# A MULTIPLE LINEAR REGRESSION MODEL ANALYSIS ON ABALONE AGE PREDICTION

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#### **ABSTRACT**

This project focused on analyzing the relationship between abalone age and other physical measurements. By employing the least squares method and stepwise procedures, several reasonable models were built. Through internal validation and external validation, the best model was chosen. After detecting and depleting influential outliers from the whole dataset, the final model was fitted on the remaining dataset which will be used to accurately predict the age of abalone. All technical details for building the model are presented. The whole analysis is rigorous and integral. In addition, other dimension reduction methods, including Principal Component Regression(PCR) and shrinkage methods, were implemented and their results were compared.

#### 1 Introduction

The economic value of abalone is positively correlated with its age. Farmers usually cut the shells and count the rings through microscopes to determine age of abalones, which is demanding and time consuming. The complex method also increases the price of abalone and limits its popularity. Therefore, a better approach based on the current data driven methods should be developed to predicate the abalone age effectively.

Multiple linear regression (MLR) is commonly used to model the relationship between a scalar response and more than one explanatory variable (Freedman, 2009). Our problem might be properly solved by a multiple linear regression model. We are interested in building a MLR model that gave reliable regression estimates and generalized well. The first challenge is to build a model that can meet all of the above requirements. The second challenge stems from the robustness of the model building method, the effect of different predictors with the response variable, and how different linear regression methods behaved, how well the model fit the abalone's data set.

Motivated by these challenges, our paper focuses on the multiple linear regression model building with the following specific contributions:

Comprehensive and robust analysis for model building Our paper contained a series of processes including data processing, data exploratory, preliminary model investigation, model selection, model diagnostic and validation. Our full stack analysis tackled the model building from every angle to create a robust model.

**Answered analytical questions related to model building** Through out our analysis, following questions were answered: the associations between different predictor variables and the response variable, the robustness of models' performance on the training data and the predicting ability on the validation data.

Compare different linear regression methods for model building. Besides subset selection, we also compared our method with the shrinkage method and methods using derived input directions. The subset selection is a discrete process which often exhibits high variance(Friedman *et al.*, 2001). Shrinkage methods are more continuous, and don't suffer as much from high variability. PCR is commonly used in the situations that predictor variables are highly correlated. We compared the predictive abilities of different models built by these methods.

#### **Methods and Results** 2

#### Data collection and processing

The data set is provided with the UCI machinery repository. The original data is sourced from the (Nash et al., 1994), which recorded about the abalone population age and physical measurements. Over 30 studies have referenced these data. The data has no missing value and the categorical variable is coded as factor, so no correction is needed and the variable sex should be treated as a categorical variable with three levels M, F, and I. We updated the rings by adding 1.5 to be as the age variable.

#### 2.2 Exploratory data analysis

The scatter plot matrix Figure 1 were drawn. The sex variable looks like dots on lines. It is because sex only takes several values. There are no weird patterns for other variables. There appears to be a light non-linear relationship between the response variable and other predictors.

Since obviation from normal will deteriorate model assumptions, following with the histogram of the response variable, we checked if any transformation was needed. The Figure 2 box-cox procedure returns a  $\lambda = -0.3$ , so logarithm transform would be more preferable. Besides, the distribution of transformed response variable under different transformations were drawn, as shown in Figure 3. It confirms that the logarithm transformation is highly approximate to the normal distribution, so we chose it. For clear notation, denote Y as the logarithm transformation of age.

Scatter plot matrix among the quantitative variables in the interest of new transformed response Figure 4 shows that there appears to be a light non-linear, in fact quadratic relationship in between Y and other predictors.

The pie chart and side-by-side box plots Figure 5 for the response variable with respect to sex indicates that female and male abalone tend to have higher age than infant.

Since there is enough data, we randomly split our data as 80% training and 20% validation.

To examine whether the training data and validation data look alike, side-by-side box plots for each quantitative variable with respect to training data and validation data were drawn respectively. Figure 6 shows that all quantitative variables have similar distributions between training data and validation data.

The correlation matrix and  $VIF_k$ , show X variables are highly correlated.

#### 2.3 Model Building and Diagnostic

#### 2.3.1 First-order Model

Table 1 lists the response variable and predictor variables. By regressing the response variable independently on each predictor variable and calculating the correlation matrix, there is a significant association between the response variable and each X variable, so a first-order model with all predictor variables was chosen.

#### First-Order Model with all predictors

Figure 7 shows that the first-order model with all predictor variables is  $\hat{Y} = 1.627913062 - 0.080374265X_1 +$  $0.\overline{006340914}X_2 + 0.350780731X_3 + 1.01879287 \\ 0.\overline{X_4} + 2.127506842X_5 + 0.573877043X_6 - 1.509800019X_7 - 1.01879287 \\ 0.\overline{X_5} + 0.01879287 \\ 0.\overline{X_5} + 0.0187928 \\ 0.\overline$  $0.767203991X_8 + 0.436939034X_9$ .

Best Subset Selection Since there were only night X variables, exhaustive method and different criteria such as  $R_a^2, C_p, AIC_p, BIC_p$  could be used to select the best model. Because  $X_1$  and  $X_2$  are corresponding to a qualitative variable as a group, if the best model selected according to one criterion just included one, we still included both of them. Then the followings are the best models:

Under SSE,  $R_2$ ,  $R_a^2$ ,  $C_p$ ,  $AIC_p$  criterion, first-order full model is chosen. Under  $BIC_p$  criterion: model with  $X_1, X_2, X_4, X_5, X_6, X_7, X_8, X_9$  variables is chosen,  $X_3$  is dropped.

#### **Stepwise Regression**

Four commonly used stepwise procedures: forward stepwise procedure, forward selection procedure, backward stepwise procedure and backward elimination procedure were also employed. For each procedure, both AIC

and BIC are used as pre-specified criteria. According to forward stepwise procedure with AIC, forward selection procedure with AIC, backward stepwise procedure with AIC and backward elimination procedure with AIC, first-order full model was chosen. According to forward stepwise procedure with BIC, forward selection procedure with BIC, backward stepwise procedure with BIC and backward procedure elimination with BIC, the model with  $X_1, X_2, X_4, X_5, X_6, X_7, X_8, X_9$  variables was chosen. Then, **Model 1** was defined as the model regressing Y on  $X_1, X_2, X_4, X_5, X_6, X_7, X_8, X_9$  and **Model 2** was defined as the first-order full model.

After building these models, the residual plots of these two models were plotted. Figure 8 shows that these two models seem to be reasonable. However, the residual vs. fitted plot shows non linearity and the Q-Q plot indicates heavy-tailed errors. Thus, second-order models were considered.

#### 2.3.2 Second-order Model

In second-order model, to reduce the correlation between the linear terms and the quadratic terms, the predictor variables were centered.

#### **Second-Order Model with all predictors**

In this model, we started with adding all possible first-order and second-order terms. The fitted model is presented in Figure 9. Since there are in total 51 predictor variables in the model, the number of possible models would roughly be  $2^{51}$ . Evaluating each and every one of those models is quite time consuming and might be even infeasible computationally. Thus, only stepwise regression procedures were emploied.

#### **Stepwise Regression**

As the procedure in first-order model, four commonly used stepwise procedures were used with both AIC and BIC as pre-specified criteria. Theoretically, these procedures will lead to 8 models. After carefully comparison, we noticed that backward elimination(BIC) and backward stepwise(BIC) ended up with a same model, backward elimination(AIC) and backward stepwise(AIC) ended up with a same model. Thus, after stepwise regression procedure, additional 6 models were selected. A detailed summary of these models could be found in Appendix B R codes and Outputs:

Model 3 with 18 predictor variables, chosen by forward stepwise with BIC.

**Model 4** with 18 predictor variables, chosen by forward selection with BIC.

Model 5 with 21 predictor variables, chosen by backward stepwise and backward selection with BIC.

**Model 6** with 23 predictor variables, chosen by forward stepwise with AIC.

Model 7 with 26 predictor variables, chosen by forward selection with AIC.

**Model 8** with 25 predictor variables, chosen by backward stepwise and backward selection with AIC.

#### 2.4 Model Validation

In this part both internal validation and external validation were adopted to choose the best model between the models selected by different approaches. Through checking whether  $C_p \approx p, Press_p$  is not much larger than  $SSE_p$ , the parameter estimation is consistent, and  $MSPE_v$  based on the validation data is not much larger than  $\frac{SSE_p}{n}$  and  $\frac{Press_p}{n}$  based on the training data, we found only Model 5 has the property that same sign between the two sets of estimated coefficients is same. Furthermore, Model 5 also satisfies other criteria. Thus, Model 5 was chose as the final model. Denote  $MSPE_{LS}$  to be the mean squared prediction error of Model 5,  $MSPE_{LS} = 0.02541876$ .

#### 2.5 Model Finalization

#### 2.5.1 Detecting Outliers

After fitting the final model with all data, studentized deleted residuals and Bonferroni's procedure at  $\alpha=0.1$  were implemented to identify the outlying Y observations. The Bonferroni's threshold is  $t(1,1-\frac{\alpha}{2n},n-p-1)=4.383448$ . The Y observations corresponding to studentized deleted residuals which are greater than the Bonferroni's threshold could be deemed as significant outlying observations. They are cases 481 and 2184. Then, the leverage values were compared with the value of  $\frac{2p}{n}=0.01053388$ . The cases with  $h_{ii}>\frac{2p}{n}$  were defined as outlying X observations. There are 291 cases.

#### 2.5.2 Detecting Influential points

Finally, influential cases were identified via Cook's distance. There are 7 cases: 892, 1210, 1217, 1418, 2052, 2628 and 3997. Then, these influential cases were dropped, and the final model was refitted.

#### 2.5.3 Final Model

After refitting, the following model is given:

```
\begin{split} \hat{Y} = & 2.459 - 0.013SexI - 0.004SexM - 0.519Length^* + 0.585Diameter^* + 0.991Height^* \\ & + 0.948Whole\_weight^* - 2.124Shucked\_weight^* - 0.584Viscera\_weight^* \\ & + 0.933Shell\_weight^* - 5.66Length^{*2} - 2.988Diameter^{*2} + 5.232Height^{*2} \\ & + 2.924Shucked\_weight^* + 0.457SexI * Shucked\_weight^* + 0.052SexM * Shucked\_weight^* \\ & + 4.873Length^* * Shucked\_weight^* + 0.74Diameter^* * Whole\_weight^* \\ & - 7.969Height^* * Viscera\_weight^* - 2.151Whole\_weight^* * Shucked\_weight^* \\ & + 1.393Whole\_weight^* * Viscera\_weight^* - 2.74Viscera\_weight^* * Shell\_weight^* \end{split}
```

where all starred variables are centered ones.

The residual plots are given in Figure 10 shows no obvious non-linearity, Q-Q plot indicates heavy-tailed distribution but only at a reasonable amount, and residual vs leverage plot gives no highly influential cases. All combined, this model could be considered as a sufficient model.

#### 2.6 Additional Methods

We also implemented other state-of-art methods for building models, and compared them with the best model selected above.

#### 2.6.1 Principle Component Regression

In PCR, instead of regressing the dependent variable on the explanatory variables directly, the principal components of the explanatory variables are used as regressors.

The singular value decomposition (SVD) of the centered input  $N \times p$  matrix  $\mathbf{x}$  has the form  $\mathbf{x} = \mathbf{u} \mathbf{d} \mathbf{v}^T$ , and the the sample covariance matrix is given by  $\mathbf{s} = \mathbf{x}^T \mathbf{x}/N$ . Therefore, we have  $\mathbf{x}^T \mathbf{x} = \mathbf{v} \mathbf{d}^2 \mathbf{v}^T$ . The first principle component  $z_1 = \mathbf{x} v_1$  has the largest sample variance amongst all normalized linear combinations of the columns of  $\mathbf{x}$ . The subsequent principal components  $z_j$  is subject to being orthogonal to the earlier ones. Since the  $z_m := \{z_1, z_j\}$  are orthogonal, this regression is just a sum of univariate regressions, which are  $\hat{y}_M^{pcr} = \bar{y}\mathbf{i} + \Sigma_{m=1}^M \theta_m \mathbf{z}_m$ , where  $\hat{\theta}_m = \frac{\langle \mathbf{z}_m, \mathbf{y} \rangle}{\langle \mathbf{z}_m, \mathbf{z}_m \rangle}$ , then the coefficients is expressed as:

$$\hat{\beta}^{pcr}(M) := \sum_{m=1}^{M} \hat{\theta}_m v_m \tag{1}$$

For M < p, the PCR discards the p-M smallest eigenvalue components. Our R output shows that the  $MSPE_{PCR} = 0.03059$ , which is slightly larger than  $MSPE_{LS}$ 

#### 2.6.2 Shrinkage Methods

By retaining a subset of the predictors and discarding the rest, stepwise procedure produces models that have possibly lower prediction error than the full model. However, because it is a discrete process—variables are either retained or discarded—it often exhibits high variance. Shrinkage methods are more continuous, and don't suffer as much from high variability, so we investigated shrinkage methods and compared it with stepwise procedure.

#### **Ridge Regression**

The ridge estimators are:

$$\hat{\beta}_{ridge} := argmin_{\beta} \{ \sum_{i=1}^{n} (y_i - \beta_0 - \sum_{i=1}^{p} x_{ij} \beta_i)^2 + \lambda \sum_{i=1}^{p} \beta_i^2 \}$$
 (2)

Since the predictor variables are highly correlated, regression coefficients can become poorly determined and exhibit high variance. We tried to use ridge regression to shrinkage the regression coefficients of the full first-order model. Ridge regression shrinks the regression coefficients by imposing a penalty on their size, and the parameter  $\lambda$  controls the amount of shrinkage.

We implemented the ridge regression cv.glmnet function in R to choose the best  $\lambda$  by minimization of expected generalization error in cross validation. Then lambda.min is used to build a first-order model. The model is shown in Figure 11.  $MSPE_{ridge} = 0.02909562$  is slightly larger than  $MSPE_{LS}$ .

#### Lasso

$$\hat{\beta}_{lasso} := argmin_{\beta} \{ \sum_{i=1}^{n} (y_i - \beta_0 - \sum_{i=1}^{p} x_{ij} \beta_j)^2 + \lambda \sum_{i=1}^{p} |\beta_i| \}$$
(3)

Lasso is another shrinkage method using regularization term but using the first order penalty term which reflected in Equation (3). This change will actually cause some of the coefficients to be exactly zero. We built the Lasso on the full second-order model, in order to choose significant variables.

The model built by Lasso is presented in Figure 12. The Lasso's  $MSPE_{lasso} = 0.02599769$ , which is slightly higher than the  $MSPE_{LS}$ , but it's lower than the  $MSPE_{ridge}$ . This is because the residual sum of squares in Lasso has elliptical contours, centered at the full least squares estimate. The constraint part region for ridge regression is the disk, while that for lasso is the diamond, so that if the solution occurs at a corner, then the parameter  $\beta$  will equal to zero.

#### Elastic net regularization

If there is a group of highly correlated variables, then Lasso tends to select one variable from a group and ignore the others; thus the model built by Lasso only has few variables. To overcome these limitations, elastic net could be implemented which has the properties of both ridge and Lasso.  $(\|\beta\|^2 \|\beta\|^2)$ .

$$\hat{\beta} := argmin_{\beta} \{ \sum_{i=1}^{n} (y_i - \beta_0 - \sum_{j=1}^{p} x_{ij} \beta_j)^2 + \lambda_1 \sum_{j=1}^{p} \beta_j^2 + \lambda_2 \sum_{j=1}^{p} |\beta_j| \}$$
(4)

The elastic net is a regularized regression method that linearly combines the  $L_1$  and  $L_2$  penalties of the Lasso and ridge methods. The model built by elastic net is presented in Figure 13.  $MSPE_{elasticnet} = 0.02590794$  is similar with  $MSPE_{LS}$ .

#### 3 Conclusions and Discussion

Using different model selection approaches, different models were built. We compared the MSPE of different models and found there was no big difference among them. All of these models have relatively good predict abilities.

## Appendix A Figures and tables

Table 1: variables in the model

name	variable in model	type	description
Sex (M)	$X_1$	factor	Male
Sex (I)	$X_2$	factor	Infant
Length	$X_3$	numeric (mm)	Longest shell measurement
Diameter	$X_4$	numeric (mm)	perpendicular to length
Height	$X_5$	numeric (mm)	with meat in shell
Whole weight	$X_6$	numeric (grams)	whole abalone
Shucked weight	$X_7$	numeric (grams)	weight of meat
Viscera weight	$X_8$	numeric (grams)	gut weight (after bleeding)
Shell weight	$X_9$	numeric (grams)	after being dried
log(Age)	Y	numeric	the age in years log transformed

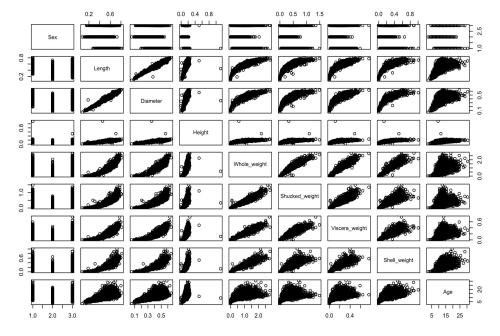


Figure 1: Scatter matrix before transformation

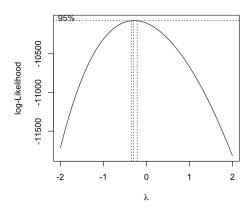


Figure 2: Box Cox procedure

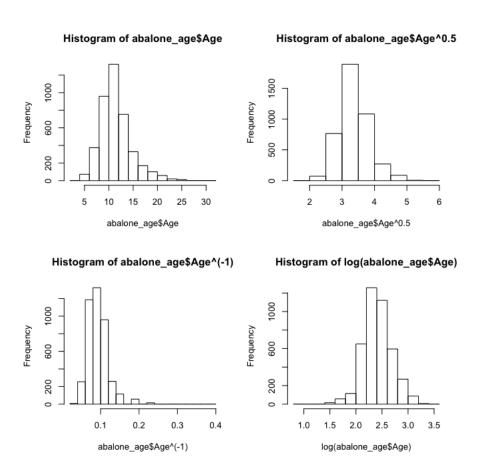


Figure 3: Y distribution

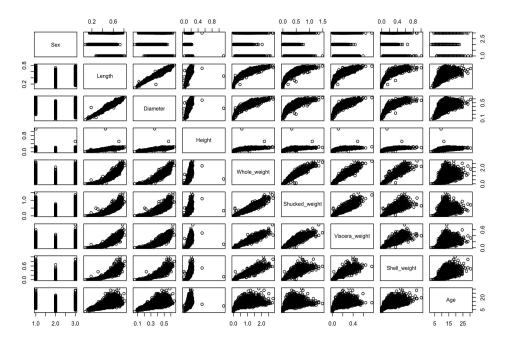


Figure 4: Scatter matrix after transformation

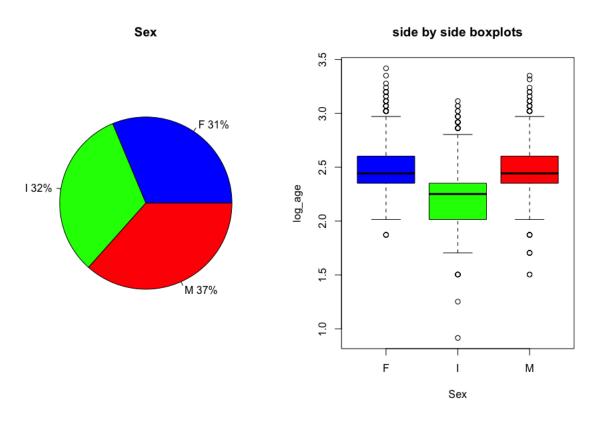


Figure 5: Pie and side-by-side box plot for Sex

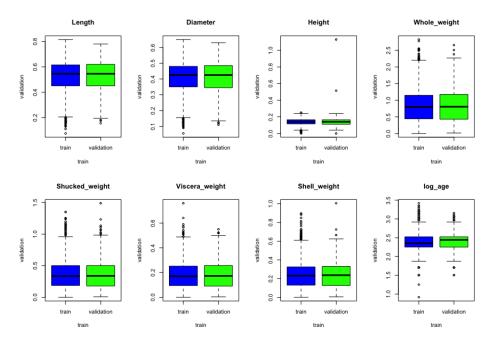


Figure 6: Side by Side train validation box plot

```
Call:
lm(formula = log\_age \sim ., data = abalone.t)
Residuals:
                   Median
    Min
               1Q
                                 3Q
                                         Max
-0.73478 -0.11214 -0.01591 0.09315 0.70275
Coefficients:
                Estimate Std. Error t value Pr(>|t|)
                           0.025899
                                             < 2e-16 ***
(Intercept)
                1.627913
                                    62.855
                                             < 2e-16 ***
SexI
               -0.080374
                           0.009003
                                     -8.928
SexM
                0.006341
                           0.007333
                                      0.865
                                              0.3873
Length
                0.350781
                           0.155059
                                      2.262
                                              0.0237 *
                                      5.291 1.29e-07 ***
Diameter
                1.018793
                           0.192535
                           0.188202
                                            < 2e-16 ***
Height
                2.127507
                                     11.304
                                             < 2e-16 ***
Whole_weight
                           0.065702
                                      8.735
                0.573877
Shucked_weight -1.509800
                           0.074557
                                    -20.250
                                             < 2e-16 ***
                                     -6.661 3.17e-11 ***
Viscera_weight -0.767204
                           0.115177
                                      4.380 1.22e-05 ***
Shell_weight
                0.436939
                           0.099748
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.1729 on 3332 degrees of freedom
Multiple R-squared: 0.6021,
                              Adjusted R-squared: 0.601
F-statistic: 560.2 on 9 and 3332 DF, p-value: < 2.2e-16
```

Figure 7: summary fit1

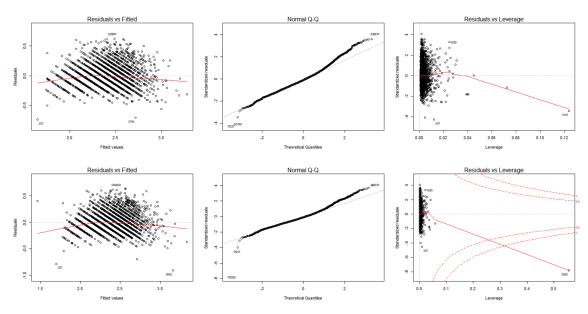


Figure 8: residual plots of first-order models: Model 1(bottom) and Model 2  $\,$ 

```
> fit2 = lm(log\_age ~ .+.^2+I(Length^2)+I(Diameter^2)+I(Height^2)+I(Whole\_weight^2)+I(Shucked\_weight^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height^2)+I(Height
I(Viscera_weight^2)+I(Shell_weight^2), data = abalone.t_c)
> summary(fit2)
Call:
lm(formula = log\_age \sim . + .^2 + I(Length^2) + I(Diameter^2) +
      I(Height^2) + I(Whole_weight^2) + I(Shucked_weight^2) + I(Viscera_weight^2) +
      I(Shell_weight^2), data = abalone.t_c)
Residuals:
                      1Q Median
                                                 30
-0.91879 -0.10326 -0.01245 0.08632 0.71898
Coefficients:
                                               Estimate Std. Error t value Pr(>|t|)
(Intercept)
                                              2.456e+00 7.528e-03 326.216 < 2e-16 ***
                                             -8.619e-04 1.211e-02 -0.071 0.94326
SexI
                                            -7.104e-04 8.104e-03 -0.088 0.93015
SexM
Length
                                            -5.061e-01 2.919e-01 -1.734 0.08309
Diameter
                                              9.374e-01 3.612e-01 2.595 0.00949 **
Heiaht
                                              8.943e-01 3.536e-01
                                                                               2.530 0.01147 *
                                              8.417e-01 1.277e-01 6.591 5.08e-11 ***
Whole weight
                                            -2.108e+00 1.430e-01 -14.748 < 2e-16 ***
Shucked_weight
Viscera_weight
                                            -4.605e-01 2.396e-01 -1.922 0.05471 .
                                              9.855e-01 2.082e-01 4.733 2.30e-06 ***
Shell_weight
I(Length^2)
                                            -6.395e+00 1.981e+00 -3.228 0.00126 **
I(Diameter^2)
                                            -1.030e+01 4.505e+00 -2.287 0.02224 *
I(Height^2)
                                            -8.936e-01 5.660e-01 -1.579 0.11446
I(Whole_weight^2)
                                              1.537e-01 2.493e-01
                                                                               0.616 0.53775
                                              3.605e+00 5.161e-01 6.986 3.41e-12 ***
I(Shucked_weight^2)
I(Viscera weight^2)
                                             7.297e-01 1.643e+00 0.444 0.65688
                                            -3.713e-01 8.336e-01 -0.445 0.65600
I(Shell_weight^2)
SexI:Length
                                            -4.951e-01 4.743e-01 -1.044 0.29664
                                              4.053e-01 3.712e-01
SexM:Length
                                                                               1.092
                                                                                           0.27499
SexI:Diameter
                                            -3.418e-01 5.848e-01 -0.584 0.55895
                                            -6.120e-01 4.489e-01 -1.363 0.17282
SexM:Diameter
SexI:Height
                                              1.178e+00 6.078e-01
                                                                               1.938 0.05270 .
SexM:Height
                                              4.089e-02 4.304e-01 0.095 0.92432
SexI:Whole_weight
                                             -4.255e-02 2.406e-01 -0.177
                                                                                           0.85965
                                             3.043e-02 1.304e-01 0.233 0.81553
SexM:Whole_weight
                                                                               2.749 0.00601 **
SexI:Shucked_weiaht
                                              7.602e-01 2.765e-01
SexM:Shucked_weight
                                              4.240e-02 1.485e-01
                                                                               0.286 0.77527
                                            -1.272e-02 4.412e-01 -0.029 0.97700
SexI:Viscera_weight
SexM:Viscera_weight
                                             -1.454e-01 2.315e-01 -0.628 0.53008
                                              5.840e-02 3.851e-01 0.152 0.87949
SexI:Shell weight
SexM:Shell_weight
                                              1.087e-01 2.084e-01
                                                                               0.522 0.60191
Length:Diameter
                                              7.009e+00 4.919e+00 1.425 0.15426
Length:Height
                                            -9.636e+00 1.058e+01 -0.910 0.36267
                                            -1.727e-01 3.098e+00 -0.056 0.95555
Length:Whole_weight
                                              4.959e+00 3.547e+00 1.398 0.16227
Length:Shucked_weight
Length:Viscera_weight
                                            -4.178e+00 5.459e+00 -0.765 0.44413
                                              1.618e+00 4.910e+00 0.330
Length:Shell_weight
                                                                                          0.74168
Diameter:Height
                                              1.348e+01 1.286e+01 1.048 0.29449
                                              2.087e+00 3.784e+00
                                                                               0.551 0.58136
Diameter:Whole weight
Diameter:Shucked_weight
                                              1.364e-01 4.371e+00 0.031 0.97510
Diameter:Viscera_weight
                                              5.897e-01 6.837e+00 0.086 0.93127
Diameter:Shell_weight
                                             -4.729e+00 5.859e+00 -0.807
                                              8.979e-01 3.172e+00 0.283 0.77715
Height:Whole_weight
                                            -1.765e+00 3.598e+00 -0.491 0.62381
Height:Shucked_weight
Height:Viscera_weight
                                            -5.186e+00 6.401e+00 -0.810 0.41789
Height:Shell_weight
                                              5.531e-01 4.085e+00 0.135 0.89229
Whole_weight:Shucked_weight
                                            -3.173e+00 6.628e-01 -4.787 1.77e-06 ***
Whole_weight:Viscera_weight
                                            1.635e+00 1.238e+00 1.321 0.18663
Whole_weight:Shell_weight
                                            -1.306e-01 9.356e-01 -0.140 0.88901
Shucked_weight:Viscera_weight -1.261e-01 1.467e+00 -0.086 0.93152
Shucked_weight: Shell_weight 1.652e+00 1.293e+00 1.278 0.20138
                                           -2.805e+00 2.053e+00 -1.366 0.17202
Viscera_weight:Shell_weight
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.1608 on 3290 degrees of freedom
Multiple R-squared: 0.6634.
                                              Adjusted R-squared: 0.6582
```

Figure 9: summary fit2

F-statistic: 127.2 on 51 and 3290 DF, p-value: < 2.2e-16

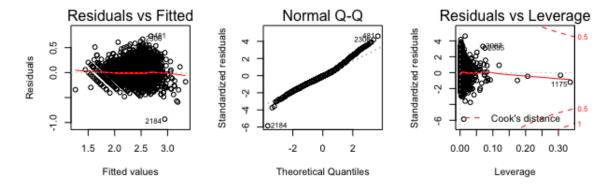


Figure 10: final model

#### > betahat\_min

```
52 x 1 sparse Matrix of class "dgCMatrix"
                                     1.782755225
(Intercept)
                                    -0.141244940
SexM
                                    -0.005741588
                                    0.380983114
Length
Diameter
                                     0.615518824
Height
                                    1.577474961
0.063490569
Whole_weight
Shucked_weight
                                    -0.234160772
                                    0.037367272
0.461720733
Viscera_weight
Shell_weight
SexI:Length
                                    -0.069103426
SexI:Diameter
                                    -0.062602995
                                    0.124154830
0.070713837
SexI:Height
SexI:Whole weight
SexI:Shucked_weight
                                    -0.019866682
SexI:Viscera_weight
                                    0.163508415
SexI: Viscera_weight
SexM:Length
                                    0.334698193
                                    -0.019503222
SexM:Diameter
                                    -0.023624575
SexM:Height
SexM:Whole_weight
                                    -0.012862629
                                    0.017460231
SexM:Shucked_weight
                                    -0.061678248
SexM:Viscera_weight
SexM:Shell_weight
                                    0.021855107
0.139017342
Length:Length
                                    -0.110598266
                                    -0.054394995
0.145244386
Length:Diameter
Length:Height
Length:Whole_weight
                                    -0.007986761
Length:Shucked_weight
                                    -0.336101473
Length:Viscera_weight
Length:Shell_weight
                                    -0.257742167
                                    0.139642138
Diameter:Diameter
                                     0.074732125
Diameter:Height
                                     0.595594698
Diameter:Whole_weight
                                    0.023241839
Diameter:Shucked_weight
                                    -0.345219604
Diameter:Viscera_weight
                                    -0.158822367
Diameter:Shell_weight
                                    0.285539082
Height:Height
                                    -1.204783585
Height:Whole_weight
                                    0.098862658
Height:Shucked_weight
Height:Viscera_weight
                                    -0.915941606
                                    -0.345174863
Height:Shell_weight
                                     0.925654727
Whole_weight:Whole_weight
Whole_weight:Shucked_weight
                                    0.024296712
0.011465406
Whole_weight:Viscera_weight
                                     0.057448709
                                   0.039949033
-0.005459452
Whole_weight:Shell_weight
Shucked_weight:Shucked_weight
                                    -0.069223182
Shucked_weight:Viscera_weight
Shucked_weight:Shell_weight
                                    -0.137204514
Viscera_weight:Viscera_weight
                                    0.016286827
Viscera_weight:Shell_weight
                                    -0.075353848
Shell_weight:Shell_weight
                                     0.035328650
```

Figure 11: model build by ridge

```
> betahat_lasso_min.S
52 x 1 sparse Matrix of class "dgCMatrix"
                               1.46093140
(Intercept)
                              -0.16531888
SexI
                              -0.02360146
SexM
Length
                               1.48544282
                               0.86632929
Diameter
Height
                               2.56885160
Whole_weight
                               0.57624539
Shucked_weight
                              -2.02650455
Viscera_weight
                              -0.06076581
Shell_weight
SexI:Length
                               1.64016129
                              -0.01862122
SexI:Diameter
SexI:Height
                               0.14562615
SexI:Whole_weight
                               0.36468724
SexI:Shucked_weight
SexI:Viscera_weight
SexI:Shell_weight
SexM:Length
SexM:Diameter
SexM:Height
SexM:Whole_weight
SexM:Shucked_weight
SexM:Viscera_weight
SexM:Shell_weight
                               0.09240246
                              -1.72592805
Length:Length
Length:Diameter
                              -0.04718240
Length:Height
Length:Whole_weight
Length:Shucked_weight
Length:Viscera_weight
Length:Shell_weight
Diameter:Diameter
                              -0.23370011
Diameter:Height
Diameter:Whole_weight
Diameter:Shucked_weight
Diameter:Viscera_weight
Diameter:Shell_weight
                              -1.47376447
Height:Height
Height:Whole_weight
Height:Shucked_weight
                              -1.54800976
                              -1.16237710
Height:Viscera_weight
Height:Shell_weight
Whole_weight:Whole_weight
Whole_weight:Shucked_weight
Whole_weight: Viscera_weight
Whole_weight: Shell_weight
Shucked_weight:Shucked_weight 1.10476477
Shucked_weight:Viscera_weight
Shucked_weight:Shell_weight
                              -0.83207007
Viscera_weight:Viscera_weight
                              -0.36130111
Viscera_weight:Shell_weight
Shell_weight:Shell_weight
                              -0.41938628
```

Figure 12: model build by Lasso

```
> betahat_en_min.S
52 x 1 sparse Matrix of class "dgCMatrix"
(Intercept)
                              1.567435222
SexI
                              -0.157023960
                              -0.012844157
SexM
Length
                              0.763318494
                               0.976363469
Diameter
Height
                               2.794385416
Whole_weight
                               0.435972029
Shucked_weight
                              -1.580703662
Viscera_weight
                              1.429370679
Shell_weight
SexI:Length
SexI:Diameter
SexI:Height
                               0.085932998
SexI:Whole_weight
SexI:Shucked_weight
                               0.178059423
SexI:Viscera_weight
SexI:Shell_weight
SexM:Length
SexM:Diameter
SexM:Height
                               0.006695775
SexM:Whole_weight
SexM:Shucked_weight
SexM:Viscera_weight
                               0.038776225
SexM:Shell_weight
Length:Length
                              -0.952896541
Length:Diameter
Length:Height
Length:Whole_weight
Length:Shucked_weight
                              -0.044124697
Length:Viscera_weight
                              -0.162235445
Length:Shell_weight
Diameter:Diameter
                              -0.213678610
Diameter:Height
Diameter:Whole_weight
Diameter:Shucked_weight
                              -0.174917410
Diameter:Viscera_weight
Diameter:Shell_weight
Height:Height
                              -1.584325310
Height:Whole_weight
                              -2.134199329
Height:Shucked_weight
Height:Viscera_weight
Height:Shell_weight
Whole_weight:Whole_weight
Whole_weight: Shucked_weight
Whole_weight:Viscera_weight
Whole_weight:Shell_weight
Shucked_weight:Shucked_weight 0.750410360
Shucked_weight:Viscera_weight
Shucked_weight:Shell_weight
                              -0.009192374
Viscera_weight:Viscera_weight
Viscera_weight:Shell_weight
                              -0.604089861
Shell_weight:Shell_weight
                              -0.497448802
```

Figure 13: model build by elastic net

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