# NSDUH\_Drug\_Analysis

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Logistic regression
Histogram of the fitted values and the plots of the OLS results $\dots \dots \dots$
Plots of logistic regression models
Deviance: the measure of "goodness of fit" used in general linear models
Predicting new values
Tune the model to select a threshold
Predicting with the test data
Test all the possible thresholds
Determine how well the logistic regression model performs
LDA & QDA
LDA: The LDA discriminant function assumes equal variance for all classes $\dots \dots \dots$
How well did the LDA model perform?
QDA: The QDA discriminant function does not assume equal variance for all classes
How well did the QDA model perform?
General takeaway:

### Question 1

Utilize multiple regression methods to determine if there is a relationship between the age of first cocaine use during adolescence and the following predictors: demographic variables, perceived risk of cocaine use, availability of cocaine, danger seeking, age of first alcohol use, and age of first cigarette use.

### Import NSDUH data

```
library(tidyverse)
library(data.table)
library(ggplot2)
library(plyr)
library(car)
library(leaps)
library(boot)
library(glmnet)

NSDUH_2020 <- read_csv("NSDUH_2020.csv")
NSDUH_2021 <- read_csv("NSDUH_2021.csv")

df_20.21 <- rbind.fill(NSDUH_2020, NSDUH_2021)</pre>
```

### Data cleaning

```
df_20.21 |>
  select(DIFGETCOC, RSKYFQDGR, RSKYFQTES, CATAGE, IRALCAGE, IRCIGAGE, YODPREV, COCEVER, YEPRTDNG, COCAGE, RSKCOCM
df1 <- subset(df1, df1$COCAGE < 18)
df1 <- subset(df1, !(CATAGE %in% c(3, 4))) # Exclude respondents who are 26 or older.
df1 <- subset(df1, !(COCEVER %in% c(991))) # Exclude respondents who never used cocaine.
df1 <- subset(df1, !(DIFGETCOC %in% c(85, 94, 97, 98)))
df1 <- subset(df1, !(RSKYFQDGR %in% c(85, 94, 97, 98)))
df1 <- subset(df1, !(RSKYFQTES %in% c(85, 94, 97, 98)))
df1 <- subset(df1, !(IRALCAGE %in% c(991))) # Exclude respondents who never used alcohol.
df1 <- subset(df1, !(RSKCOCWK %in% c(85, 94, 97, 98)))
df1 <- subset(df1, !(RSKCOCMON %in% c(85, 94, 97, 98)))
df1 <- subset(df1, !(IRCIGAGE %in% c(991))) # Exclude respondents who never used cigarettes.
df1 <- subset(df1, !(YEPRTDNG %in% c(97,99)))</pre>
df1 <- subset(df1, !(YODPREV %in% c(97,99)))</pre>
head(df1)
        DIFGETCOC RSKYFQDGR RSKYFQTES CATAGE IRALCAGE IRCIGAGE YODPREV COCEVER
## 431
                4
                           3
                                            1
                                                      8
                                                              13
                                     3
                                                                        1
                                                                                1
## 1730
                           2
                                     2
                                                              15
                                                                        2
                                            1
                                                     13
                                                                                1
## 2530
                                     3
                                                              12
                5
                           4
                                            1
                                                     15
                                                                        1
                                                                                1
## 2825
                2
                           3
                                     3
                                            1
                                                     15
                                                              15
                                                                        1
                                                                                1
                                     3
## 6965
                5
                           1
                                            1
                                                              15
                                                                        2
                                                     15
## 7862
                3
                           3
                                     3
                                            1
                                                                        2
                                                                                1
        YEPRTDNG COCAGE RSKCOCMON RSKCOCWK NEWRACE2 IRSEX
##
## 431
               1
                     15
                                 1
                                          1
               2
## 1730
                     16
                                 3
                                          3
## 2530
               1
                     16
                                 4
                                          4
                                                    1
                                                          2
                                                          2
                                          2
## 2825
               1
                     16
                                 1
                                                    1
## 6965
               1
                     15
                                 4
                                          4
                                                    7
                                                          1
                                          2
## 7862
                     14
                                 2
                                                          2
```

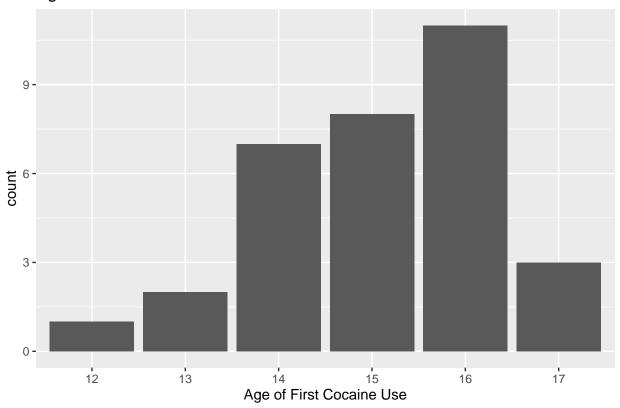
#### Convert categorical variables into factors

```
df1$COCEVER <- as.factor(df1$COCEVER)
df1$DIFGETCOC<- as.factor(df1$DIFGETCOC)
df1$RSKCOCMON <- as.factor(df1$RSKCOCMON)
df1$RSKCOCWK <- as.factor(df1$RSKCOCWK)
df1$RSKYFQDGR <- as.factor(df1$RSKYFQDGR)
df1$RSKYFQTES <- as.factor(df1$RSKYFQTES)
df1$YEPRTDNG <- as.factor(df1$YEPRTDNG)
df1$YODPREV <- as.factor(df1$YODPREV)
df1$IRSEX <- factor(df1$IRSEX, labels = c("Male", "Female"))
df1$NEWRACE2 <- factor(df1$NEWRACE2)</pre>
```

### Plots/ exploratory data analysis

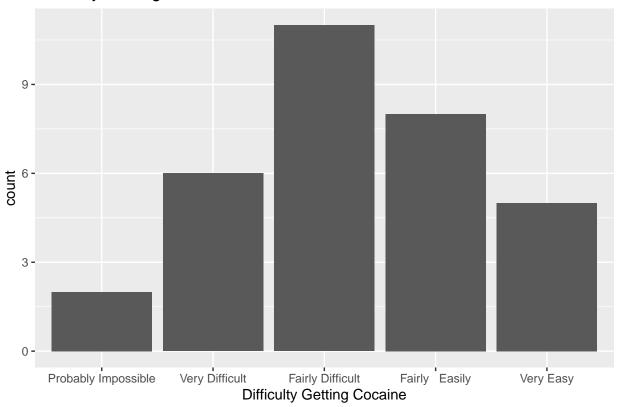
```
ggplot(df1, aes(x = as.factor(COCAGE))) +
  geom_bar() +
  xlab("Age of First Cocaine Use") +
  ggtitle("Age of First Cocaine Use Distribution")
```

# Age of First Cocaine Use Distribution



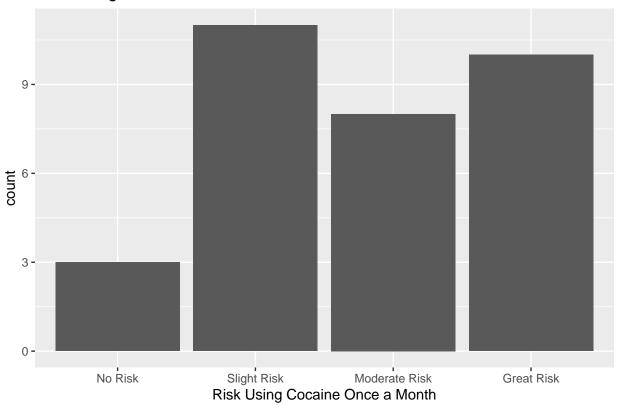
```
ggplot(df1, aes(x = DIFGETCOC)) +
  geom_bar() +
  scale_x_discrete(labels=c("1" = "Probably Impossible", "2" = "Very Difficult", "3" = "Fairly Difficult" xlab("Difficulty Getting Cocaine") +
  ggtitle("Difficulty Getting Cocaine Distribution")
```

# Difficulty Getting Cocaine Distribution



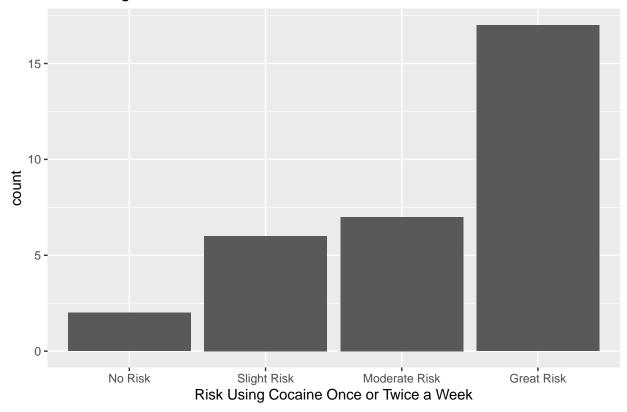
```
ggplot(df1, aes(x = RSKCOCMON)) +
  geom_bar() +
  scale_x_discrete(labels=c("1" = "No Risk", "2" = "Slight Risk", "3" = "Moderate Risk", "4" = "Great Ri
  xlab("Risk Using Cocaine Once a Month") +
  ggtitle("Risk Using Cocaine Once a Month Distribution")
```

# Risk Using Cocaine Once a Month Distribution

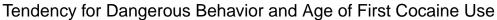


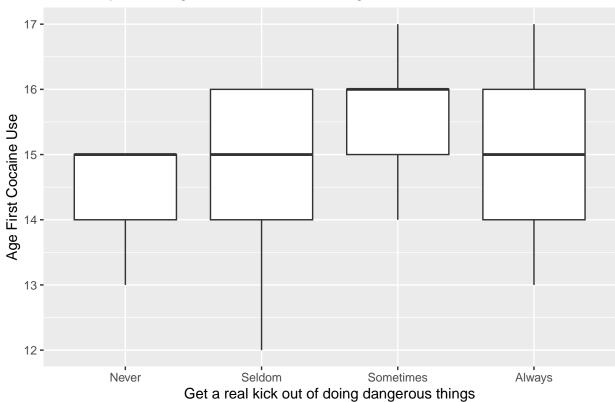
```
ggplot(df1, aes(x = RSKCOCWK)) +
  geom_bar() +
  scale_x_discrete(labels=c("1" = "No Risk", "2" = "Slight Risk", "3" = "Moderate Risk", "4" = "Great Ri
  xlab("Risk Using Cocaine Once or Twice a Week") +
  ggtitle("Risk Using Cocaine Once or Twice a Week Distribution")
```

# Risk Using Cocaine Once or Twice a Week Distribution



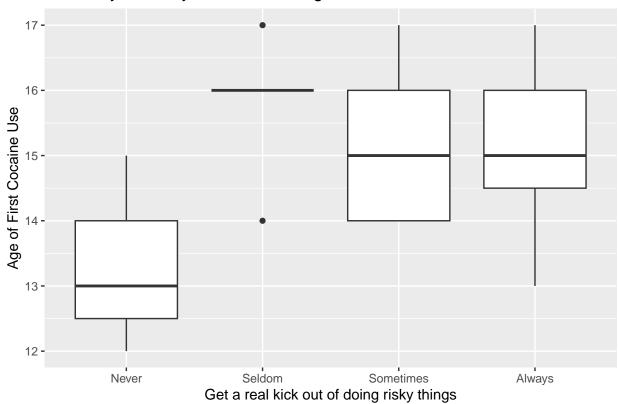
```
ggplot(df1, aes(x = RSKYFQDGR, y = COCAGE)) +
  geom_boxplot() +
  xlab("Get a real kick out of doing dangerous things") +
  ylab("Age First Cocaine Use") +
  scale_x_discrete(labels=c("1" = "Never", "2" = "Seldom", "3" = "Sometimes", "4" = "Always")) +
  ggtitle("Tendency for Dangerous Behavior and Age of First Cocaine Use")
```



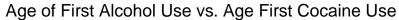


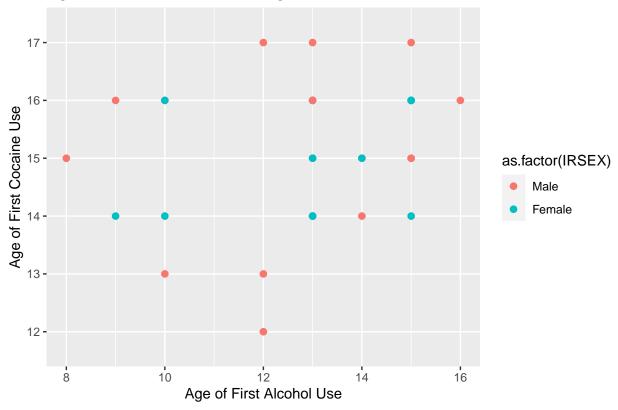
```
ggplot(df1, aes(x = RSKYFQTES, y = COCAGE)) +
  geom_boxplot() +
  xlab("Get a real kick out of doing risky things") +
  ylab("Age of First Cocaine Use") +
  scale_x_discrete(labels=c("1" = "Never", "2" = "Seldom", "3" = "Sometimes", "4" = "Always")) +
  ggtitle("Tendency for Risky Behavior and Age of First Cocaine Use")
```

# Tendency for Risky Behavior and Age of First Cocaine Use

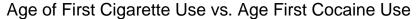


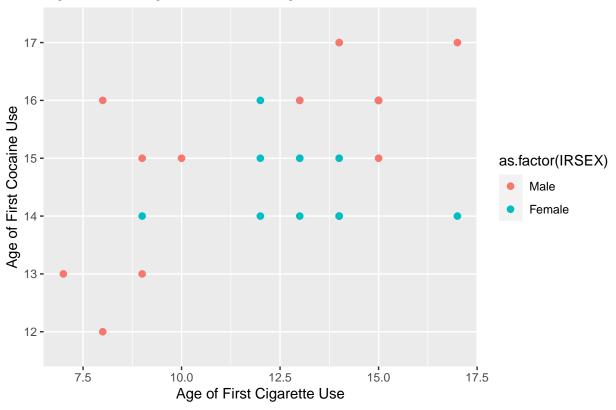
```
ggplot(df1, aes(x = IRALCAGE, y = as.factor(COCAGE), color = as.factor(IRSEX))) +
  geom_point(size = 2) +
  ggtitle("Age of First Alcohol Use vs. Age First Cocaine Use") +
  xlab("Age of First Alcohol Use") +
  ylab("Age of First Cocaine Use")
```





```
ggplot(df1, aes(x = IRCIGAGE, y = as.factor(COCAGE), color = as.factor(IRSEX))) +
  geom_point(size = 2) +
  ggtitle("Age of First Cigarette Use vs. Age First Cocaine Use") +
  xlab("Age of First Cigarette Use") +
  ylab("Age of First Cocaine Use")
```





#### Model selection

## DIFGETCOC3

### Fitting a full multiple regression model

3.01646

1.92827

```
# Adjusted R-squared: 0.2723
# p-value: 0.2833
reg_co_full <- lm(data = df1, COCAGE ~ DIFGETCOC + RSKYFQDGR + RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOC
summary(reg_co_full)
##
## Call:
## lm(formula = COCAGE ~ DIFGETCOC + RSKYFQDGR + RSKYFQTES + IRALCAGE +
       IRCIGAGE + RSKCOCMON + RSKCOCWK + NEWRACE2 + IRSEX, data = df1)
##
##
## Residuals:
##
       Min
                  1Q
                       Median
                                    3Q
                                            Max
## -1.46551 -0.32305 0.00611 0.36226
                                       0.90023
##
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 9.50493
                          1.98408
                                     4.791 0.00137 **
## DIFGETCOC2
                1.48984
                           1.83068
                                     0.814 0.43930
```

1.564 0.15637

```
## DIFGETCOC4
               2.17965
                          1.95586
                                    1.114 0.29746
## DIFGETCOC5 2.39416
                          2.11061
                                    1.134 0.28949
## RSKYFQDGR2 0.88864
                          1.25423
                                    0.709 0.49875
## RSKYFQDGR3
              1.51677
                          1.17159
                                    1.295 0.23156
## RSKYFQDGR4
               1.91260
                          1.46416
                                    1.306 0.22776
## RSKYFQTES2
                                    0.020 0.98436
              0.03756
                          1.85704
## RSKYFQTES3 -1.04514
                                   -0.615 0.55595
                          1.70078
## RSKYFQTES4 -1.32619
                          1.98897
                                   -0.667 0.52368
## IRALCAGE
               0.09010
                          0.16388
                                    0.550 0.59749
## IRCIGAGE
               0.16736
                          0.15598
                                    1.073 0.31459
## RSKCOCMON2 -1.96843
                          1.69911
                                   -1.159 0.28007
## RSKCOCMON3 -1.13448
                                   -0.525 0.61395
                          2.16176
## RSKCOCMON4
              0.31032
                          2.13747
                                    0.145 0.88816
## RSKCOCWK2
                                    0.747 0.47620
               1.67421
                          2.23996
               0.89497
## RSKCOCWK3
                          2.50553
                                    0.357 0.73018
## RSKCOCWK4
               0.07795
                          2.77135
                                    0.028 0.97825
                                    1.285 0.23473
## NEWRACE23
               1.39942
                          1.08902
## NEWRACE25
               2.11820
                          1.75309
                                    1.208 0.26144
## NEWRACE26
              -0.18293
                          0.87329
                                   -0.209 0.83931
## NEWRACE27
               0.41532
                          0.87927
                                    0.472 0.64930
## IRSEXFemale -1.00247
                          0.66808 -1.501 0.17187
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 1.047 on 8 degrees of freedom
## Multiple R-squared: 0.8122, Adjusted R-squared: 0.2723
## F-statistic: 1.504 on 23 and 8 DF, p-value: 0.2833
```

#### Fit reduced multiple regression models

# Adjusted R-squared: 0.1917

## (Intercept) 13.3333

2.5000

1.7917

1.8095

## RSKYFQTES2

## RSKYFQTES3

## RSKYFQTES4

##

##

```
# p-value: 0.02982
reg_co_1 <- lm(data = df1, COCAGE ~ RSKYFQTES)
summary(reg_co_1)

##
## Call:
## lm(formula = COCAGE ~ RSKYFQTES, data = df1)
##
## Residuals:
## Min 1Q Median 3Q Max
## -2.143 -1.125 -0.125 0.875 1.875
##
## Coefficients:</pre>
```

0.6372 20.925 < 2e-16 \*\*\*

Estimate Std. Error t value Pr(>|t|)

0.7804

0.6944

0.7616

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

3.203 0.00338 \*\*

2.580 0.01541 \*

2.376 0.02459 \*

```
## Residual standard error: 1.104 on 28 degrees of freedom
## Multiple R-squared: 0.2699, Adjusted R-squared: 0.1917
## F-statistic: 3.451 on 3 and 28 DF, p-value: 0.02982
# Adjusted R-squared: 0.2406
# p-value: 0.02102
reg_co_2 <- lm(data = df1, COCAGE ~ DIFGETCOC)</pre>
summary(reg_co_2)
##
## Call:
## lm(formula = COCAGE ~ DIFGETCOC, data = df1)
## Residuals:
##
               1Q Median
      Min
                               3Q
                                      Max
## -2.0000 -0.6591 -0.0625 0.8187 1.8750
##
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 12.5000
                        0.7565 16.524 1.21e-15 ***
## DIFGETCOC2
                2.5000
                           0.8735
                                   2.862 0.008035 **
                3.0455
                           0.8224
                                    3.703 0.000965 ***
## DIFGETCOC3
## DIFGETCOC4
                2.6250
                           0.8458
                                   3.104 0.004449 **
## DIFGETCOC5
                2.7000
                           0.8951
                                   3.016 0.005518 **
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 1.07 on 27 degrees of freedom
## Multiple R-squared: 0.3385, Adjusted R-squared: 0.2406
## F-statistic: 3.455 on 4 and 27 DF, p-value: 0.02102
# Adjusted R-squared: 0.2395
# p-value: 0.05224
reg_co_3 <- lm(data = df1, COCAGE ~ DIFGETCOC + RSKYFQTES)</pre>
summary(reg_co_3)
##
## Call:
## lm(formula = COCAGE ~ DIFGETCOC + RSKYFQTES, data = df1)
## Residuals:
##
        Min
                 1Q
                      Median
                                   3Q
## -1.92895 -0.52089 -0.06803 0.72185 1.71001
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 12.5000
                           0.7570 16.512 1.32e-14 ***
## DIFGETCOC2
                2.9520
                           1.4832
                                   1.990
                                           0.0581 .
## DIFGETCOC3
                3.3130
                           1.4317
                                    2.314
                                            0.0295 *
## DIFGETCOC4
                2.5000
                           1.3112
                                    1.907
                                            0.0686 .
## DIFGETCOC5
              3.1591
                           1.4991
                                    2.107
                                            0.0457 *
## RSKYFQTES2
              0.5623
                           1.1721
                                   0.480
                                            0.6357
```

0.7301

1.1932 -0.349

## RSKYFQTES3

-0.4164

```
## RSKYFQTES4 -0.5230 1.2749 -0.410 0.6853
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 1.071 on 24 degrees of freedom
## Multiple R-squared: 0.4112, Adjusted R-squared: 0.2395
## F-statistic: 2.395 on 7 and 24 DF, p-value: 0.05224
```

#### Step forward variable selection

```
## Start: AIC=14.11
## COCAGE ~ 1
##
##
              Df Sum of Sq
                              RSS
                                       AIC
## + IRCIGAGE
                   13.0994 33.619 5.5797
## + DIFGETCOC 4
                   15.8165 30.902 8.8830
## + RSKYFQTES 3
                   12.6116 34.107 10.0407
## <none>
                            46.719 14.1091
## + IRALCAGE
                    2.0938 44.625 14.6419
               1
## + IRSEX
               1
                    0.2482 46.471 15.9387
                    5.0733 41.645 16.4306
## + RSKCOCMON 3
## + RSKYFQDGR 3
                    4.5039 42.215 16.8652
## + RSKCOCWK
                    4.1599 42.559 17.1248
## + NEWRACE2
                    2.1207 44.598 20.6225
               4
## Step: AIC=5.58
## COCAGE ~ IRCIGAGE
##
              Df Sum of Sq
                              RSS
                                      AIC
                    7.6807 25.939 5.2799
## + DIFGETCOC 4
                    5.7698 27.849 5.5545
## + RSKYFQTES 3
## <none>
                            33.619 5.5797
## + IRSEX
                    1.8292 31.790 5.7894
               1
## + IRALCAGE
               1
                    0.1763 33.443 7.4114
## + RSKYFQDGR 3
                    3.0709 30.548 8.5144
## + RSKCOCMON
                    2.4772 31.142 9.1304
               3
## + RSKCOCWK
               3
                    1.9492 31.670 9.6684
## + NEWRACE2
                    1.7110 31.908 11.9082
## - IRCIGAGE
                   13.0994 46.719 14.1091
               1
##
## Step: AIC=5.28
## COCAGE ~ IRCIGAGE + DIFGETCOC
##
##
              Df Sum of Sq
                              RSS
                                      AIC
## + IRSEX
                    3.4036 22.535 2.7788
## <none>
                            25.939 5.2799
## - DIFGETCOC 4
                  7.6807 33.619 5.5797
```

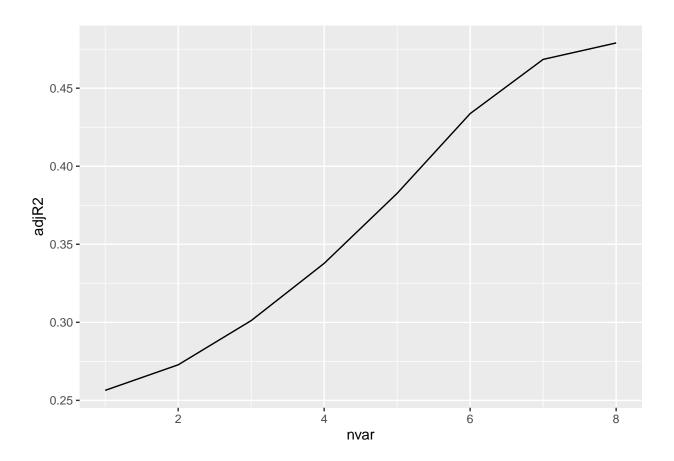
```
## + RSKCOCMON 3
                    3.2912 22.647 6.9379
## + IRALCAGE 1
                    0.0000 25.939 7.2799
## + RSKYFQTES 3
                    2.2981 23.641 8.3113
## - IRCIGAGE
                    4.9636 30.902 8.8830
               1
## + RSKCOCWK
               3
                    1.8353 24.103 8.9317
## + RSKYFQDGR 3
                    0.5309 25.408 10.6182
## + NEWRACE2
                    1.9090 24.030 10.8337
##
## Step: AIC=2.78
## COCAGE ~ IRCIGAGE + DIFGETCOC + IRSEX
##
              Df Sum of Sq
                              RSS
## <none>
                           22.535 2.7788
## + IRALCAGE
                    0.0405 22.495 4.7212
## + RSKCOCMON 3
                    2.3771 20.158 5.2117
## - IRSEX
                    3.4036 25.939 5.2799
               1
## - DIFGETCOC
              4
                    9.2550 31.790 5.7894
## + NEWRACE2
                    2.7533 19.782 6.6089
## + RSKYFQTES 3
                    1.4485 21.087 6.6529
## + RSKCOCWK
               3
                    0.7554 21.780 7.6878
## - IRCIGAGE
               1
                    5.7118 28.247 8.0079
## + RSKYFQDGR 3
                    0.3412 22.194 8.2906
summary(reg_co_1_stepout)
##
## lm(formula = COCAGE ~ IRCIGAGE + DIFGETCOC + IRSEX, data = df1)
##
## Residuals:
##
                 1Q
       Min
                     Median
                                   3Q
                                           Max
## -1.82239 -0.77183 0.07097 0.61314 1.27618
##
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 10.86768
                        0.93338 11.643 1.37e-11 ***
## IRCIGAGE
               0.19204
                          0.07629
                                   2.517 0.01861 *
## DIFGETCOC2
              1.82327
                          0.83800
                                    2.176 0.03924 *
## DIFGETCOC3
              2.43060
                          0.83267
                                    2.919 0.00733 **
## DIFGETCOC4
              2.10019
                          0.89799
                                    2.339 0.02764 *
## DIFGETCOC5
              2.51060
                          0.85786
                                    2.927 0.00720 **
## IRSEXFemale -0.74054
                          0.38110 -1.943 0.06334 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.9494 on 25 degrees of freedom
## Multiple R-squared: 0.5176, Adjusted R-squared: 0.4019
## F-statistic: 4.471 on 6 and 25 DF, p-value: 0.003314
\# Chosen model: lm(formula = COCAGE \sim IRCIGAGE + DIFGETCOC + IRSEX, data = df1)
# Adjusted R-squared: 0.4019
# p-value: 0.003314
```

#### Exhaustive search variable selection

```
reg_co_1_ex <- regsubsets(data = df1, COCAGE ~ DIFGETCOC + RSKYFQDGR + RSKYFQTES + IRALCAGE + IRCIGAGE
reg_co_1_summary <- summary(reg_co_1_ex)</pre>
reg_co_1_summary
## Subset selection object
## Call: regsubsets.formula(data = df1, COCAGE ~ DIFGETCOC + RSKYFQDGR +
       RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOCMON + RSKCOCWK +
##
       NEWRACE2 + IRSEX)
## 23 Variables (and intercept)
               Forced in Forced out
##
## DIFGETCOC2
                               FALSE
                   FALSE
## DIFGETCOC3
                   FALSE
                               FALSE
## DIFGETCOC4
                  FALSE
                               FALSE
## DIFGETCOC5 FALSE
## RSKYFQDGR2 FALSE
## RSKYFQDGR3 FALSE
## RSKYFQDGR4 FALSE
## RSKYFQTES2 FALSE
## RSKYFQTES2 FALSE
## RSKYFQTES3 FALSE
                               FALSE
                               FALSE
                             FALSE
                             FALSE
                             FALSE
                             FALSE
## RSKYFQTES4
                  FALSE
                             FALSE
                  FALSE
## IRALCAGE
                               FALSE
## IRCIGAGE
                  FALSE
                               FALSE
## RSKCOCMON2
                  FALSE
                              FALSE
## RSKCOCMON3
                  FALSE
                             FALSE
                 FALSE
## RSKCOCMON4
                               FALSE
## RSKCOCWK2
                  FALSE
                               FALSE
## RSKCOCWK3
                  FALSE
                               FALSE
## RSKCOCWK4
                  FALSE
                               FALSE
## NEWRACE23
                   FALSE
                               FALSE
## NEWRACE25
                  FALSE
                               FALSE
## NEWRACE26
                  FALSE
                               FALSE
## NEWRACE27
                  FALSE
                               FALSE
## IRSEXFemale
                   FALSE
                               FALSE
## 1 subsets of each size up to 8
## Selection Algorithm: exhaustive
            DIFGETCOC2 DIFGETCOC3 DIFGETCOC4 DIFGETCOC5 RSKYFQDGR2 RSKYFQDGR3
## 1 (1)""
                  11 11 11 11 11 11
                                                         11 11
                       11 11
                                   11 11
## 2 (1)""
                                                                     "*"
                                   11 11
                                              11 11
                                                          11 11
## 3 (1)""
                       "*"
                                   11 11
                                              11 11
## 4 (1)""
                        "*"
                        11 11
                                   11 11
                                              11 11
                                                          11 11
## 5 (1)""
                       "*"
"*"
## 6 (1)""
                                   11 11
                                              11 11
## 7 (1)""
                                   11 11
                                              11 11
                                                          11 11
                                   "*"
                                               "*"
                                                          11 11
## 8 (1) "*"
            RSKYFQDGR4 RSKYFQTES2 RSKYFQTES3 RSKYFQTES4 IRALCAGE IRCIGAGE
##
                 11 11 11 11
                                        11 11
                                                          11 11
## 1 (1)""
                                                                   "*"
                        11 11
                                   11 11
                                              11 11
## 2 (1)""
                                                          11 11
                                                                    "*"
## 3 (1)""
                       11 11
                                 11 11
                                              11 11
                                                          11 11
                                                                    11 * 11
## 4 (1)""
                        11 11
                                   11 11
                                              11 11
                                                          11 11
                                                                    "*"
                                   11 11
                        11 11
                                              "*"
                                                          11 11
                                                                    "*"
## 5 (1)""
## 6 (1)""
                        "*"
                                   "*"
                                              "*"
                                                          11 11
                                                                    11 11
```

```
## 7 (1)""
                              "*"
                    "*"
                                       "*"
                                                         "*"
## 8 (1)""
##
          RSKCOCMON2 RSKCOCMON3 RSKCOCMON4 RSKCOCWK2 RSKCOCWK3 RSKCOCWK4
## 1
    (1)""
     (1)""
## 2
## 3
    (1)"*"
     (1)
## 5
## 6
     (1)"*"
## 7 (1)"*"
## 8 (1) "*"
##
          NEWRACE23 NEWRACE25 NEWRACE26 NEWRACE27 IRSEXFemale
                            11 11
## 1
    (1)""
                   11 11
## 2 (1)""
## 3 (1) " "
    (1)""
## 4
## 5 (1)""
## 6 (1) " "
## 7 (1) " "
## 8 (1) " "
```

```
df_exh <- data.frame(adjR2 = reg_co_1_summary$adjr2, nvar = 1:length(reg_co_1_summary$adjr2))
ggplot(df_exh, (aes(nvar, adjR2))) +
   geom_line()</pre>
```

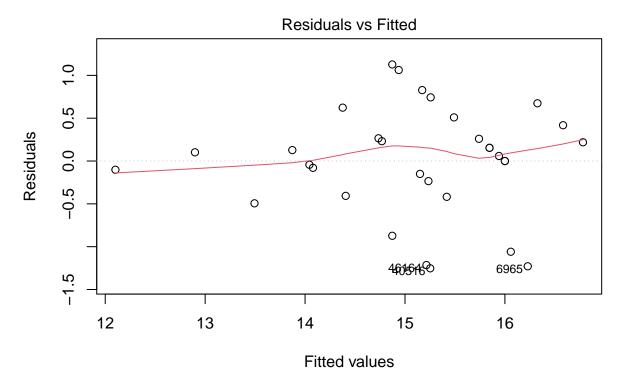


```
which.max(reg_co_1_summary$adjr2)
## [1] 8
# Exhaustive search recommends 8 variables, however, since there are factors, each level counts as 1 va
reg_ex_model <- lm(data = df1, COCAGE ~ DIFGETCOC + RSKYFQTES + IRALCAGE + RSKCOCMON)
summary(reg_ex_model)
##
## Call:
## lm(formula = COCAGE ~ DIFGETCOC + RSKYFQTES + IRALCAGE + RSKCOCMON,
      data = df1
##
## Residuals:
##
       Min
                 1Q
                      Median
                                   3Q
                                          Max
## -1.49567 -0.31874 -0.02383 0.36230 1.92808
##
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 12.15927
                        1.28355
                                  9.473 7.8e-09 ***
## DIFGETCOC2 1.78908
                          1.38353
                                   1.293
                                           0.2107
## DIFGETCOC3 2.81240
                         1.27395
                                  2.208
                                           0.0391 *
## DIFGETCOC4 1.88125
                          1.16201
                                  1.619
                                          0.1211
## DIFGETCOC5 2.10079
                          1.45577
                                   1.443
                                          0.1645
## RSKYFQTES2 1.69070
                          1.16423
                                   1.452
                                          0.1620
## RSKYFQTES3 0.23714
                          1.14709
                                   0.207
                                           0.8383
## RSKYFQTES4
              0.21419
                          1.24442
                                   0.172 0.8651
                                   1.422
## IRALCAGE
               0.12431
                          0.08739
                                           0.1703
## RSKCOCMON2 -1.64548
                          0.63206 -2.603
                                           0.0170 *
## RSKCOCMON3 -1.85164
                          0.71618 -2.585
                                           0.0177 *
## RSKCOCMON4 -0.65661
                          0.73699 -0.891
                                           0.3836
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 0.9252 on 20 degrees of freedom
## Multiple R-squared: 0.6335, Adjusted R-squared: 0.432
## F-statistic: 3.143 on 11 and 20 DF, p-value: 0.01265
# Adjusted R-squared: 0.432
```

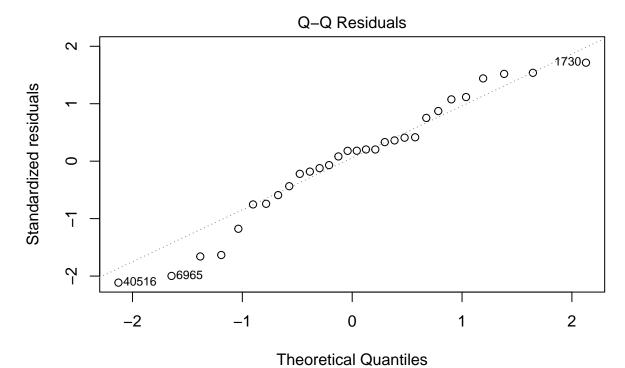
Multiple regression model with the highest adjusted r-squared, thus far:

# p-value: 0.01265

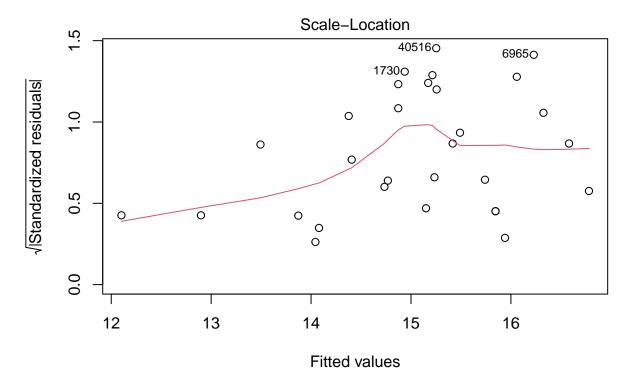
```
model_best_pt1 <- lm(data = df1, COCAGE ~ DIFGETCOC + IRCIGAGE + RSKCOCMON + RSKCOCWK + NEWRACE2 + IRSE
plot(model_best_pt1)</pre>
```



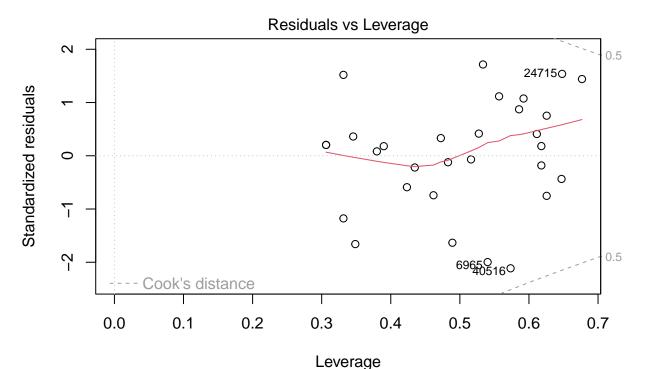
COCAGE ~ DIFGETCOC + IRCIGAGE + RSKCOCMON + RSKCOCWK + NEWRACE2 ·



COCAGE ~ DIFGETCOC + IRCIGAGE + RSKCOCMON + RSKCOCWK + NEWRACE2



COCAGE ~ DIFGETCOC + IRCIGAGE + RSKCOCMON + RSKCOCWK + NEWRACE2 ·



COCAGE ~ DIFGETCOC + IRCIGAGE + RSKCOCMON + RSKCOCWK + NEWRACE2 ·

```
##
## Call:
## lm(formula = COCAGE ~ DIFGETCOC + IRCIGAGE + RSKCOCMON + RSKCOCWK +
## NEWRACE2 + IRSEX, data = df1)
```

## Residuals:
## Min 1Q Median 3Q Max
## -1.25267 -0.27778 0.08044 0.30349 1.12718

summary(model\_best\_pt1)

##

## ## Coefficients: ## Estimate Std. Error t value Pr(>|t|) ## (Intercept) 10.26064 1.38646 7.401 2.22e-06 \*\*\* ## DIFGETCOC2 1.61424 0.81404 1.983 0.06599 ## DIFGETCOC3 3.20939 0.99762 3.217 0.00576 \*\* 0.03719 2.70502 1.18308 2.286 ## DIFGETCOC4 ## DIFGETCOC5 2.43451 0.92083 2.644 0.01842 ## IRCIGAGE 0.22229 0.09781 2.273 0.03818 ## RSKCOCMON2 -1.85454 1.31924 -1.4060.18017 ## RSKCOCMON3 -0.74528 1.62910 -0.457 0.65388 0.84930 ## RSKCOCMON4 0.31040 1.60564 0.193 ## RSKCOCWK2 1.91746 1.56737 1.223 0.24007 ## RSKCOCWK3 0.94690 1.80278 0.525 0.60709 ## RSKCOCWK4 0.32648 1.89318 0.172 0.86539

```
## NEWRACE23
               0.72044
                          0.64502
                                    1.117 0.28160
## NEWRACE25
                          1.14034
                                    1.911 0.07534 .
               2.17890
## NEWRACE26
              -0.10414
                          0.70132
                                   -0.148 0.88393
## NEWRACE27
              -0.43752
                          0.53032
                                   -0.825 0.42230
## IRSEXFemale -1.12669
                          0.47113
                                   -2.391 0.03033 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.9074 on 15 degrees of freedom
## Multiple R-squared: 0.7357, Adjusted R-squared: 0.4537
## F-statistic: 2.609 on 16 and 15 DF, p-value: 0.03522
# Adjusted R-squared: 0.4537
# p-value: 0.03522
```

There are outliers in the data which could contribute to the model only being able to explain approximately 45% of the variance in the response variable according to the adjusted r-squared value. The Q-Q plot shows a fairly normal linear distribution of the data, however, around the max/min values the regression line is displaying some curvature. It is possible that there is multicollinearity among predictors.

#### VIF test for multicollinearity

```
vif(reg_co_full) # full multiple regression model
                   GVIF Df GVIF^(1/(2*Df))
##
## DIFGETCOC
              94.212852 4
                                  1.765077
## RSKYFQDGR 49.082416 3
                                  1.913467
## RSKYFQTES
             71.583190 3
                                  2.037676
## IRALCAGE
               3.281790 1
                                  1.811571
## IRCIGAGE
               4.808258 1
                                  2.192774
## RSKCOCMON 187.159736 3
                                  2.391674
## RSKCOCWK 137.863677
                        3
                                  2.272872
## NEWRACE2
              28.594388
                        4
                                  1.520670
## IRSEX
               3.243370 1
                                  1.800936
```

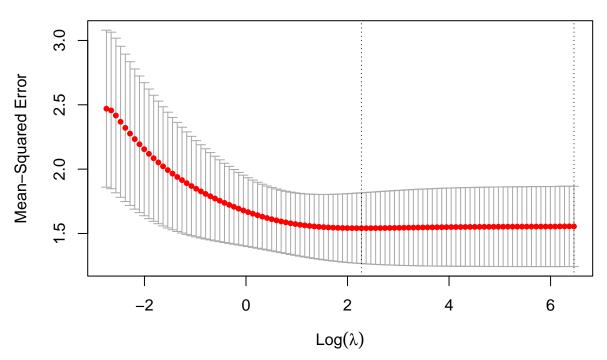
The variance inflation test indicates a high probability of the presence of multicollinearity among the following predictors:

DIFGETCOC, RSKYFQDGR, RSKYFQTES, RSKCOCMON, RSKCOCWK, and NEWRACE2.

#### Ridge regression model for the shrinkage of predictor coefficent values

```
X <- model.matrix(data = df1, COCAGE ~ DIFGETCOC + RSKYFQDGR + RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOC
set.seed(123)
cv.ridge = cv.glmnet(X, df1$COCAGE, alpha = 0)
plot(cv.ridge)</pre>
```





#### cv.ridge # cross-validated MSE: 1.555

```
##
## Call: cv.glmnet(x = X, y = df1$COCAGE, alpha = 0)
##
## Measure: Mean-Squared Error
##
       Lambda Index Measure
                                SE Nonzero
##
## min
          9.7
                 46
                      1.541 0.2749
                                         23
## 1se 639.8
                      1.555 0.3123
                                         23
                  1
```

### Adding interaction terms to the model

```
reg_co_5 <- lm(data = df1, COCAGE ~ IRCIGAGE*DIFGETCOC + IRSEX)
summary(reg_co_5)

##
## Call:
## lm(formula = COCAGE ~ IRCIGAGE * DIFGETCOC + IRSEX, data = df1)
##
## Residuals:
## Min    1Q Median    3Q Max
## -1.6706 -0.3222    0.0000    0.6072    1.5411</pre>
```

```
##
## Coefficients:
##
                      Estimate Std. Error t value Pr(>|t|)
                                  11.0166
                                          0.363
                                                   0.7202
## (Intercept)
                        4.0000
## IRCIGAGE
                        1.0000
                                   1.2938
                                            0.773
                                                    0.4482
## DIFGETCOC2
                       7.0092
                                  11.1295
                                           0.630
                                                   0.5356
## DIFGETCOC3
                        9.9825
                                  11.1327
                                            0.897
                                                    0.3801
## DIFGETCOC4
                        5.3807
                                  11.6387
                                            0.462
                                                    0.6486
## DIFGETCOC5
                       13.2199
                                  11.2360
                                           1.177
                                                    0.2525
## IRSEXFemale
                       -0.6735
                                  0.3778 - 1.783
                                                    0.0891
## IRCIGAGE:DIFGETCOC2 -0.6761
                                   1.2996 -0.520
                                                    0.6083
                                   1.2992 -0.663
## IRCIGAGE:DIFGETCOC3
                      -0.8611
                                                    0.5147
## IRCIGAGE:DIFGETCOC4 -0.5576
                                   1.3197 -0.422
                                                    0.6770
## IRCIGAGE:DIFGETCOC5 -1.1369
                                   1.3068 -0.870
                                                    0.3941
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 0.9149 on 21 degrees of freedom
## Multiple R-squared: 0.6238, Adjusted R-squared: 0.4446
## F-statistic: 3.482 on 10 and 21 DF, p-value: 0.00769
# Adjusted R-squared: 0.4446
# p-value: 0.00769
reg_co_6 <- lm(data = df1, COCAGE ~ DIFGETCOC*IRCIGAGE + NEWRACE2 + IRSEX + RSKCOCMON + RSKCOCWK)
summary(reg_co_6)
##
## Call:
  lm(formula = COCAGE ~ DIFGETCOC * IRCIGAGE + NEWRACE2 + IRSEX +
##
      RSKCOCMON + RSKCOCWK, data = df1)
##
## Residuals:
               1Q Median
                               30
## -1.2478 -0.2135 0.0000 0.2737 1.0647
##
## Coefficients:
                       Estimate Std. Error t value Pr(>|t|)
                      11.905933 11.497359
                                             1.036 0.3226
## (Intercept)
## DIFGETCOC2
                       0.468186 11.202066
                                             0.042
                                                     0.9674
## DIFGETCOC3
                       2.304238 11.301114
                                             0.204
                                                     0.8422
## DIFGETCOC4
                      -7.886776 12.455839 -0.633
                                                     0.5396
## DIFGETCOC5
                       6.544602 11.243498
                                             0.582
                                                     0.5723
## IRCIGAGE
                                                     0.9262
                                 1.341927
                                             0.095
                       0.127250
## NEWRACE23
                       0.479285
                                0.639380
                                             0.750
                                                     0.4692
                                             2.796
## NEWRACE25
                       3.124347
                                 1.117285
                                                     0.0174 *
## NEWRACE26
                       0.009009
                                0.637668
                                             0.014
                                                     0.9890
## NEWRACE27
                                            0.562
                       0.318757 0.567679
                                                     0.5857
## IRSEXFemale
                      -0.574050 0.486892 -1.179
                                                     0.2633
## RSKCOCMON2
                      -1.512975 1.271836 -1.190
                                                     0.2592
## RSKCOCMON3
                      -1.089306
                                           -0.718
                                1.517365
                                                     0.4878
## RSKCOCMON4
                      -0.026129 1.466706 -0.018
                                                     0.9861
## RSKCOCWK2
                                             0.381
                       0.589041 1.546323
                                                     0.7105
## RSKCOCWK3
                       0.035582 1.726412
                                           0.021
                                                     0.9839
```

```
## RSKCOCWK4
                      -0.025054
                                 1.738935 -0.014
                                                    0.9888
## DIFGETCOC2: IRCIGAGE 0.113476 1.314495
                                            0.086
                                                    0.9328
## DIFGETCOC3:IRCIGAGE 0.054463 1.330172
                                            0.041
                                                    0.9681
## DIFGETCOC4:IRCIGAGE 0.711822
                                 1.374656
                                            0.518
                                                    0.6148
## DIFGETCOC5: IRCIGAGE -0.368079
                                 1.312840 -0.280
                                                    0.7844
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.8069 on 11 degrees of freedom
## Multiple R-squared: 0.8467, Adjusted R-squared: 0.5679
## F-statistic: 3.037 on 20 and 11 DF, p-value: 0.03108
# Adjusted R-squared: 0.5679
# p-value: 0.03108
```

#### Cross-validation

```
# Full model:
glm_co2 <- glm(data = df1, COCAGE ~ DIFGETCOC + RSKYFQDGR + RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOCMON
glm_co2_cv <- cv.glm(data = df1, glm_co2)
glm_co2_cv$delta # Prediction MSE = 3.696113 3.613343

## [1] 3.696113 3.613343

# Model with the lowest cross-validated prediction MSE:
glm_co3 <- glm(data = df1, COCAGE ~ DIFGETCOC + IRCIGAGE)
glm_co_cv3 <- cv.glm(data = df1, glm_co3)
glm_co_cv3$delta # Prediction MSE = 1.246017 1.238274</pre>
```

### ## [1] 1.246017 1.238274

#### General takeaway:

The model with the lowest cross-validated prediction MSE only included two predictor variables. However, this model has quite a low adjusted r-squared value. Therefore, I would recommend further evaluation of the data and the predictor variables with high GVIF values before recommending a model.

### Question 2

Utilize classification methods to determine whether a respondent used cocaine for the first time before 18 years old (yes/no) can be effectively classified based on demographic variables, perceived risk of cocaine use, availability of cocaine, danger seeking, age of first alcohol use, and age of first cigarette use.

#### Data cleaning

```
df_20.21 |>
  select (DIFGETCOC, FUCOC18, RSKYFQDGR, RSKYFQTES, IRALCAGE, IRCIGAGE, COCEVER, COCAGE, RSKCOCMON, RSKCOCWK, NEWR
df1 <- subset(df1, !(COCAGE %in% c(991, 985, 994, 997, 998)))
df1 <- subset(df1, !(COCEVER %in% c(991))) # Exclude respondents who never used cocaine.
df1 <- subset(df1, !(DIFGETCOC %in% c(85, 94, 97, 98)))
df1 <- subset(df1, !(RSKYFQDGR %in% c(85, 94, 97, 98)))
df1 <- subset(df1, !(RSKYFQTES %in% c(85, 94, 97, 98)))
df1 <- subset(df1, !(IRALCAGE %in% c(991))) # Exclude respondents who never used alcohol.
df1 <- subset(df1, !(RSKCOCWK %in% c(85, 94, 97, 98)))
df1 <- subset(df1, !(RSKCOCMON %in% c(85, 94, 97, 98)))
df1 <- subset(df1, !(IRCIGAGE %in% c(991))) # Exclude respondents who never used cigarettes.
head(df1)
      DIFGETCOC FUCOC18 RSKYFQDGR RSKYFQTES IRALCAGE IRCIGAGE COCEVER COCAGE
##
## 2
                      2
                                3
                                                   16
## 16
              3
                      2
                                                   17
                                                                           25
                                1
                                          1
                                                            15
                                                                     1
                      2
## 20
              3
                                4
                                          3
                                                   16
                                                            29
                                                                     1
                                                                           18
              4
                      2
                                1
                                          1
                                                  14
                                                           14
                                                                     1
                                                                           19
## 28
## 29
              2
                      2
                                                  13
                                                           15
                                                                           18
                                                                     1
                      2
                                                  8
                                                                           21
## 34
              5
                                1
                                          1
                                                           15
                                                                     1
##
      RSKCOCMON RSKCOCWK NEWRACE2 IRSEX
## 2
                       4
              4
                                1
## 16
              4
                       4
                                1
                                      2
## 20
              3
                       4
                                1
## 28
             4
                      4
                                1
              2
## 29
                       4
                                1
                                      1
## 34
```

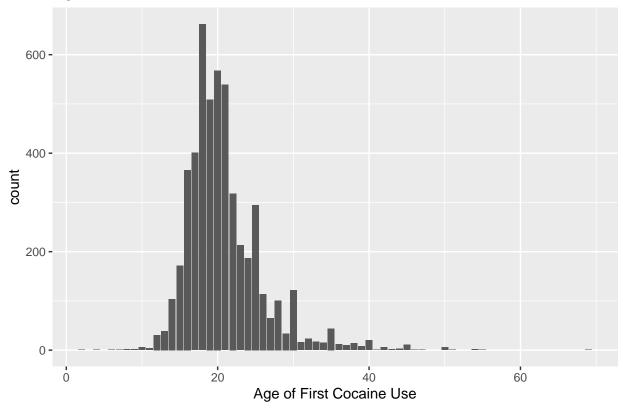
#### Convert categorical variables into factors

```
df1$COCEVER <- as.factor(df1$COCEVER)
df1$DIFGETCOC<- as.factor(df1$DIFGETCOC)
df1$RSKCOCMON <- as.factor(df1$RSKCOCMON)
df1$RSKCOCWK <- as.factor(df1$RSKCOCWK)
df1$RSKYFQDGR <- as.factor(df1$RSKYFQDGR)
df1$RSKYFQTES <- as.factor(df1$RSKYFQTES)
df1$IRSEX <- factor(df1$IRSEX, labels = c("Male", "Female"))
df1$NEWRACE2 <- factor(df1$NEWRACE2)
df1$FUCOC18 <- factor(df1$FUCOC18)</pre>
```

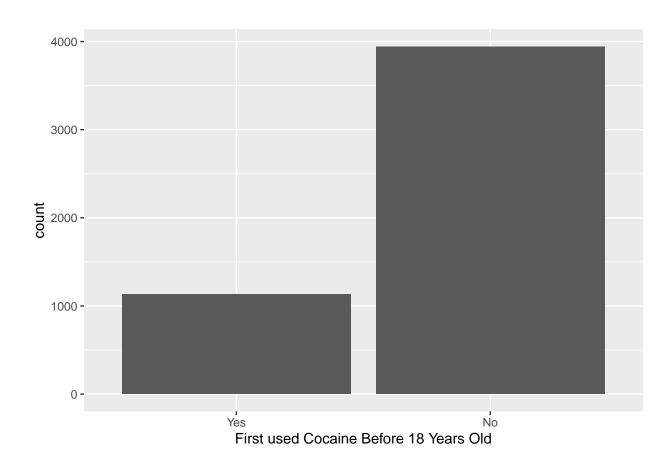
#### Plots/ exploratory data analysis

```
ggplot(df1, aes(x = COCAGE)) +
  geom_bar() +
  xlab("Age of First Cocaine Use") +
  ggtitle("Age of First Cocaine Use Distribution")
```

# Age of First Cocaine Use Distribution

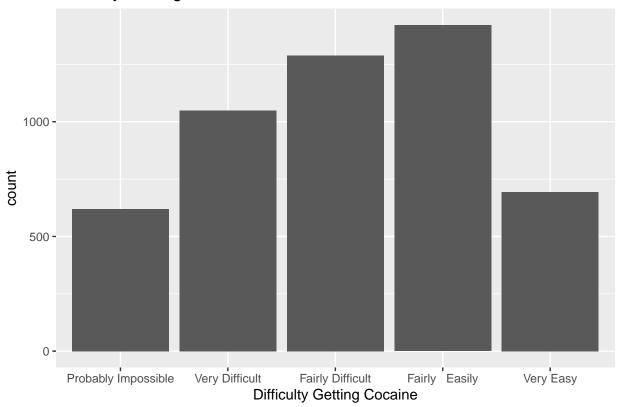


```
ggplot(df1, aes(x = FUCOC18)) +
geom_bar() +
xlab("First used Cocaine Before 18 Years Old") +
scale_x_discrete(labels=c("1" = "Yes", "2" = "No"))
```



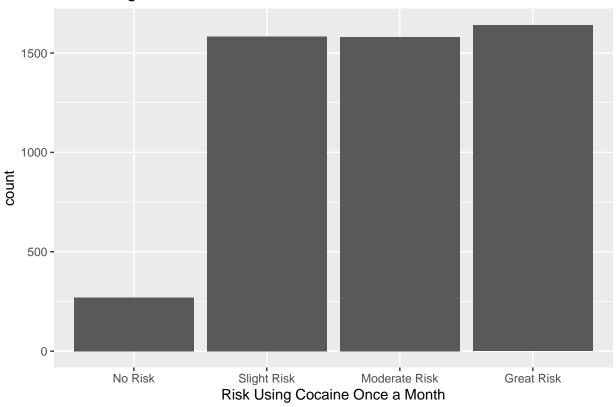
```
ggplot(df1, aes(x = DIFGETCOC)) +
  geom_bar() +
  scale_x_discrete(labels=c("1" = "Probably Impossible", "2" = "Very Difficult", "3" = "Fairly Difficult"
  xlab("Difficulty Getting Cocaine") +
  ggtitle("Difficulty Getting Cocaine Distribution")
```

# Difficulty Getting Cocaine Distribution

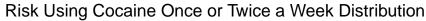


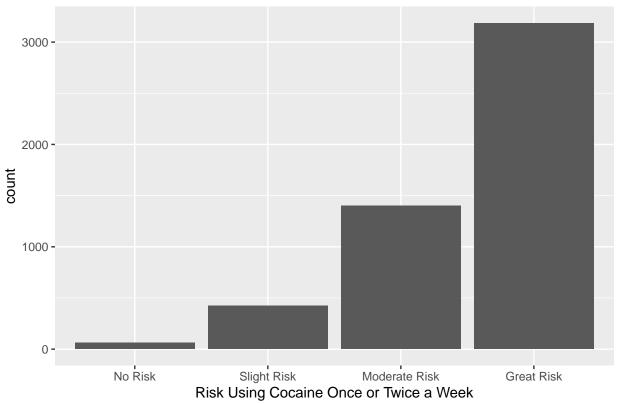
```
ggplot(df1, aes(x = RSKCOCMON)) +
  geom_bar() +
  scale_x_discrete(labels=c("1" = "No Risk", "2" = "Slight Risk", "3" = "Moderate Risk", "4" = "Great Ri
  xlab("Risk Using Cocaine Once a Month") +
  ggtitle("Risk Using Cocaine Once a Month Distribution")
```

# Risk Using Cocaine Once a Month Distribution



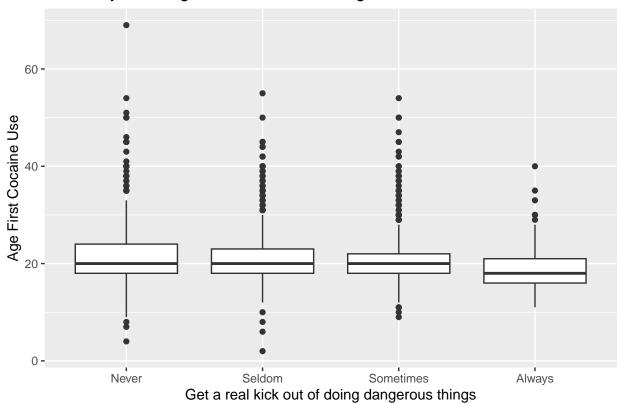
```
ggplot(df1, aes(x = RSKCOCWK)) +
  geom_bar() +
  scale_x_discrete(labels=c("1" = "No Risk", "2" = "Slight Risk", "3" = "Moderate Risk", "4" = "Great Ri
  xlab("Risk Using Cocaine Once or Twice a Week") +
  ggtitle("Risk Using Cocaine Once or Twice a Week Distribution")
```





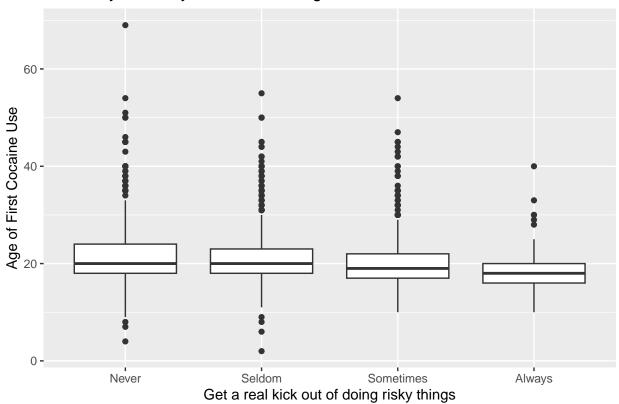
```
ggplot(df1, aes(x = RSKYFQDGR, y = COCAGE)) +
  geom_boxplot() +
  xlab("Get a real kick out of doing dangerous things") +
  ylab("Age First Cocaine Use") +
  scale_x_discrete(labels=c("1" = "Never", "2" = "Seldom", "3" = "Sometimes", "4" = "Always")) +
  ggtitle("Tendency for Dangerous Behavior and Age of First Cocaine Use")
```

# Tendency for Dangerous Behavior and Age of First Cocaine Use

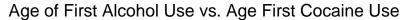


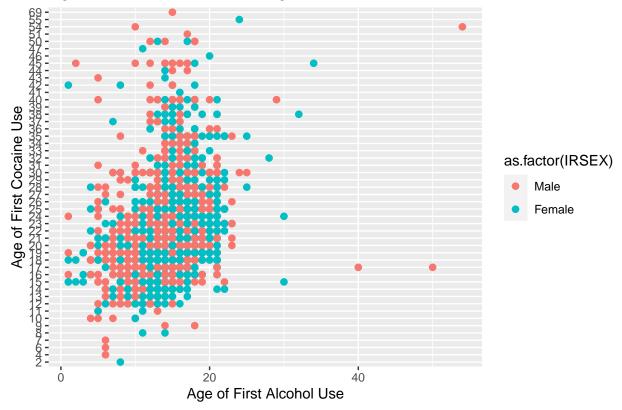
```
ggplot(df1, aes(x = RSKYFQTES, y = COCAGE)) +
  geom_boxplot() +
  xlab("Get a real kick out of doing risky things") +
  ylab("Age of First Cocaine Use") +
  scale_x_discrete(labels=c("1" = "Never", "2" = "Seldom", "3" = "Sometimes", "4" = "Always")) +
  ggtitle("Tendency for Risky Behavior and Age of First Cocaine Use")
```

# Tendency for Risky Behavior and Age of First Cocaine Use

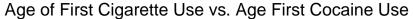


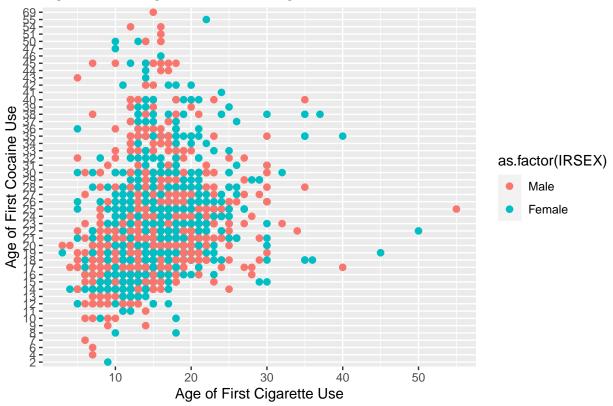
```
ggplot(df1, aes(x = IRALCAGE, y = as.factor(COCAGE), color = as.factor(IRSEX))) +
  geom_point(size = 2) +
  ggtitle("Age of First Alcohol Use vs. Age First Cocaine Use") +
  xlab("Age of First Alcohol Use") +
  ylab("Age of First Cocaine Use")
```





```
ggplot(df1, aes(x = IRCIGAGE, y = as.factor(COCAGE), color = as.factor(IRSEX))) +
  geom_point(size = 2) +
  ggtitle("Age of First Cigarette Use vs. Age First Cocaine Use") +
  xlab("Age of First Cigarette Use") +
  ylab("Age of First Cocaine Use")
```





### Logistic regression

# Full model

Predicting FUCOC18: First used cocaine before 18 years old. 1 = yes, 2 = no.

```
logreg <- glm(FUCOC18 ~</pre>
                        DIFGETCOC + RSKYFQDGR + RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOCMON + RSKCOCWK
summary(logreg)
##
## Call:
## glm(formula = FUCOC18 ~ DIFGETCOC + RSKYFQDGR + RSKYFQTES + IRALCAGE +
       IRCIGAGE + RSKCOCMON + RSKCOCWK + NEWRACE2 + IRSEX, family = binomial,
##
       data = df1)
##
## Coefficients:
##
                Estimate Std. Error z value Pr(>|z|)
## (Intercept) -3.289464
                          0.386181
                                    -8.518 < 2e-16 ***
## DIFGETCOC2
              -0.142517
                          0.140519
                                    -1.014 0.31048
## DIFGETCOC3
              -0.352274
                          0.135498
                                    -2.600 0.00933 **
## DIFGETCOC4
              -0.234533
                          0.135260
                                    -1.734 0.08293
              -0.378135
                                    -2.558
## DIFGETCOC5
                          0.147796
                                            0.01051 *
## RSKYFQDGR2
               0.099670
                          0.118968
                                     0.838
                                            0.40215
## RSKYFQDGR3 -0.126927
                          0.139946
                                    -0.907 0.36442
## RSKYFQDGR4 -0.373253
                          0.212885
                                    -1.753 0.07955
## RSKYFQTES2
                                    0.009
              0.001057
                           0.114458
                                            0.99263
```

```
## RSKYFQTES3 -0.091399
                         0.143492 -0.637 0.52415
## RSKYFQTES4 -0.608691
                         0.256123 -2.377 0.01747 *
## IRALCAGE
               0.138420 0.014115
                                  9.807 < 2e-16 ***
## IRCIGAGE
               0.181156
                         0.013345 13.574 < 2e-16 ***
## RSKCOCMON2 -0.172217
                         0.207011
                                  -0.832 0.40546
## RSKCOCMON3 -0.284822 0.222996 -1.277 0.20151
## RSKCOCMON4 -0.557617 0.232801 -2.395 0.01661 *
                                  1.407 0.15950
## RSKCOCWK2
              0.498379 0.354274
## RSKCOCWK3
               0.794486 0.363097
                                    2.188 0.02866 *
## RSKCOCWK4
             0.848723 0.371272
                                  2.286 0.02226 *
## NEWRACE22
             0.383105
                         0.214286
                                  1.788 0.07380
## NEWRACE23
                        0.285515 -1.182 0.23740
              -0.337340
## NEWRACE24
             -0.186630 0.738435
                                  -0.253 0.80047
## NEWRACE25
             -0.309381
                         0.312654
                                  -0.990 0.32240
## NEWRACE26
              -0.049339
                         0.167275 -0.295 0.76803
## NEWRACE27
              -0.579327
                         0.106765 -5.426 5.76e-08 ***
## IRSEXFemale -0.227410
                         0.074744 -3.043 0.00235 **
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 5383.6 on 5072 degrees of freedom
## Residual deviance: 4680.8 on 5047 degrees of freedom
## AIC: 4732.8
## Number of Fisher Scoring iterations: 5
# Reduced model (Removed RSKYFDGR, the variable with the least significant levels overall)
logreg2 <- glm(FUCOC18 ~ DIFGETCOC + RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOCMON + RSKCOCWK + NEWRACE2
summary(logreg2)
##
## glm(formula = FUCOC18 ~ DIFGETCOC + RSKYFQTES + IRALCAGE + IRCIGAGE +
      RSKCOCMON + RSKCOCWK + NEWRACE2 + IRSEX, family = binomial,
##
      data = df1
## Coefficients:
               Estimate Std. Error z value Pr(>|z|)
## (Intercept) -3.295490 0.383769 -8.587 < 2e-16 ***
## DIFGETCOC2 -0.144450
                         0.140308 -1.030 0.30323
## DIFGETCOC3 -0.358371
                         0.135211 -2.650 0.00804 **
## DIFGETCOC4 -0.245276
                         0.134762 -1.820 0.06875 .
## DIFGETCOC5 -0.401765
                         0.147272 -2.728 0.00637 **
## RSKYFQTES2
             0.007429
                         0.091783
                                  0.081 0.93549
## RSKYFQTES3
             -0.227770
                         0.104031 -2.189 0.02857 *
## RSKYFQTES4 -0.929852
                         0.197891 -4.699 2.62e-06 ***
## IRALCAGE
               0.139232
                         0.014078
                                  9.890 < 2e-16 ***
                         0.013324 13.591 < 2e-16 ***
## IRCIGAGE
              0.181087
## RSKCOCMON2 -0.155924
                         0.205966 -0.757 0.44903
## RSKCOCMON3 -0.264049
                         0.222158 -1.189 0.23461
## RSKCOCMON4 -0.543480
                         0.231984 -2.343 0.01914 *
```

1.374 0.16956

0.484703 0.352865

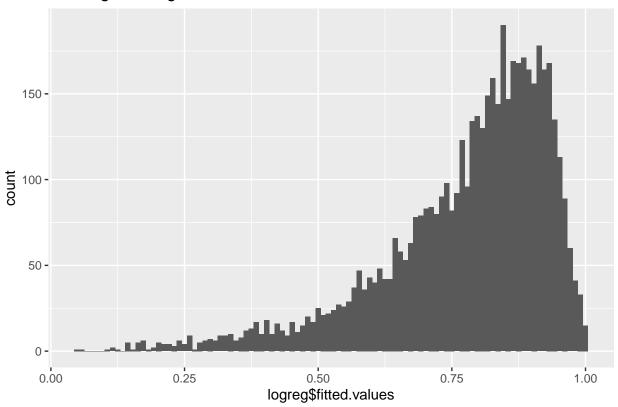
## RSKCOCWK2

```
## RSKCOCWK3
            0.788379
                      0.362053 2.178 0.02944 *
## RSKCOCWK4 0.851700 0.370256 2.300 0.02143 *
## NEWRACE22
           0.383211 0.213620 1.794 0.07283
## NEWRACE23
           -0.317186 0.285133 -1.112 0.26596
                             -0.171 0.86437
## NEWRACE24
           -0.125825
                     0.736641
## NEWRACE25
           ## NEWRACE26 -0.058411
                      0.166966 -0.350 0.72646
## NEWRACE27 -0.585598
                      0.106671 -5.490 4.02e-08 ***
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##
     Null deviance: 5383.6 on 5072 degrees of freedom
## Residual deviance: 4688.5 on 5050 degrees of freedom
## AIC: 4734.5
##
## Number of Fisher Scoring iterations: 5
```

#### Histogram of the fitted values and the plots of the OLS results

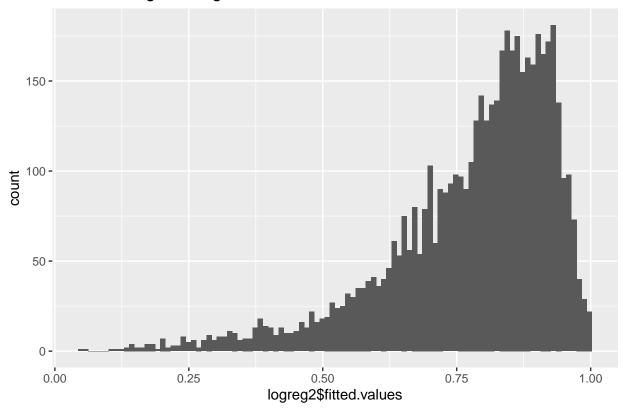
```
# Full logistic regression model
ggplot(logreg$df1, aes(x = logreg$fitted.values)) +
  geom_histogram( bins = 100) +
  ggtitle("Full Logistic Regression Model")
```

## Full Logistic Regression Model



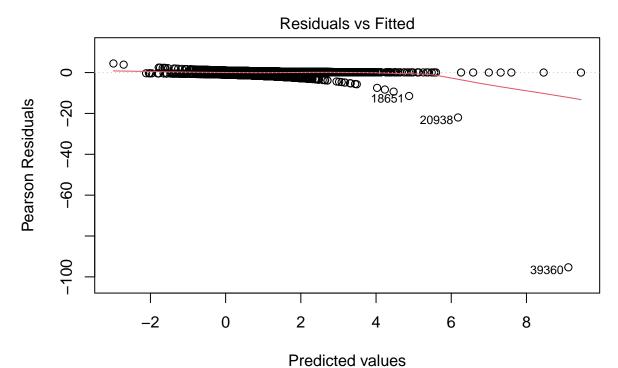
```
# Reduced logistic regression model
ggplot(logreg2$df1, aes(x = logreg2$fitted.values)) +
  geom_histogram( bins = 100) +
  ggtitle("Reduced Logistic Regression Model")
```

## Reduced Logistic Regression Model

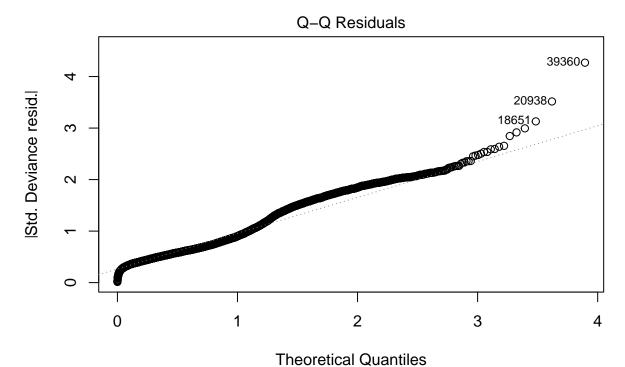


## Plots of logistic regression models

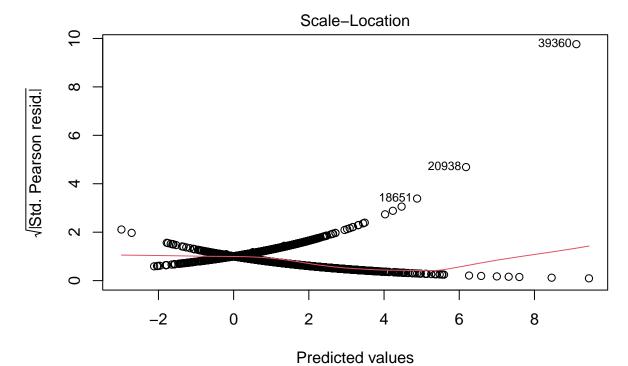
# Full logistic regression model
plot(logreg)



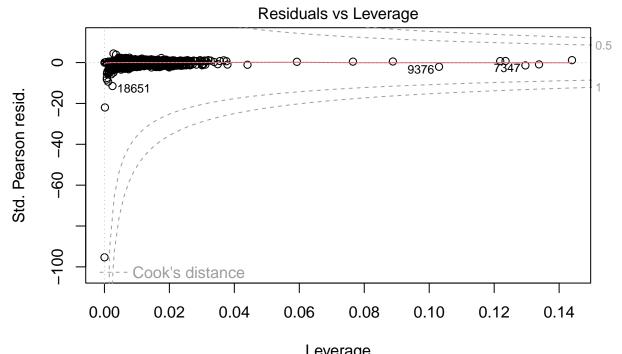
(FUCOC18 ~ DIFGETCOC + RSKYFQDGR + RSKYFQTES + IRALCAGE + IRCIGAGE



(FUCOC18 ~ DIFGETCOC + RSKYFQDGR + RSKYFQTES + IRALCAGE + IRCIGAGE

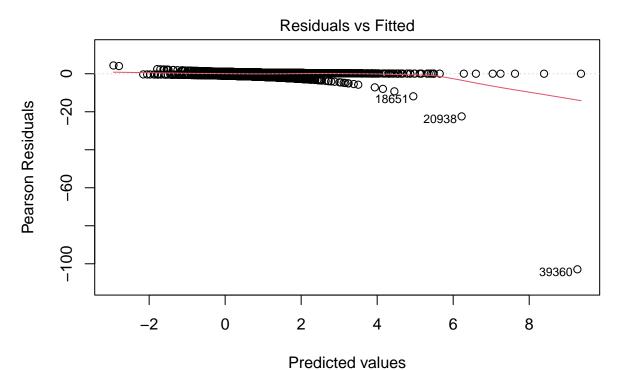


(FUCOC18 ~ DIFGETCOC + RSKYFQDGR + RSKYFQTES + IRALCAGE + IRCIGAGE

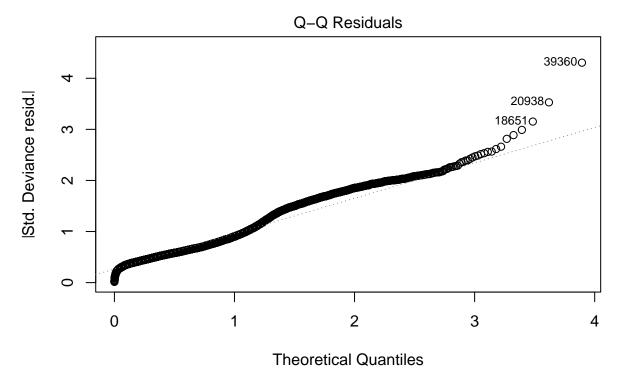


Leverage (FUCOC18 ~ DIFGETCOC + RSKYFQDGR + RSKYFQTES + IRALCAGE + IRCIGAGE

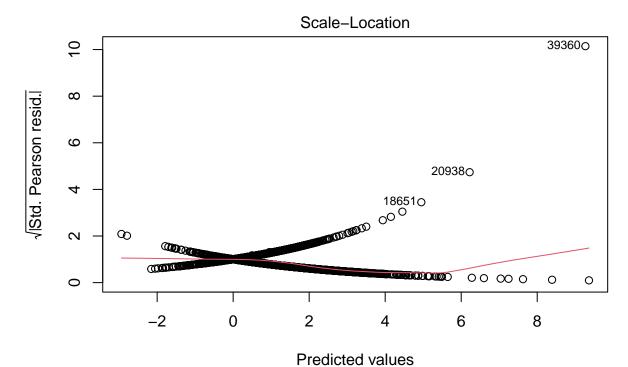
# Reduced logistic regression model
plot(logreg2)



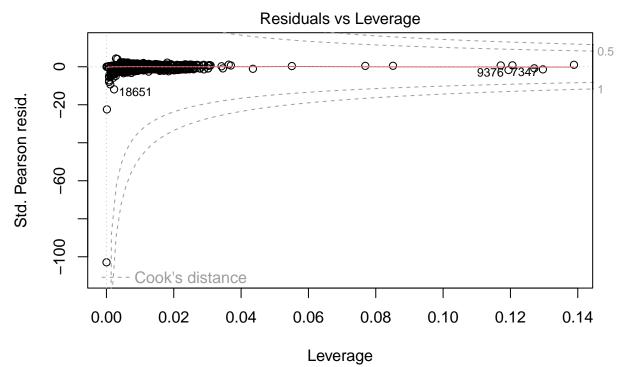
FUCOC18 ~ DIFGETCOC + RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOCMON



FUCOC18 ~ DIFGETCOC + RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOCMON



FUCOC18 ~ DIFGETCOC + RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOCMON



FUCOC18 ~ DIFGETCOC + RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOCMON

Plots of both the full and reduced models show that there are outliers in the data. Since the points curve off at the extremities of the Q-Q plot, this would indicate the data has more extreme values than data coming from a perfectly normal distribution.

#### Deviance: the measure of "goodness of fit" used in general linear models

Note: The closer the p-value is to one, the closer the model corresponds to a "perfect" saturated model.

```
# Just the intercept term/ null deviance
pchisq(logreg$null.deviance, logreg$df.null, lower.tail = FALSE)

## [1] 0.001187091

# Full model
pchisq(logreg$deviance, logreg$df.residual, lower.tail = FALSE)

## [1] 0.9999042

# Reduced model
pchisq(logreg2$deviance, logreg2$df.residual, lower.tail = FALSE)
```

## [1] 0.9998834

Both of the models are very close to 1, which suggests that they fit the data well. Specifically, the full model is a better fit according to the amount of deviance.

#### Predicting new values

#### Tune the model to select a threshold

```
df1 <- tidyr::drop_na(df1)
# Define the split between training and testing data
set.seed(1234)
training_pct <- .5</pre>
Z <- sample(nrow(df1), floor(training_pct*nrow(df1)))</pre>
log_train <- df1[Z, ]</pre>
log_test <- df1[-Z, ]</pre>
# Run the model on the training data
logreg <- glm(FUCOC18 ~ DIFGETCOC + RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOCMON + RSKCOCWK + NEWRACE2
summary(logreg)
##
## Call:
## glm(formula = FUCOC18 ~ DIFGETCOC + RSKYFQTES + IRALCAGE + IRCIGAGE +
      RSKCOCMON + RSKCOCWK + NEWRACE2 + IRSEX, family = "binomial",
##
      data = log_train)
##
## Coefficients:
             Estimate Std. Error z value Pr(>|z|)
##
## (Intercept) -3.429724  0.576343  -5.951  2.67e-09 ***
## DIFGETCOC2 -0.048536 0.202248 -0.240 0.81034
## DIFGETCOC3 -0.343506 0.190828 -1.800 0.07185
## DIFGETCOC4 -0.403279 0.189628 -2.127 0.03345 *
## DIFGETCOC5 -0.427156 0.211855 -2.016 0.04377 *
## RSKYFQTES2 -0.003562 0.128781 -0.028 0.97794
## RSKYFQTES3 -0.263333 0.148027 -1.779 0.07525
## RSKYFQTES4 -0.805029 0.299535 -2.688 0.00720 **
## IRALCAGE
            ## IRCIGAGE
            ## RSKCOCMON2 0.007186 0.274099 0.026 0.97909
## RSKCOCMON3 -0.146295 0.299351 -0.489 0.62505
## RSKCOCMON4 -0.437367 0.314575 -1.390 0.16442
## RSKCOCWK2
             0.417824 0.533985 0.782 0.43394
## RSKCOCWK3
            0.618447 0.549783 1.125 0.26063
## RSKCOCWK4 0.855958 0.561724 1.524 0.12756
## NEWRACE23 -0.259782 0.381433 -0.681 0.49583
## NEWRACE24 -0.209290 1.195018 -0.175 0.86097
## NEWRACE25 -0.282903 0.447623 -0.632 0.52738
## NEWRACE26
            0.375575
                       0.256003 1.467 0.14236
## NEWRACE27
             -0.471092
                       0.152918 -3.081 0.00207 **
## IRSEXFemale -0.079330 0.105267 -0.754 0.45109
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
```

```
## (Dispersion parameter for binomial family taken to be 1)
##
## Null deviance: 2705.2 on 2535 degrees of freedom
## Residual deviance: 2360.6 on 2513 degrees of freedom
## AIC: 2406.6
##
## Number of Fisher Scoring iterations: 5
```

#### Predicting with the test data

```
# Get predictions on the test data
Prob <- predict(logreg, type = "response", newdata = log_test)

# Set up the possible thresholds
threshold <- seq(0, 1, .01)
length(threshold)</pre>
```

## [1] 101

#### Test all the possible thresholds

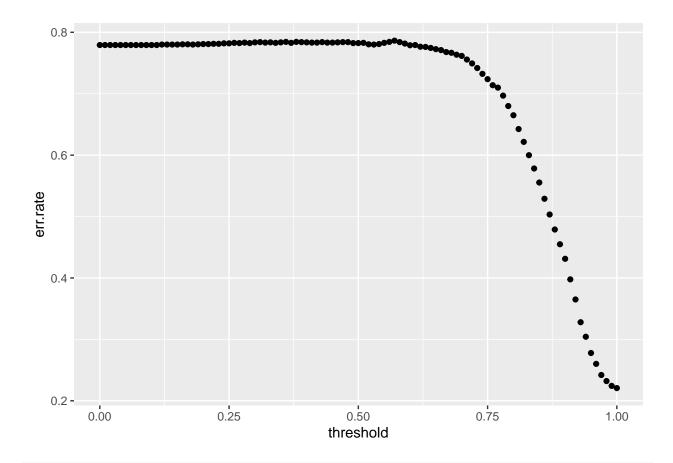
```
TPR <- FPR <- err.rate <- rep(0, length(threshold))
for (i in seq_along(threshold)) {
    Yhat <- rep(NA_character_, nrow(log_test))
    Yhat <- ifelse(Prob >= threshold[[i]], "1", "2")

    err.rate[i] <- mean(Yhat != log_test$FUCOC18)

TPR[[i]] <- sum(Yhat == "1" & log_test$FUCOC18 == "1") /
    sum(log_test$FUCOC18 == "1")

FPR[[i]] <- sum(Yhat == "1" & log_test$FUCOC18 == "2") /
    sum(log_test$FUCOC18 == "2")
}

ggplot(tibble(threshold, err.rate),
    aes(threshold, err.rate)) +
    geom_point()</pre>
```



```
table(log_test$FUCOC18)
##
     1 2
##
## 560 1977
\# What is the minimum error rate of our model? 0.2207331
min(err.rate)
## [1] 0.2207331
# What is the best threshold?
which.min(err.rate)
## [1] 101
threshold[which.min(err.rate)]
## [1] 1
Yhat <- ifelse(Prob >= threshold[which.min(err.rate)], "1", "2")
table(Yhat, log_test$FUCOC18)
##
## Yhat 1
```

2 560 1977

Determine how well the logistic regression model performs

```
round(mean(log_test$FUCOC18 == Yhat), 3) # Correct classification rate
## [1] 0.779
Correct classification rate of 77.9%
```

#### LDA & QDA

LDA: The LDA discriminant function assumes equal variance for all classes

```
suppressMessages(library(tidyverse))
library(MASS)
library(ISLR2)
# Define the split between training and testing data
set.seed(1234)
training_pct <- .5</pre>
Z <- sample(nrow(df1), floor(training_pct*nrow(df1)))</pre>
lda_train <- df1[Z, ]</pre>
lda_test <- df1[-Z, ]</pre>
lda_out <- lda(FUCOC18 ~ DIFGETCOC + RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOCMON + RSKCOCWK + NEWRACE2
Predicted.Direction_lda <- predict(lda_out, data.frame(lda_test))$class</pre>
table(lda_test$FUCOC18, Predicted.Direction_lda)
##
      Predicted.Direction_lda
##
          1
##
         81 479
```

How well did the LDA model perform?

76 1901

Correct classification rate of 78.1%

##

```
round(mean(lda_test$FUCOC18 == Predicted.Direction_lda), 3) # Classification Rate
## [1] 0.781
```

QDA: The QDA discriminant function does not assume equal variance for all classes.

```
# Define the split between training and testing data
set.seed(1234)
training_pct <- .5
Z <- sample(nrow(df1), floor(training_pct*nrow(df1)))
qda_train <- df1[Z, ]
qda_test <- df1[-Z, ]

qda_out <- qda(FUCOC18 ~ DIFGETCOC + RSKYFQTES + IRALCAGE + IRCIGAGE + RSKCOCMON + RSKCOCWK + NEWRACE2
Predicted.Direction_qda <- predict(qda_out, data.frame(qda_test))$class
table(qda_test$FUCOC18, Predicted.Direction_qda)

## Predicted.Direction_qda
## Predicted.Direction_qda</pre>
```

# ## 2 205 1772

152 408

#### How well did the QDA model perform?

```
round(mean(qda_test$FUCOC18 == Predicted.Direction_qda), 3)
## [1] 0.758
```

Correct classification rate of 75.8%

#### General takeaway:

##

The model with the highest correct classification rate on the testing data was the LDA model. Therefore, I would recommend the following model for classifying whether an respondent used cocaine for the first time before age 18:

$$\label{eq:lda} \begin{split} & \operatorname{Ida}(\operatorname{FUCOC18} \sim \operatorname{DIFGETCOC} + \operatorname{RSKYFQTES} + \operatorname{IRALCAGE} + \operatorname{IRCIGAGE} + \operatorname{RSKCOCMON} + \operatorname{RSKCOCWK} + \operatorname{NEWRACE2} + \operatorname{IRSEX}) \end{split}$$