計量報告第三組

組員:江彥亨、林汶生、吳翔詠

主題:美國房屋價格預測分析

- 1. 基礎資料分析
- 2. 個別變數迴歸討論
- 3. 總體變數迴歸討論

1. 基礎資料分析:

資料蒐集

1	房價	施工及建材品質	整體評價	地下室面積	壁爐數量
2	SalePrice	OverallQual	OverallCond	TotalBsmtSF	Fireplaces
3	208500	7	5	856	0
4	181500	6	8	1262	1
5	223500	7	5	920	1
6	140000	7	5	756	1
7	68500	4	6	520	0
8	40000	4	4	649	0
9	250000	8	5	1145	1
10	143000	5	5	796	0
11	307000	8	5	1686	1
12	200000	7	6	1107	2
13	129900	7	5	952	2
14	118000	5	6	991	2
15	129500	5	5	1040	0

1	生活面積	廚房數量	車庫停車數	車庫面積	建造年分
2	GrLiv Area	Kitchen AbvGr	GarageCars	Garage Area	YearBuilt
3	1710	1	2	548	2003
4	1262	1	2	460	1976
5	1786	1	2	608	2001
6	1717	1	3	642	1915
7	520	1	1	240	1927
8	1317	1	1	250	1920
9	2198	1	3	836	2000
10	1362	1	2	480	1993
11	1694	1	2	636	2004
12	2090	1	2	484	1973
13	1774	2	2	468	1931
14	1077	2	1	205	1939
15	1040	1	1	384	1965

1	空調有無	外部建材評等	外部建材整體評等	廚房評等
2	Central Air	ExterQual	ExterCond	KitchenQual
3	Y	Gd	TA	Gd
4	Y	TA	TA	TA
5	Y	Gd	TA	Gd
6	Y	TA	TA	Gd
7	N	TA	TA	Fa
8	N	TA	Fa	TA
9	Y	Gd	TA	Gd
10	Y	TA	TA	TA
11	Y	Gd	TA	Gd
12	Y	TA	TA	TA
13	Y	TA	TA	TA
14	Y	TA	TA	TA
15	Y	TA	TA	TA

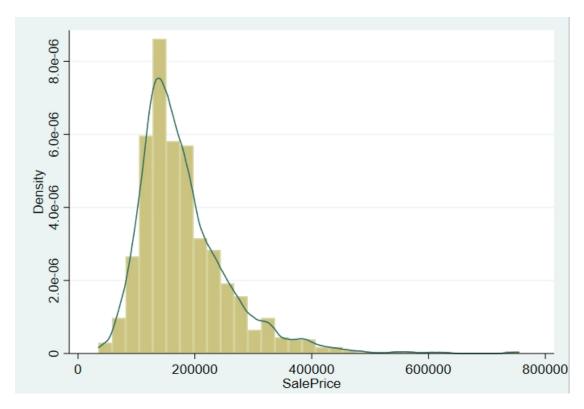
```
generate air = 1
replace air = 0 if centralair == "N"
generate exterqual level = 5
replace exterqual level = 4 if exterqual == "Gd"
replace exterqual level = 3 if exterqual == "TA"
replace exterqual level = 2 if exterqual == "Fa"
replace exterqual level = 1 if exterqual == "Po"
generate extercond level = 5
replace extercond level = 4 if extercond == "Gd"
replace extercond level = 3 if extercond == "TA"
replace extercond level = 2 if extercond == "Fa"
replace extercond level = 1 if extercond == "Po"
generate kitchenqual level = 5
replace kitchenqual level = 4 if kitchenqual == "Gd"
replace kitchenqual level = 3 if kitchenqual == "TA"
replace kitchenqual level = 2 if kitchenqual == "Fa"
replace kitchenqual level = 1 if kitchenqual == "Po"
```

我們生產一個 air 變數,將 CentralAir 的有無轉變成一個二元變數去分析,接著我們將剩下的評等從評等最高到最低依序設定為5到1。

	air	exterqual_~1	extercond_~1	kitchenqu~el
1	1	4	3	4
2	1	3	3	3
3	1	4	3	4
4	1	3	3	4
5	0	3	3	2
6	0	3	2	3
7	1	4	3	4
8	1	3	3	3
9	1	4	3	4
10	1	3	3	3
11	1	3	3	3
12	1	3	3	3
13	1	3	3	3
14	1	5	3	.5
15	1	3	3	3

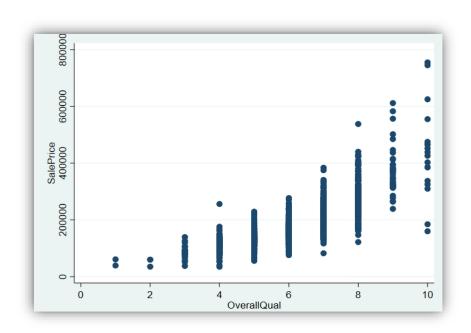
圖表

(一)直方圖

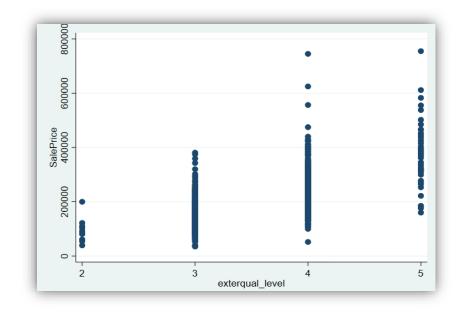


可看出售價眾數位在15、16萬,且是右尾分布。

(二)散佈圖

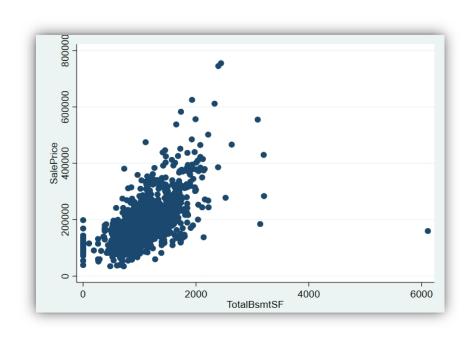


上圖為售價和施工及建材品質的散佈圖,可看出品質和售價是正相關,且品質越高數據越離散。

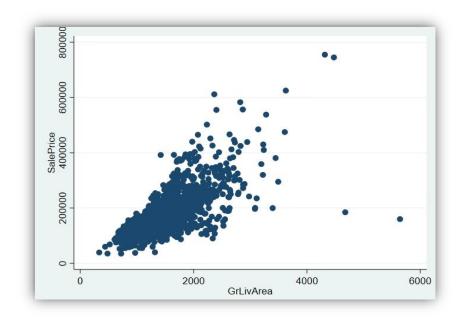


上圖為售價和外部建材評等的散佈圖,可看出評等和售價

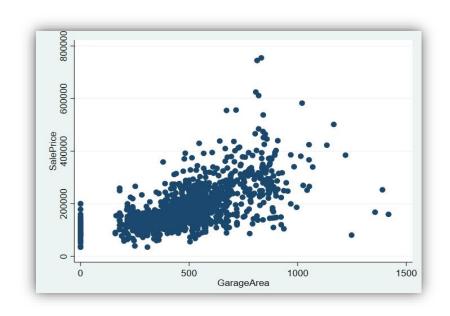
是正相關,且評等越高數據越離散。



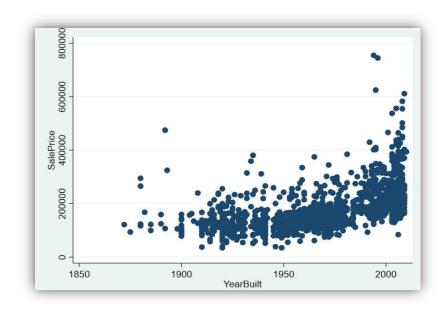
上圖是售價和地下室面積的散佈圖,可看出大部分面積都 集中在 2000 平方英尺以內。



上圖是售價和生活面積的散佈圖,可看出大部分面積都集中在 1500-2500 平方英尺中。



上圖是售價和車庫面積的散佈圖,可看出大部分面積都集中在 250-1000 平方英尺中。



上圖是售價和建造年代的散佈圖,可看出年分越新,越容 易有較高的售價,且資料越離散。

2. 個別變數迴歸討論:

*房屋各項品質

. reg saleprio	ce overallqual						
Source	ss	df	MS	Numb	er of ob	s =	1,459
				- F(1,	1457)	=	2436.53
Model	5.7621e+12	1	5.7621e+12	? Prob	> F	=	0.0000
Residual	3.4456e+12	1,457	2.3649e+09	R-sq	uared	=	0.6258
				- Adj	R-square	d =	0.6255
Total	9.2077e+12	1,458	6.3153e+09	_	MSE	=	48630
saleprice	Coef.	Std. Err.	t	P> t	[95%	Conf.	Interval]
overallqual _cons	45450.21 -96318.99	920.7672 5759.227	49.36 -16.72	0.000 0.000	43644 -10761		47256.38 -85021.73

根據結果顯示,建材與施工品質具顯著性,且跟房價之間 具高度相關性

. reg saleprice overallqual exterqual_level kitchenqual_level

Source	SS	df	MS		er of obs	3 = =	1,459
Model Residual	6.1076e+12 3.1001e+12	3 1,455	2.0359e+1 2.1306e+0	2 Prob 9 R-sq	F(3, 1455) Prob > F R-squared Adj R-squared Root MSE		955.52 0.0000 0.6633
Total	9.2077e+12	1,458	6.3153e+0	-			0.6626 46159
saleprice	Coef.	Std. Err.	t	P> t	[95% (Conf.	Interval]
overallqual exterqual_~1 kitchenqu~el _cons	32707.8 20307.05 20459.99 -159396.8	1341.899 3423.109 2756.357 7485.392	24.37 5.93 7.42 -21.29	0.000 0.000 0.000 0.000	30075 13592 15053 -174080	. 29 . 13	35340.07 27021.81 25866.85 -144713.5

三項變數皆具有顯著性,但仍是第一項變數影響最大

*房屋評級

. reg saleprice overallcond extercond_level

Source	SS	df	ns	Number of obs	=	1,459 6.56
Model Residual	8.2169e+10 9.1256e+12	2 1,456	4.1085e+10 6.2676e+09	Prob > F	=	0.0015 0.0089 0.0076
Total	9.2077e+12	1,458	6.3153e+09		=	79168
saleprice	Coef.	Std. Err.	t	P> t [95% Co	onf.	Interval]
overallcond extercond_~1 _cons	-7173.961 13118.97 180476.6	2022.074 6409.271 18670.91	-3.55 2.05 9.67	0.000 -11140.4 0.041 546.57 0.000 143851.	79	-3207.472 25691.36 217101.4

雖結果顯示兩變數在 5%顯著水準下皆具顯著性,但整體評 級之係數為負

. reg saleprice overallcond extercond_level overallqual exterqual_level

Source	SS	df	MS	Number of obs F(4, 1454)	3 =	1,459 677.21	
Model Residual	5.9916e+12 3.2161e+12	4 1,454	1.4979e+12 2.2119e+09	Prob > F R-squared	=	0.0000 0.6507 0.6498	
Total	9.2077e+12	1,458	6.3153e+09	Adj R-squared Root MSE	=	47031	
saleprice	Coef.	Std. Err.	t 1	P> t [95% (Conf.	Interval]	
overallcond extercond_~1 overallqual exterqual_~1cons	724.4031 949.8188 35883.01 31893.24 -153241	1215.985 3816.76 1295.371 3139.57 13449.57	0.25 (27.70 (10.16 (0.551 -1660.8 0.804 -6537.3 0.000 33342 0.000 25734 0.000 -179623	L25 . 02 . 67	3109.675 8436.762 38424.01 38051.81 -126858.4	厌

此嘗試額外加入兩項品質變數,可發現兩評級變數並無顯

著性,判斷可能房屋相關評級並沒有太大參考價值,對於 房價並非主要影響因素

*廚房數量

. reg saleprice kitchenabvgr

Source	SS	df	MS	Number of obs	=	1,459
Model Residual	1.7014e+11 9.0376e+12	1 1,457	1.7014e+11 6.2029e+09	R-squared	=	27.43 0.0000 0.0185
Total	9.2077e+12	1,458	6.3153e+09	- Adj R-squared Root MSE	=	0.0178 78758
saleprice	Coef.	Std. Err.	t	P> t [95% Co	onf.	Interval]
kitchenabvgr _cons	-49011.47 232226.2	9358.057 10008.9		0.000 -67368. 0.000 212592		-30654.76 251859.5

結果顯示廚房數量具有顯著性,且廚房數量愈多房價就愈 低

. reg kitchenabvgr kitchenqual level

Source	ss	df	MS		er of ob	s = =	1,459 44.60
Model Residual	2.10401156 68.7266944	1 1,457	2.10401156 .047170003	Frob R-sq	uared	=	0.0000 0.0297
Total	70.830706	1,458	.048580731	-	R-square MSE	d = =	0.0290 .21719
kitchenabvgr	Coef.	Std. Err.	t	P> t	[95%	Conf.	Interval]
kitchenqu~el _cons	0572224 1.247533	.0085679 .0306172	-6.68 40.75	0.000 0.000	0740 1.187		0404156 1.307591

再將廚房數量對廚房品質做迴歸,發現當廚房數量愈高

時, 厨房品質就愈低,可解釋為何厨房數量高時,房價卻 相對較低

*中央空調

. reg saleprice air

Source	ss	df	MS	Number of o)bs = =	1,459 98.27
Model Residual	5.8179e+11 8.6259e+12	1 1,457	5.8179e+11 5.9203e+09	R-squared	=	0.0000 0.0632
Total	9.2077e+12	1,458	6.3153e+09	- Adj R-squar • Root MSE	ed = =	0.0625 76944
saleprice	Coef.	Std. Err.	t	P> t [95%	Conf.	Interval]
air _cons	80936.34 105264.1	8164.545 7894.262	9.91 13.33		20.82 78.74	96951.86 120749.4

根據結果顯示,有無空調具有顯著性

*壁爐數量

. reg saleprice fireplaces

Source	ss	df	MS	Number of obs		1,459
Model Residual	2.0078e+12 7.1999e+12	1 1,457	2.0078e+12 4.9416e+09	R-squared	= = =	406.31 0.0000 0.2181
Total	9.2077e+12	1,458	6.3153e+09	- Adj R-squared Root MSE	=	0.2175 70296
saleprice	Coef.	Std. Err.	t	P> t [95% C	onf.	Interval]
fireplaces _cons	57561.95 145619.9	2855.654 2540.791		0.000 51960. 0.000 140635		63163.58 150603.9

根據結果顯示,壁爐數量具有顯著性

*車庫容量大小

. reg saleprice garagecars garagearea

Source	ss	df	MS	Number of ob:	_	1,459
Model Residual	3.9179e+12 5.2899e+12	2 1,456	1.9589e+12 3.6331e+09		= = =	539.18 0.0000 0.4255 0.4247
Total	9.2077e+12	1,458	6.3153e+09		=	60276
saleprice	Coef.	Std. Err.	t	P> t [95% (Conf.	Interval]
garagecars garagearea _cons	43404.8 97.74432 57999.68	4491.942 15.70085 4073.082	9.66 6.23 14.24	0.000 34593 0.000 66.94 0.000 50009	562	52216.17 128.543 65989.41

*各項空間大小

. reg saleprice grlivarea totalbsmtsf garagearea

Source	ss	df	Ms		er of ob:	в =	1,459
Model	6.0980e+12	3	2.0327e+12	2 Prob		=	951.05 0.0000
Residual	3.1098e+12	1,455	2.1373e+09	•	uared R-square	= d =	0.6623 0.6616
Total	9.2077e+12	1,458	6.3153e+09	9 Root	MSE	=	46231
saleprice	Coef.	Std. Err.	t	P> t	[95% (Conf.	Interval]
grlivarea totalbsmtsf	68.72908 49.25343	2.728374 3.306774	25.19 14.89	0.000 0.000	63.37° 42.760		74.08104 55.73998
garagearea	103.278	6.835806	15.11	0.000	89.86	895	116.6871
_cons	-24190.14	4047.597	-5.98	0.000	-32129	. 89	-16250.39

根據結果顯示,各項變數皆具顯著性

. reg saleprice grlivarea totalbsmtsf garagearea if grlivarea $\!<\!4500$ & totalbsmts $\!>\!$ f $\!<\!3000$

Source	នន	df	ns	Number of ob	s = =	1,454 1294.84
Model Residual	6.5495e+12 2.4448e+12	3 1,450	2.1832e+12 1.6861e+09	R-squared	=	0.0000 0.7282 0.7276
Total	8.9943e+12	1,453	6.1902e+09	- Adj R-square • Root MSE	=	41062
saleprice	Coef.	Std. Err.	t	P> t [95%	Conf.	Interval]
grlivarea totalbsmtsf garagearea _cons	75.5765 63.85078 93.93778 -44837.37	2.463332 3.124222 6.119429 3795.04	30.68 20.44 15.35 -11.81	0.000 70.74 0.000 57.7 0.000 81.9 0.000 -52281	223 339	80.40858 69.97926 105.9417 -37393.02

去除離群值後,整體檢定統計量及 R-square 皆有所提升

SS

*整體

Source

reg saleprice overallqual exterqual_level totalbsmtsf air fireplaces grlivarea kitchenabvgr kitchenqual_level garagecars garagearea yearbuilt

MS

Number of obs

1,459

df

Model Residual Total	7.2840e+12 1.9237e+12 9.2077e+12	11 1,447 1,458	6.6218e+11 1.3294e+09 6.3153e+09	R-squared Adj R-square	= = = d = =	498.09 0.0000 0.7911 0.7895 36462
saleprice	Coef.	Std. Err.	t	P> t [95%	Conf.	Interval]
overallqual exterqual_~l totalbsmtsf air fireplaces grlivarea kitchenabvgr kitchenqu~el garagecars garagearea	12830.97 13866.58 24.87214 -818.7146 9468.35 48.0836 -19472.11 13527.6 8997.467 16.53916	1276.553 2826.798 2.785131 4340.047 1751.834 2.63283 4727.342 2216.286 2926.014 9.888718	4.91 8.93 -0.19 5.40 18.26 -4.12 6.10 3.07 1.67	0.000 10326 0.000 8321. 0.000 19.40 0.850 -9332. 0.000 6031. 0.000 42.91 0.000 -28745 0.000 9180. 0.002 3257. 0.095 -2.858	524 881 171 943 903 .28 126 784	15335.06 19411.64 30.33546 7694.742 12904.76 53.24817 -10198.93 17875.08 14737.15 35.93692
yearbuilt _cons	187.4218 -468956	46.24511 86165.29		0.000 96.70 0.000 -63797		278.1364 -299933.8

根據結果顯示,大部分變數都具有顯著性,唯獨有無中央空調這項變數不具有顯著的解釋性,但在先前的簡單迴歸中是具有顯著性的,推測原因可能是因為,其實在所有房屋樣本中絕大多數都是有中央空調的,少部分房屋才沒有中央空調,而沒有中央空調的大部分房價都相對較低,也因此在簡單迴歸時會具有正的顯著性,但在整體迴歸中,這項變數本身影響力就不大,且大部分房屋都有中央空調,因此在整體迴歸中該項係數才會變得不顯著。

3 整體迴歸討論:

在看完自變數的基礎統計數據和個別的簡單回歸完 後,我們開始討論全部自變數加進來的複迴歸。

. reg saleprice overallqual exterqual_level totalbsmtsf air fireplaces grlivare > a kitchenabvgr kitchenqual_level garagecars garagearea yearbuilt

1,459 498.09	os = =	ber of ob: 1, 1447)		MS	df	ss	Source
0.0000	=	1, 1447) b > F		6.6218e+11	11	7.2840e+12	Model
0.7911	=	quared	9 R-s	1.3294e+09	1,447	1.9237e+12	Residual
0.7895	ed =	R-square	– Adj				
36462	=	t MSE	9 Roc	6.3153e+09	1,458	9.2077e+12	Total
Interval]	Conf.	[95%	P> t	t	Std. Err.	Coef.	saleprice
15335.06	5.88	10326	0.000	10.05	1276.553	12830.97	overallqual
19411.64	524	8321.	0.000	4.91	2826.798	13866.58	exterqual ~1
30.33546	0881	19.40	0.000	8.93	2.785131	24.87214	totalbsmtsf
7694.742	171	-9332.	0.850	-0.19	4340.047	-818.7146	air
12904.76	943	6031.	0.000	5.40	1751.834	9468.35	fireplaces
53.24817	L903	42.91	0.000	18.26	2.63283	48.0836	grlivarea
-10198.93	5.28	-28745	0.000	-4.12	4727.342	-19472.11	kitchenabvgr
17875.08	126	9180.	0.000	6.10	2216.286	13527.6	kitchenqu~el
14737.15	784	3257.	0.002	3.07	2926.014	8997.467	garagecars
35.93692	3591	-2.858	0.095	1.67	9.888718	16.53916	garagearea
278.1364	715	96.70	0.000	4.05	46.24511	187.4218	yearbuilt
-299933.8		-63797	0.000	-5.44	86165.29	-468956	cons

可以看到幾個有趣的現象,其中 air(是否有空調)變數 p 值是非常大的,顯然是不顯著的,再來是

kitchenabver

(廚房數量)變數,如果按照邏輯上來講的話,廚房數量應該和房價市正相關,可是在上圖可以看到,它的係數是負的,因此接下來針對這兩個變數來討論。

sal	eprice	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
overa	llqual	13295.85	1270.449	10.47	0.000	10803.73	15787.97
exterqual	level	13219.16	2807.146	4.71	0.000	7712.646	18725.68
total	_ bsmtsf	25.74344	2.771119	9.29	0.000	20.30759	31.17928
	air	-34992.82	10406.96	-3.36	0.001	-55407.2	-14578.45
fire	places	8503.969	1748.722	4.86	0.000	5073.663	11934.27
grl	ivarea	51.00897	13.59223	3.75	0.000	24.34635	77.67159
kitche	nabvgr	29790.72	17335.72	1.72	0.086	-4215.148	63796.58
kitchenqual	level	13278.92	2201.032	6.03	0.000	8961.364	17596.48
gara	gecars	9256.809	2903.665	3.19	0.001	3560.958	14952.66
gara	gearea	16.05	9.809421	1.64	0.102	-3.192226	35.29223
yea	rbuilt	155.3813	46.34119	3.35	0.001	64.47805	246.2845
	area	-26.87746	9.782251	-2.75	0.006	-46.06639	-7.688529
	airr	26.86249	7.302594	3.68	0.000	12.53767	41.18731
	_cons	-425603.7	88945.49	-4.78	0.000	-600079.9	-251127.6

我們首先產生一個新變數 airr(是否有中央空調 * 生

活面積),在上圖可以看到原本的 air 變數變得顯著,但它的係數還是負的,或許是沒有考慮所在地區可能影響是否該有空調的原因所導致的。

saleprice	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
overallqual	12931.67	1272.062	10.17	0.000	10436.39	15426.96
exterqual level	13468.54	2818.461	4.78	0.000	7939.835	18997.25
totalbsmtsf	25.61466	2.782878	9.20	0.000	20.15575	31.07357
air	-147.1988	4327.994	-0.03	0.973	-8637.017	8342.62
fireplaces	8896.24	1753.015	5.07	0.000	5457.516	12334.96
grlivarea	83.1465	10.45753	7.95	0.000	62.63295	103.66
kitchenabvgr	38055.03	17263.84	2.20	0.028	4190.172	71919.88
kitchenqual level	13168.66	2210.343	5.96	0.000	8832.833	17504.48
garagecars	8947.229	2914.995	3.07	0.002	3229.158	14665.3
garagearea	16.31749	9.851563	1.66	0.098	-3.007397	35.64237
yearbuilt	176.824	46.17188	3.83	0.000	86.25301	267.3951
area	-33.45497	9.659022	-3.46	0.001	-52.40217	-14.50778
_cons	-506830.8	86533.44	-5.86	0.000	-676575.3	-337086.3

再來產生另一個變數 area(**廚房數量 * 生活面積**), 在上圖可以看到廚房係數由負轉正,同時考慮交互項 的情況下係數加總也還是正的,較符合我們的直覺, 廚房數量愈多,房價愈高。

最後我們來做異質性的檢定,我們用 white 異質性來 檢定模型是否有異質性。

Source	SS	df	MS		=	
				F(2, 1456)	=	1196.03
Model	5.7105e+22	2	2.8553e+22	Prob > F	=	0.0000
Residual	3.4759e+22	1,456	2.3873e+19	R-squared	=	0.6216
				Adj R-squared	=	0.6211
Total	9.1864e+22	1,458	6.3007e+19	Root MSE	=	4.9e+09

在上圖可以看到,p值是趨近於0的,因此此模型是

有異質性的,為了修正異質性,我們採用可行 GLS 來 做調整,在不知道異質性的形勢下,用這個方法是比 WLS 方法來的合適一點。

Source	SS	df	MS	Number of obs	=	1,459 5777.81
Model Residual	240085.086 5469.88067		21825.9169 3.7775 4 19	Prob > F R-squared	=	0.0000
Total	245554.966	1,459	168.303609	Adj R-squared Root MSE	=	0.9776 1.9436

saleprice_w	Coef.	Std. Err.	t	P> t	[95% Conf.	. Interval]
overallqual w	10775.32	824.2749	13.07	0.000	9158.417	12392.22
exterqual level w	16162.59	2031.105	7.96	0.000	12178.36	20146.81
totalbsmtsf w	30.62249	2.049096	14.94	0.000	26.60297	34.642
air w	697.7357	2942.831	0.24	0.813	-5074.932	6470.403
fireplaces w	6876.144	1223.553	5.62	0.000	4476.019	9276.27
grlivarea w	45.01362	2.058213	21.87	0.000	40.97622	49.05102
kitchenab v gr w	-21274.16	3733.624	-5.70	0.000	-28598.04	-13950.27
citchenqual level w	10356.3	1431.041	7.24	0.000	7549.162	13163.43
garagecars w	6634.281	1814.218	3.66	0.000	3075.505	10193.06
garagearea w	18.61719	5.831736	3.19	0.001	7.177637	30.05675
yearbuilt_w	-41.35094	3.573386	-11.57	0.000	-48.3605	-34.34137

比較原本的數據來看的話,可以發現 garagecars(停車場面積)p 值變得更為顯著,總體 R-squared 大幅提升, Std. Err.下降,大部分自變數係數與原本的數據差異不大,但可以發現 yearbuilt(建造年代)由正轉負,正常來說,yearbuilt 越大,房屋越新,房價越高,但此時卻有負的係數出現。

 yearbuilt
 11925.97
 4805.923
 2.48
 0.013
 2498.646
 21353.3

 yearbuilt2
 -3.001782
 1.228914
 -2.44
 0.015
 -5.412427
 -.5911375

嘗試加入它的平方項後,在上圖可以發現二者在5%

水準下是顯著地且係數一正一負,說明最新建的房屋 不一定是最貴的。

 yearbuilt_w
 -369.6658
 26.51611
 -13.94
 0.000
 -421.6799
 -317.6517

 yearbuilt2_w
 .1750699
 .0140229
 12.48
 0.000
 .1475624
 .2025773

但是在使用 GLS 調整完後二者的係數還是跟原本的資料是相反的,原因可能是課本中說的誤差的條件平均數不為 0,又或是其他因素所導致的。

結論:在整體迴歸方面可以看出來生活面積、房屋品質、停車場面積影響房價最多,總體 R-squared 也蠻大的,大致上對房價預測的結果還算滿意,在最後GLS 調整完後出現的問題,可能的原因有可能為在原始的資料集中有 80 多個欄位,我們只取了其中跟房價相關係數較大的或我們感興趣的欄位作分析,在報告中問到的房屋種類等等並未加以討論,或許還有一些問題沒被發現,導致一些誤差的產生。

分工:ppt 跟書面報告分成三部分,如第一頁顯示。

分工如下:1: 林汶生 2: 江彥亨 3: 吳翔詠

Ppt 整理: 江彥亨 書面整理: 吳翔詠