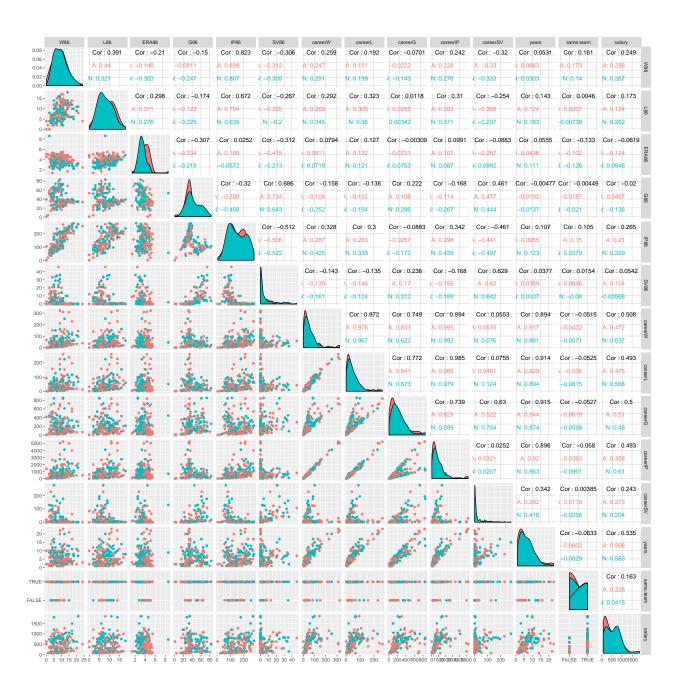
Class :character Class :character Class :character

Mode :character Mode :character Mode :character

league86	W86	L86	ERA86
Length: 176	Min. : 0.00	0.00 Min. : 0.00	0 Min. :1.410
Class :characte	r 1st Qu.: 6.00	00 1st Qu.: 5.00	0 1st Qu.:3.140
Mode :characte	r Median: 9.00	00 Median: 8.00	0 Median :3.735
	Mean : 9.20	05 Mean : 8.31	2 Mean :3.760
	3rd Qu.:12.00	00 3rd Qu.:11.00	0 3rd Qu.:4.340
	Max. :24.00	00 Max. :18.00	0 Max. :8.590
G86	IP86	SV86	years
Min. : 1.00	Min. : 4.00	Min. : 0.000	Min. : 1.000
1st Qu.:32.00	1st Qu.: 97.08	1st Qu.: 0.000	1st Qu.: 3.000
Median :35.00	Median :144.00	Median : 0.000	Median : 5.000
Mean :40.27	Mean :149.64	Mean : 4.699	Mean : 6.278
3rd Qu.:51.00	3rd Qu.:203.28	3rd Qu.: 6.000	3rd Qu.: 9.000
Max. :83.00	Max. :275.10	Max. :46.000	Max. :23.000
careerW	careerL	careerERA	careerG
Min. : 1.00	Min. : 1.00	Min. :2.230	Min. : 4.0
1st Qu.: 16.00	1st Qu.: 14.00	1st Qu.:3.290	1st Qu.: 80.0
Median : 36.00	Median : 33.00	Median :3.650	Median :155.5
Mean : 52.39	Mean : 46.88	Mean :3.669	Mean :212.5
3rd Qu.: 62.25	3rd Qu.: 62.00	3rd Qu.:4.030	3rd Qu.:295.0
Max. :323.00	Max. :261.00	Max. :5.480	Max. :853.0
careerIP	careerSV	salary	league87
Min. : 19.0	Min. : 0.00	Min. : 62.5	Length: 176
1st Qu.: 264.1	1st Qu.: 0.00	1st Qu.: 158.8	Class :character

```
Median: 563.7 Median: 3.00 Median: 417.5 Mode: character
Mean: 865.1 Mean: 22.18 Mean: 497.5
3rd Qu.:1101.8 3rd Qu.: 17.00 3rd Qu.: 756.2
Max.: 5264.2 Max.: 278.00 Max.: 1850.0
team87 same.team
Length: 176 Mode: logical
Class: character FALSE: 19
```

Mode :character TRUE :157



#### Part a

We'll try both forward selection and backward elimination. Name and team won't be considered, although we'll see if the fact that they switched teams had any effect.

```
full.form <- ~ W86 + L86 + ERA86 + G86 + IP86 + SV86 +
    careerW + careerL + careerG + careerIP + careerSV + same.team + league86

pitchers.forward.mod <- lm(salary ~ 1, data = pitchers.df) %>%
    step(scope = full.form, direction = 'both')
```

Start: AIC=2084.42

salary ~ 1

Df Sum of Sq RSS AIC 1 6258880 17954995 2033.8 + careerW 6044133 18169743 2035.9 + careerG 1 5887923 18325953 2037.4 + careerL + careerIP 1 5883709 18330166 2037.4 + IP86 1 1705607 22508268 2073.6 + W86 1 1495645 22718230 2075.2 + careerSV 1 1434419 22779456 2075.7 726273 23487602 2081.1 + L86 1 642263 23571613 2081.7 + same.team 1 + league86 1 583827 23630048 2082.1 <none> 24213875 2084.4 92661 24121214 2085.8 + ERA86 1 + SV86 1 71015 24142860 2085.9 + G86 1 9729 24204146 2086.3

Step: AIC=2033.79
salary ~ careerW

Df Sum of Sq RSS + careerSV 1 1125696 16829299 2024.4 + same.team 1 867631 17087365 2027.1 779601 17175395 2028.0 + careerG 1 678731 17276264 2029.0 + league86 1 + SV86 1 397196 17557800 2031.8 + W86 1 355233 17599762 2032.3 307085 17647911 2032.8 263079 17691917 2033.2 + careerIP 1 + IP86 1 254768 17700227 2033.3 + ERA86 1 17954995 2033.8 <none> 90974 17864022 2034.9 + G86 1 16363 17938632 2035.6 + L86 1 685 17954310 2035.8 + careerL 6258880 24213875 2084.4 - careerW

Step: AIC=2024.39
salary ~ careerW + careerSV

Df Sum of Sq RSS AIC 1 1493467 15335832 2010.0 + IP86 + W86 1057146 15772153 2015.0 1 + same.team 1 854440 15974859 2017.2 519807 16309492 2020.9 + league86 1 198869 16630430 2024.3 + L86 1 16829299 2024.4 <none> + ERA86 1 166191 16663108 2024.7 76674 16752625 2025.6 + careerIP 1 1 53943 16775356 2025.8 + G86 + careerG 1 17940 16811359 2026.2 1 15788 16813511 2026.2 + careerL + SV86 4852 16824447 2026.3 1 - careerSV 1 1125696 17954995 2033.8 - careerW 1 5950157 22779456 2075.7 Step: AIC=2010.04

salary ~ careerW + careerSV + IP86

Df Sum of Sq RSS + same.team 1 554391 14781442 2005.6 + league86 1 379844 14955988 2007.6 <none> 15335832 2010.0 127387 15208446 2010.6 + L86 1 115128 15220704 2010.7 + ERA86 1 87634 15248199 2011.0 + careerIP 1 + SV86 1 64804 15271028 2011.3 + SV86 1 64804 15271028 2011.3 + G86 1 25354 15310478 2011.8 + careerG 1 14819 15321014 2011.9 1 12913 15322919 2011.9 + W86 + careerL 1 5035 15330797 2012.0 1 1493467 16829299 2024.4 - IP86 - careerSV 2356084 17691917 2033.2 1 3055602 18391435 2040.0 - careerW

Step: AIC=2005.56

salary ~ careerW + careerSV + IP86 + same.team

Df Sum of Sq AIC RSS + league86 1 309249 14472192 2003.8 <none> 14781442 2005.6 + W86 585 14780857 2007.5 - same.team 1 554391 15335832 2010.0 1 1193418 15974859 2017.2 - IP86 - careerSV 1 2149448 16930890 2027.5 - careerW 3309698 18091140 2039.1

Step: AIC=2003.84

salary ~ careerW + careerSV + IP86 + same.team + league86

Df Sum of Sq RSS AIC 14472192 2003.8 <none> + careerIP 79596 14392596 2004.9 1 + L86 58974 14413219 2005.1 1 54021 14418172 2005.2 49335 14422857 2005.2 + SV86 1 + G86 1 309249 14781442 2005.6 - league86 1 1 11138 14461054 2005.7 + ERA86 + careerL 1 4270 14467923 2005.8 + careerG 1 3499 14468693 2005.8 + W86 1 1626 14470567 2005.8 - same.team 1 483796 14955988 2007.6 - IP86 1 1098873 15571065 2014.7

```
1
                1920877 16393069 2023.8
                3408017 17880210 2039.0
- careerW
            1
pitchers.backward.mod <- lm(salary ~ . - firstName - lastName - team86 - team87,
                           data = pitchers.df) %>%
  step(direction = 'backward')
Start: AIC=2005.1
salary ~ (firstName + lastName + team86 + league86 + W86 + L86 +
   ERA86 + G86 + IP86 + SV86 + years + careerW + careerL + careerERA +
    careerG + careerIP + careerSV + league87 + team87 + same.team) -
   firstName - lastName - team86 - team87
           Df Sum of Sq
                             RSS
                   9161 12872978 2003.2
- careerG
            1
                  21902 12885718 2003.4
- careerSV
            1
- league87
            1
                  25917 12889733 2003.5
- W86
                  42063 12905879 2003.7
            1
- L86
                  80165 12943981 2004.2
            1
                 81375 12945191 2004.2
- league86
            1
- SV86
               138479 13002295 2005.0
            1
                 145769 13009585 2005.1
- ERA86
            1
<none>
                        12863816 2005.1
- G86
               147562 13011378 2005.1
            1
            1 175717 13039533 2005.5
- careerL
                 282318 13146134 2006.9
- careerW
            1
- same.team 1
                 334045 13197861 2007.6
- years
            1
                 349559 13213375 2007.8
                 365030 13228846 2008.0
- careerIP
            1
- IP86
                 641915 13505731 2011.7
            1
- careerERA 1
                 755473 13619289 2013.2
Step: AIC=2003.23
salary ~ league86 + W86 + L86 + ERA86 + G86 + IP86 + SV86 + years +
    careerW + careerL + careerERA + careerIP + careerSV + league87 +
    same.team
            Df Sum of Sq
                             RSS
                                    AIC
- careerSV
               13844 12886821 2001.4
            1
                  27249 12900227 2001.6
- league87
            1
                  40323 12913301 2001.8
- W86
            1
- L86
                  76570 12949547 2002.3
            1
                 84087 12957065 2002.4
- league86
            1
<none>
                        12872978 2003.2
- ERA86
                 152633 13025610 2003.3
            1
- careerL
                 166697 13039675 2003.5
            1
- SV86
            1
                 214472 13087449 2004.1
- G86
                 253759 13126736 2004.7
            1
                 273624 13146602 2004.9
- careerW
            1
- same.team 1
                 334400 13207377 2005.7
- careerIP
                 357094 13230072 2006.0
                 483179 13356157 2007.7
- years
            1
- IP86
                 653677 13526654 2010.0
            1
```

750041 13623018 2011.2

- careerERA 1

```
Step: AIC=2001.42
salary ~ league86 + W86 + L86 + ERA86 + G86 + IP86 + SV86 + years +
    careerW + careerL + careerERA + careerIP + league87 + same.team
           Df Sum of Sq
                            RSS
                                   AIC
           1 28426 12915248 1999.8
- league87
- W86
            1
                 42408 12929230 2000.0
- L86 1 78012 12964833 2000.5
- league86 1 85115 12971936 2000.6
                        12886821 2001.4
<none>
- ERA86 1 185548 13072370 2001.9
- careerL 1 187098 13073920 2002.0
         1 249306 13136128 2002.8
- G86
- SV86
          1 282228 13169050 2003.2
- careerW 1 330103 13216924 2003.9
- same.team 1 337713 13224534 2004.0
- careerIP 1 474417 13361239 2005.8
- IP86
              658029 13544851 2008.2
              874033 13760855 2011.0
- careerERA 1
                 882683 13769505 2011.1
- years
            1
Step: AIC=1999.8
salary ~ league86 + W86 + L86 + ERA86 + G86 + IP86 + SV86 + years +
    careerW + careerL + careerERA + careerIP + same.team
           Df Sum of Sq
                            RSS
- W86
            1
                45598 12960846 1998.4
- league86
                  70566 12985814 1998.8
           1
                87198 13002445 1999.0
- L86
            1
<none>
                        12915248 1999.8
- careerL
          1
               178435 13093683 2000.2
- ERA86
            1
              194713 13109961 2000.4
- G86
           1 253912 13169160 2001.2
- careerW 1 311207 13226455 2002.0
          1 320391 13235639 2002.1
- SV86
- same.team 1 364739 13279987 2002.7
- careerIP 1 451413 13366660 2003.8
- IP86
            1 682231 13597478 2006.9
              860305 13775552 2009.2
- careerERA 1
- years
              872534 13787782 2009.3
            1
Step: AIC=1998.42
salary ~ league86 + L86 + ERA86 + G86 + IP86 + SV86 + years +
    careerW + careerL + careerERA + careerIP + same.team
           Df Sum of Sq
                            RSS
                                   AIC
- L86
               55272 13016118 1997.2
            1
- league86
                  83024 13043869 1997.5
<none>
                        12960846 1998.4
               152847 13113693 1998.5
- careerL
            1
          1
              241824 13202669 1999.7
- ERA86
          1 266852 13227697 2000.0
- careerW
- G86
          1 286392 13247238 2000.3
       1 308708 13269553 2000.6
- SV86
```

```
353884 13314730 2001.2
- same.team 1
- careerIP 1 408786 13369632 2001.9
- careerERA 1 862900 13823746 2007.8
- years 1 930360 13891205 2008.6
           1 1222636 14183482 2012.3
- IP86
Step: AIC=1997.17
salary ~ league86 + ERA86 + G86 + IP86 + SV86 + years + careerW +
   careerL + careerERA + careerIP + same.team
          Df Sum of Sq
                           RSS
               75004 13091122 1996.2
- league86
          1
           1 114028 13130146 1996.7
- careerL
<none>
                      13016118 1997.2
- ERA86 1 190601 13206719 1997.7
- careerW 1 256649 13272767 1998.6
        1 266512 13282630 1998.7
- SV86
- G86
          1 293908 13310026 1999.1
- careerIP 1 375046 13391164 2000.2
- same.team 1 378127 13394245 2000.2
- careerERA 1 875688 13891806 2006.6
- years 1 1049785 14065903 2008.8
- IP86
          1 1642995 14659113 2016.1
Step: AIC=1996.19
salary ~ ERA86 + G86 + IP86 + SV86 + years + careerW + careerL +
   careerERA + careerIP + same.team
          Df Sum of Sq
                           RSS
                                 AIC
         1 115572 13206694 1995.7
- careerL
<none>
                      13091122 1996.2
- ERA86 1 168073 13259194 1996.4
         1 225964 13317086 1997.2
- careerW
- SV86
         1 228456 13319578 1997.2
              276806 13367928 1997.9
          1
- G86
- careerIP 1 359104 13450226 1999.0
- same.team 1 400903 13492025 1999.5
- careerERA 1 1136836 14227958 2008.8
- years
           1 1173336 14264458 2009.3
- IP86
           1 1685330 14776452 2015.5
Step: AIC=1995.73
salary ~ ERA86 + G86 + IP86 + SV86 + years + careerW + careerERA +
   careerIP + same.team
           Df Sum of Sq
                           RSS
                                 AIC
           1 142116 13348809 1995.6
- careerW
                      13206694 1995.7
<none>
          1 197470 13404163 1996.3
- ERA86
              253355 13460048 1997.1
- G86
           1
- careerIP 1 258594 13465288 1997.1
- SV86 1 268856 13475549 1997.3
- same.team 1 456950 13663643 1999.7
- careerERA 1 1037312 14244005 2007.0
```

```
1 1646309 14853003 2014.4
                1663914 14870607 2014.6
- years
            1
Step: AIC=1995.62
salary ~ ERA86 + G86 + IP86 + SV86 + years + careerERA + careerIP +
   same.team
           Df Sum of Sq
                            RSS
                                   AIC
<none>
                        13348809 1995.6
- ERA86
               204432 13553241 1996.3
            1
- careerIP 1 271908 13620717 1997.2
- G86
                325940 13674750 1997.9
           1
            1 345036 13693845 1998.1
- SV86
- same.team 1 474136 13822946 1999.8
- careerERA 1 1347366 14696176 2010.5
- IP86
            1
               1627833 14976643 2013.9
            1
                1634678 14983487 2014.0
- years
summary(pitchers.forward.mod)
Call:
lm(formula = salary ~ careerW + careerSV + IP86 + same.team +
   league86, data = pitchers.df)
Residuals:
  Min
          1Q Median
                       3Q
                             Max
-877.8 -194.5 -35.9 145.0 1148.6
Coefficients:
              Estimate Std. Error t value Pr(>|t|)
(Intercept) -133.9275 89.4704 -1.497 0.136276
careerW
                2.7321
                          0.4318 6.327 2.14e-09 ***
                         0.5825 4.750 4.30e-06 ***
careerSV
                2.7672
IP86
                         0.4370 3.593 0.000428 ***
                1.5701
same.teamTRUE 171.8330
                       72.0805 2.384 0.018232 *
              85.2596
                         44.7334
                                  1.906 0.058344 .
league86N
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 291.8 on 170 degrees of freedom
Multiple R-squared: 0.4023,
                             Adjusted R-squared: 0.3847
F-statistic: 22.89 on 5 and 170 DF, p-value: < 2.2e-16
summary(pitchers.backward.mod)
Call:
lm(formula = salary ~ ERA86 + G86 + IP86 + SV86 + years + careerERA +
   careerIP + same.team, data = pitchers.df)
Residuals:
```

Min

1Q Median

-790.32 -180.46 -1.19 154.36 1065.27

3Q

Max

```
Coefficients:
               Estimate Std. Error t value Pr(>|t|)
(Intercept)
              412.14444 214.65421
                                   1.920
                                             0.0566 .
ERA86
               47.73317
                          29.84755
                                   1.599
                                             0.1117
G86
               -3.92809
                           1.94525 -2.019
                                             0.0451 *
IP86
                2.05644
                           0.45569 4.513 1.20e-05 ***
                          3.88124 2.078
SV86
                8.06380
                                            0.0393 *
               56.75477
                                   4.522 1.16e-05 ***
years
                          12.55016
                          45.41458 -4.106 6.30e-05 ***
             -186.45547
careerERA
careerIP
               -0.12274
                          0.06655 -1.844
                                             0.0669 .
same.teamTRUE 171.00970
                          70.21536
                                   2.436
                                             0.0159 *
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 282.7 on 167 degrees of freedom
Multiple R-squared: 0.4487,
                             Adjusted R-squared: 0.4223
F-statistic: 16.99 on 8 and 167 DF, p-value: < 2.2e-16
anova(pitchers.forward.mod, pitchers.backward.mod)
Analysis of Variance Table
```

```
Model 1: salary ~ careerW + careerSV + IP86 + same.team + league86
Model 2: salary ~ ERA86 + G86 + IP86 + SV86 + years + careerERA + careerIP +
   same.team
 Res.Df
             RSS Df Sum of Sq
                                        Pr(>F)
    170 14472192
```

```
167 13348809 3
                 1123383 4.6847 0.003613 **
```

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

3583581 12779642 1361.3

Although the first method could use both, in this case only forward selection was used.

As usual, forward selection results in a smaller model. This time, backward elimination results in a smaller AIC, and an ANOVA test suggests that there is a significant difference between the two models. This suggests that the model found by backward elimination should be used.

#### Part b

+ careerW

1

Fit the models on the training set:

1

```
# split the data
set.seed(632)
prop.train <- 2 / 3
train.df <- dp$sample frac(pitchers.df, prop.train)</pre>
test.df <- dp$setdiff(pitchers.df, train.df)</pre>
# fit models using training data
pitchers.forward.mod <- lm(salary ~ 1, data = train.df) %>%
  step(scope = full.form, direction = 'both')
Start: AIC=1388.26
salary ~ 1
            Df Sum of Sq
                               RSS
                                       AIC
```

Step: AIC=1361.34 salary ~ careerW

	Df	Sum of Sq	RSS	AIC
+ same.team	1	1202176	11577466	1351.8
+ league86	1	1156367	11623275	1352.2
+ W86	1	978521	11801121	1354.0
+ ERA86	1	941284	11838357	1354.4
+ IP86	1	715582	12064060	1356.6
+ careerSV	1	429021	12350620	1359.3
<none></none>			12779642	1361.3
+ careerG	1	187657	12591984	1361.6
+ careerIP	1	185102	12594539	1361.6
+ SV86	1	146498	12633144	1362.0
+ careerL	1	59814	12719828	1362.8
+ G86	1	43135	12736507	1362.9
+ L86	1	708	12778933	1363.3
- careerW	1	3583581	16363223	1388.3

Step: AIC=1351.78
salary ~ careerW + same.team

	$\mathtt{Df}$	Sum of Sq	RSS	AIC
+ league86	1	816998	10760468	1345.2
+ W86	1	616006	10961460	1347.4
+ ERA86	1	546554	11030913	1348.1
+ IP86	1	440956	11136510	1349.2
+ careerSV	1	373181	11204286	1350.0
<none></none>			11577466	1351.8
+ careerG	1	188055	11389411	1351.9
+ careerIP	1	152948	11424518	1352.2
+ SV86	1	109791	11467675	1352.7
+ G86	1	60240	11517226	1353.2
+ careerL	1	34612	11542854	1353.4
+ L86	1	389	11577077	1353.8
- same.team	1	1202176	12779642	1361.3
- careerW	1	3791004	15368470	1382.9

Step: AIC=1345.22

salary ~ careerW + same.team + league86

```
Df Sum of Sq
                            RSS
                                   ATC
           1 616646 10143822 1340.3
+ W86
+ IP86
                 410034 10350434 1342.7
            1
+ careerSV 1
                 265241 10495228 1344.3
+ careerIP 1 200411 10560057 1345.0
+ ERA86
            1 189845 10570624 1345.1
                       10760468 1345.2
<none>
+ SV86 1 98390 10662078 1346.1
+ careerG 1 71829 10688639 1346.4
+ careerL 1 70878 10689590 1346.5
          1
                7664 10752805 1347.1
+ G86
+ L86
            1
                      5 10760463 1347.2
- league86 1
              816998 11577466 1351.8
                 862807 11623275 1352.2
- same.team 1
- careerW
                3932819 14693287 1379.7
Step: AIC=1340.31
salary ~ careerW + same.team + league86 + W86
           Df Sum of Sq
                            RSS
                                   AIC
+ careerSV
              667274 9476547 1334.3
                 406370 9737452 1337.5
+ careerG
            1
+ SV86
            1
                 323642 9820179 1338.5
                       10143822 1340.3
<none>
                77031 10066790 1341.4
+ careerIP 1
              72359 10071463 1341.5
54136 10089686 1341.7
        1
+ L86
         1
1
+ ERA86
                22177 10121644 1342.1
+ G86
+ careerL 1
                   95 10143727 1342.3
       1
+ IP86
                    30 10143792 1342.3
- same.team 1
              569589 10713410 1344.7
              616646 10760468 1345.2
- W86
                817638 10961460 1347.4
- league86
            1
                2797274 12941096 1366.8
- careerW
            1
Step: AIC=1334.35
salary ~ careerW + same.team + league86 + W86 + careerSV
                            RSS
           Df Sum of Sq
                                   AIC
<none>
                        9476547 1334.3
+ IP86
           1
                138832 9337716 1334.6
               56281 9420266 1335.7
+ G86
          1
+ careerG 1 18560 9457988 1336.1
+ L86
                15424 9461124 1336.2
          1
               13765 9462783 1336.2
+ SV86
          1
               1208 9475340 1336.3
+ careerL 1
                 374 9476173 1336.3
+ careerIP 1
+ ERA86
            1
                  131 9476416 1336.3
               458709 9935257 1337.9
- same.team 1
- league86 1 645955 10122502 1340.1
```

- careerSV 1 667274 10143822 1340.3

1 1018680 10495228 1344.3 1 2294804 11771352 1357.7

- W86

- careerW

```
pitchers.backward.mod <- lm(salary ~ . - firstName - lastName - team86 - team87,
                           data = train.df) %>%
 step(direction = 'backward')
Start: AIC=1341.22
salary ~ (firstName + lastName + team86 + league86 + W86 + L86 +
   ERA86 + G86 + IP86 + SV86 + years + careerW + careerL + careerERA +
   careerG + careerIP + careerSV + league87 + team87 + same.team) -
   firstName - lastName - team86 - team87
           Df Sum of Sq
                            RSS
                                   ATC:
- W86
                    508 8327668 1339.2
                   1300 8328461 1339.2
- league87
            1
- G86
                 30102 8357263 1339.7
            1
               53180 8380341 1340.0
- careerL
            1
- ERA86
                58588 8385749 1340.0
              77586 8404746 1340.3
85254 8412414 1340.4
- SV86
            1
- careerG
            1
          1 92414 8419575 1340.5
- careerW
                98030 8425191 1340.6
- careerSV 1
- careerIP 1 101033 8428194 1340.6
- league86 1 108940 8436101 1340.8
<none>
                        8327161 1341.2
- L86
                166918 8494079 1341.5
            1
- same.team 1
                 222876 8550036 1342.3
               274892 8602052 1343.0
- years
            1
- careerERA 1
                 301783 8628944 1343.4
- TP86
                 410420 8737580 1344.8
            1
Step: AIC=1339.23
salary ~ league86 + L86 + ERA86 + G86 + IP86 + SV86 + years +
    careerW + careerL + careerERA + careerG + careerIP + careerSV +
   league87 + same.team
           Df Sum of Sq
                            RSS
                  1271 8328940 1337.2
- league87
            1
- G86
                  29605 8357274 1337.7
            1
- careerL
              57954 8385623 1338.0
            1
                58163 8385831 1338.0
- ERA86 1
                77617 8405286 1338.3
- SV86
           1
- careerG
            1 86657 8414325 1338.4
                99055 8426723 1338.6
- careerSV 1
- league86 1 108446 8436114 1338.8
              119114 8446782 1338.9
- careerW
            1
                 123685 8451353 1339.0
- careerIP
            1
<none>
                        8327668 1339.2
- L86
                 200709 8528377 1340.0
            1
- same.team 1
                 224753 8552421 1340.3
                 274393 8602061 1341.0
- years
            1
- careerERA 1
                 301721 8629389 1341.4
- IP86
                1196439 9524107 1352.9
            1
Step: AIC=1337.25
salary ~ league86 + L86 + ERA86 + G86 + IP86 + SV86 + years +
```

```
careerW + careerL + careerERA + careerG + careerIP + careerSV +
   same.team
           Df Sum of Sq
                          RSS
                                 AIC
- G86
           1 29418 8358358 1335.7
          1 57062 8386001 1336.0
- careerL
- ERA86 1
               57902 8386842 1336.1
                77796 8406735 1336.3
- SV86
          1
               88449 8417388 1336.5
- careerG
           1
- careerSV 1 100611 8429550 1336.7
- careerW 1 117952 8446891 1336.9
- careerIP 1 122433 8451373 1337.0
                       8328940 1337.2
<none>
              200961 8529900 1338.0
- L86
        1
- same.team 1
              262550 8591490 1338.9
- years
           1
               274177 8603116 1339.0
              301638 8630577 1339.4
- careerERA 1
- league86 1 345544 8674484 1340.0
- IP86
           1 1196625 9525565 1351.0
Step: AIC=1335.66
salary ~ league86 + L86 + ERA86 + IP86 + SV86 + years + careerW +
   careerL + careerERA + careerG + careerIP + careerSV + same.team
           Df Sum of Sq
                          RSS
                                 ATC
- SV86
           1 48420 8406778 1334.3
                 69093 8427451 1334.6
- careerL
           1
           1 85043 8443401 1334.8
- ERA86
                       8358358 1335.7
<none>
              153247 8511605 1335.8
- careerIP 1
           1 171342 8529699 1336.0
- careerW
- careerSV 1 179508 8537866 1336.2
- careerG 1 202440 8560798 1336.5
- L86
          1 253017 8611375 1337.2
              282277 8640635 1337.5
- careerERA 1
- same.team 1 317951 8676308 1338.0
- years
           1 351866 8710224 1338.5
- league86
           1 359761 8718119 1338.6
- IP86
            1
               1180662 9539020 1349.1
Step: AIC=1334.34
salary ~ league86 + L86 + ERA86 + IP86 + years + careerW + careerL +
   careerERA + careerG + careerIP + careerSV + same.team
           Df Sum of Sq
                          RSS
                52500 8459278 1333.1
- ERA86
           1
                81304 8488082 1333.5
- careerL
           1
                       8406778 1334.3
<none>
              165212 8571990 1334.6
- careerIP 1
               183127 8589905 1334.9
- careerW
           1
              216689 8623467 1335.3
- L86
           1
          1 285912 8692690 1336.2
- careerG
```

- careerERA 1 308065 8714843 1336.5 - same.team 1 325885 8732663 1336.8

```
326522 8733300 1336.8
- league86
          1
            1 331544 8738322 1336.9
- careerSV
- years
            1 391498 8798276 1337.7
- IP86
            1 1211401 9618179 1348.1
Step: AIC=1333.07
salary ~ league86 + L86 + IP86 + years + careerW + careerL +
    careerERA + careerG + careerIP + careerSV + same.team
           Df Sum of Sq
                           RSS
                                 AIC
- careerL
           1
               65675 8524953 1332.0
- careerIP 1
               139901 8599179 1333.0
                       8459278 1333.1
<none>
- careerW 1 166051 8625329 1333.3
- L86
       1 176646 8635924 1333.5
- careerERA 1 262901 8722179 1334.7
- league86 1 289051 8748328 1335.0
- same.team 1 309463 8768741 1335.3
- careerG
           1 316017 8775294 1335.4
- careerSV 1
              352739 8812017 1335.8
- years 1 413291 8872569 1336.7
- IP86
            1 1173510 9632787 1346.3
Step: AIC=1331.97
salary ~ league86 + L86 + IP86 + years + careerW + careerERA +
   careerG + careerIP + careerSV + same.team
           Df Sum of Sq
                           RSS
          1 75057 8600010 1331.0
- careerIP
- careerW
          1 108041 8632994 1331.4
            1 129891 8654844 1331.7
- L86
<none>
                       8524953 1332.0
- careerERA 1 216195 8741148 1332.9
- careerG 1 265342 8790294 1333.6
- league86 1 302831 8827784 1334.1
- same.team 1 323348 8848301 1334.3
- careerSV 1 323996 8848949 1334.3
- years
            1 463918 8988871 1336.2
- IP86
            1
               1108444 9633397 1344.3
Step: AIC=1331
salary ~ league86 + L86 + IP86 + years + careerW + careerERA +
   careerG + careerSV + same.team
           Df Sum of Sq
                           RSS
          1 48038 8648047 1329.7
- careerW
                       8600010 1331.0
<none>
- L86
              152828 8752838 1331.1
            1
              256681 8856690 1332.4
- careerERA 1
              271199 8871208 1332.6
- careerG 1
- league86 1 280152 8880161 1332.8
- same.team 1 314471 8914481 1333.2
            1 392664 8992674 1334.2
- years
- careerSV 1 461455 9061464 1335.1
```

```
- IP86
            1 1141748 9741758 1343.6
Step: AIC=1329.65
salary ~ league86 + L86 + IP86 + years + careerERA + careerG +
   careerSV + same.team
           Df Sum of Sq
                                  AIC
                           RSS
                 127883 8775930 1329.4
- L86
            1
<none>
                        8648047 1329.7
                 232433 8880480 1330.8
- careerG
            1
- league86 1
                 236792 8884839 1330.8
- same.team 1
                 306338 8954385 1331.7
                 384667 9032714 1332.7
- careerERA 1
              435662 9083709 1333.4
- careerSV 1
            1 676911 9324958 1336.5
- years
- IP86
            1
                1299845 9947892 1344.0
Step: AIC=1329.37
salary ~ league86 + IP86 + years + careerERA + careerG + careerSV +
   same.team
           Df Sum of Sq
                            RSS
                                   AIC
                         8775930 1329.4
<none>
                 225933 9001864 1330.3
- careerG
           1
- league86 1 231349 9007280 1330.4
- same.team 1
                 324277 9100207 1331.6
- careerSV 1
                 403722 9179652 1332.6
                 539437 9315367 1334.3
- careerERA 1
                 641991 9417921 1335.6
- years
            1
            1 1356476 10132407 1344.2
- IP86
summary(pitchers.forward.mod)
Call:
lm(formula = salary ~ careerW + same.team + league86 + W86 +
    careerSV, data = train.df)
Residuals:
            1Q Median
                           30
                                  Max
-681.43 -199.02 -12.99 152.91 974.47
Coefficients:
              Estimate Std. Error t value Pr(>|t|)
             -146.5210 99.4896 -1.473 0.143655
(Intercept)
careerW
                2.4261
                         0.4679 5.185 9.82e-07 ***
same.teamTRUE 223.2705
                         96.3222
                                  2.318 0.022284 *
              152.9066 55.5890 2.751 0.006947 **
league86N
                                  3.454 0.000782 ***
W86
               21.4011
                         6.1956
careerSV
                1.7144
                          0.6132
                                  2.796 0.006104 **
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

Residual standard error: 292.2 on 111 degrees of freedom Multiple R-squared: 0.4209, Adjusted R-squared: 0.3948

```
F-statistic: 16.13 on 5 and 111 DF, p-value: 6.218e-12
summary(pitchers.backward.mod)
Call:
lm(formula = salary ~ league86 + IP86 + years + careerERA + careerG +
    careerSV + same.team, data = train.df)
Residuals:
  Min
          1Q Median
                        3Q
-624.7 -200.0 -17.9 133.3 1062.7
Coefficients:
              Estimate Std. Error t value Pr(>|t|)
(Intercept) 211.7107 230.5756 0.918 0.36055
league86N
              96.0982
                        56.6911 1.695 0.09291 .
IP86
               2.0203
                          0.4922 4.105 7.84e-05 ***
              60.7033
                        21.4972 2.824 0.00564 **
years
            -122.8204 47.4497 -2.588 0.01096 *
careerERA
                          0.6340 -1.675 0.09677 .
careerG
               -1.0621
                          1.1061 2.239 0.02717 *
careerSV
               2.4769
same.teamTRUE 189.5825
                          94.4656 2.007 0.04724 *
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 283.7 on 109 degrees of freedom
Multiple R-squared: 0.4637,
                              Adjusted R-squared: 0.4292
F-statistic: 13.46 on 7 and 109 DF, p-value: 1.975e-12
AIC(pitchers.forward.mod)
[1] 1668.384
AIC(pitchers.backward.mod)
[1] 1663.397
Compute errors on test set and find AICs
forward.k <- length(pitchers.forward.mod$coefficients)</pre>
backward.k <- length(pitchers.backward.mod$coefficients)</pre>
n <- nrow(test.df)</pre>
sse.forward <- (predict(pitchers.forward.mod,</pre>
                       newdata = test.df) - test.df$salary) ** 2 %>%
sse.backward <- (predict(pitchers.backward.mod,</pre>
                        newdata = test.df) - test.df$salary) ** 2 %>%
 sum()
aic.forward <- n * log(sse.forward / n) + 2 * forward.k
aic.backward <- n * log(sse.backward / n) + 2 * backward.k
aic.forward
```

[1] 692.9141

## aic.backward

### [1] 691.0268

On the test set, the AIC using the model found via backward elimination is slightly smaller than the one found using forward selection. This is consistent with the findings from the training sets, suggesting we're not overfitting by using the larger backward elimination model.