DSC 423: Data Analysis & Regression

Assignment 5: Variable Screening

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Honor Statement: I, Kushal Navghare, assure that I have completed this work independently.

The solutions given are entirely my own work.

1. The purpose of k-fold cross validation is often misunderstood.

a. How do you use cross validation to select a final (or production) model? Note: it is not the "best" of the k models you have built using cross validation. Ans: K-Fold cross validation technique splits the data into k equal parts and considers the k-1 folds as part of training set, the remaining fold is kept aside for testing. The process builds k versions of different model and the overall accuracy metric is aggregated at the end. For each iteration, a new model is trained completely independent of the previous iteration. This way, we get to see more generalized version of the model.

However, to use this technique efficiently, we perform multiple iteration of k-fold cross validation and test multiple assumptions in such way. For example, we can try different set of features for each iteration of k-fold validation. This way, we get different performance metric for each iteration and these metrics can be compared to decide the best version of model and set of features which yields more generalized and accurate predictions on future dataset.

2. The pgatour2006.csv dataset contains data for 196 players. The variables in the dataset are:

- Player's name
- PrizeMoney = average prize money per tournament
- DrivingAccuracy = percent of times a player is able to hit the fairway with his tee shot
- GIR = percent of time a player was able to hit the green within two or less than par (Greens in Regulation)
- BirdieConversion = percentage of times a player makes a birdie or better after hitting the green in regulation
- PuttingAverage = putting performance on those holes where the green was hit in regulation.
- PuttsPerRound= average number of putts per round (shots played on the green)

```
# read file
raw_df <- read.csv(paste0(dir.path, 'data/pgatour2006.csv'))
# summary
dim(raw_df)</pre>
```

[1] 196 11

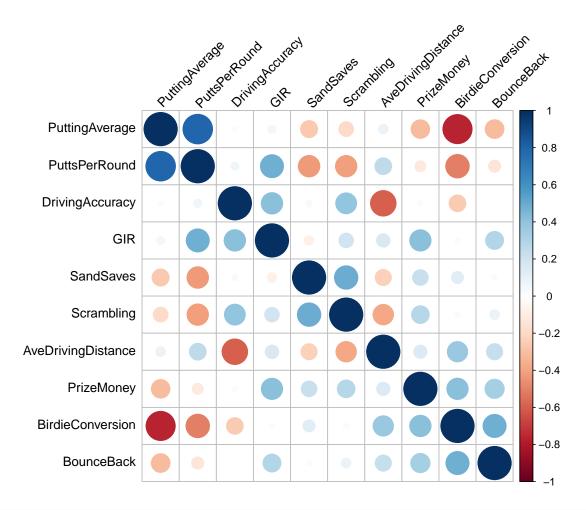
summary(raw_df)

AveDrivingDistance DrivingAccuracy ## Name PrizeMoney ## Length: 196 Min. : 2240 Min. :265.9 Min. :49.75 ## Class :character 1st Qu.: 17369 1st Qu.:283.6 1st Qu.:59.76 Mode :character Median : 36644 Median :288.2 Median :63.24

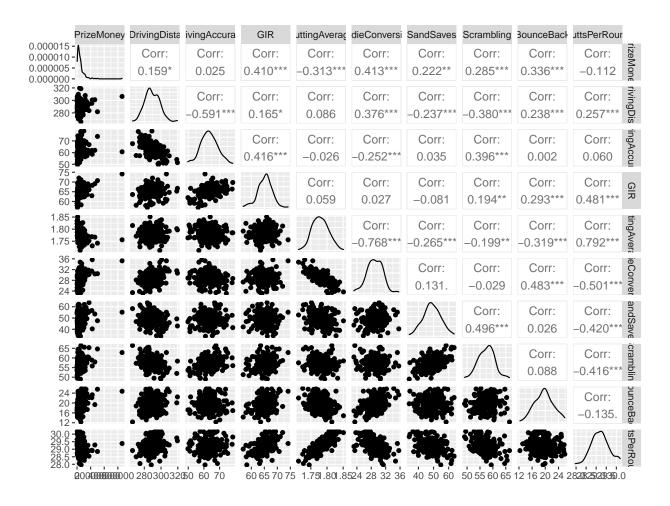
```
##
                              : 50891
                                        Mean
                                                :289.5
                                                                   :63.38
                       Mean
                                                            Mean
##
                       3rd Qu.: 57915
                                        3rd Qu.:295.5
                                                            3rd Qu.:66.97
                                                            Max.
##
                              :662771
                                        Max.
                                                :319.6
                                                                   :78.43
##
                    PuttingAverage
                                    BirdieConversion
                                                        SandSaves
         GIR
##
   Min.
           :56.87
                    Min.
                           :1.712
                                    Min.
                                            :23.17
                                                      Min.
                                                             :33.91
   1st Qu.:63.52
                    1st Qu.:1.763
##
                                    1st Qu.:27.51
                                                      1st Qu.:45.13
   Median :65.36
                    Median :1.778
                                    Median :29.01
                                                      Median :48.66
##
##
   Mean
           :65.19
                    Mean
                           :1.780
                                    Mean
                                            :28.98
                                                      Mean
                                                             :48.97
##
   3rd Qu.:66.77
                    3rd Qu.:1.796
                                    3rd Qu.:30.55
                                                      3rd Qu.:52.87
##
   Max.
           :74.15
                    Max.
                           :1.851
                                    Max.
                                            :35.66
                                                      Max. :63.64
      Scrambling
                      BounceBack
                                    PuttsPerRound
##
           :49.02
                           :12.29
                                           :27.96
  Min.
                    Min.
                                    Min.
##
  1st Qu.:55.26
                    1st Qu.:17.56
                                    1st Qu.:28.91
## Median :57.65
                    Median :19.62
                                    Median :29.19
## Mean
           :57.49
                           :19.60
                                           :29.20
                    Mean
                                    Mean
## 3rd Qu.:59.46
                    3rd Qu.:21.31
                                    3rd Qu.:29.48
                           :25.93
## Max.
           :66.45
                    Max.
                                    Max.
                                            :30.19
str(raw_df)
## 'data.frame':
                    196 obs. of 11 variables:
   $ Name
                               "Aaron Baddeley" "Adam Scott" "Alex Aragon" "Alex Cejka" ...
                               60661 262045 3635 17516 16683 107294 50620 57273 86782 23396 ...
##
   $ PrizeMoney
                        : int
                               288 301 303 289 288 ...
   $ AveDrivingDistance: num
## $ DrivingAccuracy
                               60.7 62 51.1 66.4 63.2 ...
                       : num
## $ GIR
                        : num
                               58.3 69.1 59.1 67.7 64 ...
## $ PuttingAverage
                        : num
                               1.75 1.77 1.79 1.78 1.76 ...
##
   $ BirdieConversion : num 31.4 30.4 29.9 29.3 29.3 ...
## $ SandSaves
                        : num 54.8 53.6 37.9 45.1 52.4 ...
## $ Scrambling
                        : num 59.4 57.9 50.8 54.8 57.1 ...
## $ BounceBack
                        : num 19.3 19.4 16.8 17.1 18.2 ...
## $ PuttsPerRound
                        : num 28 29.3 29.2 29.5 28.9 ...
# check correlation
cor_df <- cor(raw_df %>% select_if(is.numeric))
corrplot(cor_df,
         type="full",
         order="hclust",
```

a. Build a complete first-order model. Evaluate the model using 5-fold cross validation. If necessary, remove a non-significant variable and repeat until you have your final first-order model. Present the model.

tl.col="black", tl.srt=45)



check pair plot
ggpairs(raw_df %>% select_if(is.numeric))

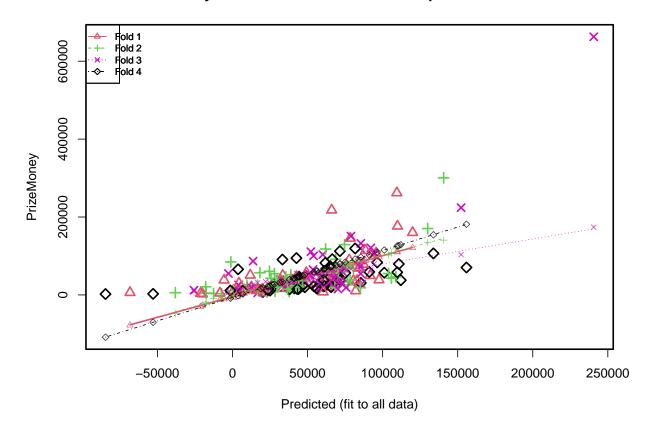


Let's start building a first-order model. here, we will try to predict based on Player's attributes, how much PrizeMoney can he make.

```
# select numeric columns
num df <- raw df %>%
  select_if(is.numeric)
# build a model (baseline)
base_model <- lm(PrizeMoney~DrivingAccuracy+GIR+BirdieConversion+Scrambling,</pre>
                 data = num_df)
summary(base_model)
##
## Call:
   lm(formula = PrizeMoney ~ DrivingAccuracy + GIR + BirdieConversion +
##
       Scrambling, data = num_df)
##
## Residuals:
##
              1Q Median
                             3Q
                                   Max
##
   -85429 -27959 -7833
                          15674 422173
## Coefficients:
```

```
Estimate Std. Error t value
##
                                                              Pr(>|t|)
## (Intercept)
                    -1094996.9
                                 109585.4 -9.992 < 0.0000000000000000 ***
## DrivingAccuracy
                       -1964.1
                                    815.7 -2.408
                        9742.9
                                            6.646
                                                        0.00000000306 ***
## GIR
                                   1465.9
## BirdieConversion
                       10670.5
                                   1703.7
                                            6.263
                                                        0.00000002439 ***
## Scrambling
                        5670.4
                                   1239.4
                                            4.575
                                                        0.000008556442 ***
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 50080 on 191 degrees of freedom
## Multiple R-squared: 0.3984, Adjusted R-squared: 0.3858
## F-statistic: 31.62 on 4 and 191 DF, p-value: < 0.00000000000000022
# cross validation
cv_model <- cv.lm(data = num_df,</pre>
                    form.lm = formula(PrizeMoney~DrivingAccuracy+GIR+BirdieConversion+Scrambling),
                   plotit = c("Observed", "Residual"), legend.pos = "topleft",
```

Small symbols show cross-validation predicted values



```
## Predicted
               109477.3 95668.75 11848.51 49184.55 68816.83 42604.705 91689.33
               110688.8 96458.47 12023.00 47004.96 65463.12 41791.003 91259.34
## cvpred
## PrizeMoney 262045.0 107294.00 50620.00 57273.00 29567.00 47172.000 49640.00
## CV residual 151356.2 10835.53 38597.00 10268.04 -35896.12 5380.997 -41619.34
                      15
                                19
                                                    35
## Predicted
                69849.63
                          50321.10
                                              97604.34 33458.09
                                                                 67479.99
                                    44308.45
                                    43583.53
                                              97178.92 32535.57
## cvpred
                68686.54
                          48857.66
                                    27224.00 38455.00 50249.00
## PrizeMoney
                53610.00
                          28658.00
                                                                 45752.00
## CV residual -15076.54 -20199.66 -16359.53 -58723.92 17713.43 -20003.07
##
                      44
                                46
                                          47
                                                    48
                                                               62
## Predicted
               39605.047
                          33406.38
                                    82019.24 16883.283 48247.908
                                                                   66073.08
               39856.075
                          29284.66
                                    83149.91 10229.816 45768.137
                                                                   63759.71
## cvpred
                                    10504.00 13262.000 43820.000 217748.00
## PrizeMoney
               38275.000 16630.00
## CV residual -1581.075 -12654.66 -72645.91
                                              3032.184 -1948.137 153988.29
##
                                          72
                                                    77
                      64
                                65
                                                               79
## Predicted
                3573.567 -1617.093
                                    7933.424
                                              80578.48 64599.621
                                                                   20427.45
                                    3789.004
                                              80710.11 63335.418
## cvpred
               -4140.289 -4675.043
                                                                   15835.41
## PrizeMoney
                5402.000 10528.000 13031.000
                                              36918.00 57824.000
## CV residual 9542.289 15203.043
                                    9241.996 -43792.11 -5511.418 -10570.41
                      86
                                88
                                          93
                                                    101
                                                               105
## Predicted
                62302.36
                          64624.61
                                    82942.71 -19957.12
                                                        4329.9761 32159.220
## cvpred
                          64835.00
                                    82234.90 -27103.69
                                                          676.1089 32321.177
                61080.49
                                    37004.00
                                               2426.00 30068.0000 37214.000
## PrizeMoney
                43173.00 19594.00
                                                                   4892.823
## CV residual -17907.49 -45241.00 -45230.90
                                              29529.69 29391.8911
##
                     109
                                                     125
                                                               129
                               117
                                          121
                                                                          141
## Predicted
                41437.30 109904.41
                                     612.1707
                                               60387.66 87301.233
                                                                    -5594.059
## cvpred
                40960.96 109999.73 -6875.2049
                                               58143.74 87369.157 -10503.217
                26899.00 176523.00 11315.0000
                                                7490.00 78489.000
## PrizeMoney
                                                                    38046.000
                         66523.27 18190.2049 -50653.74 -8880.157
## CV residual -14061.96
                                                                    48549.217
##
                     143
                                151
                                          154
                                                    166
                                                              177
                                                                       179
                          -8367.754 -21266.86
## Predicted
                78469.64
                                               88662.92 5883.315 77740.67
## cvpred
                76274.45 -12614.460 -29983.60
                                               88358.04 1881.503 78065.00
## PrizeMoney 145414.00
                           4667.000
                                      3816.00 114055.00 9062.000 89770.00
                                     33799.60
                                               25696.96 7180.497 11705.00
## CV residual 69139.55
                         17281.460
                     181
                               183
                                         184
                                                   187
                                                             188
                                                                       191
## Predicted
               12640.251 18148.028 -68260.06 19818.04 119957.32
                                                                 84465.30
## cvpred
                7437.214 14798.705 -77832.22 18198.44 120988.55
## PrizeMoney 20064.000 11309.000
                                     6117.00 14098.00 160175.00
                                                                  68613.00
## CV residual 12626.786 -3489.705 83949.22 -4100.44 39186.45 -16022.71
##
## Sum of squares = 96596380580
                                   Mean square = 1971354706
##
## fold 2
## Observations in test set: 49
                                 3
                                          10
                                                    18
                                                              23
                      1
               24622.82 -12614.814
                                    66066.89 -17854.07 16635.15
                                                                  76718.11
## Predicted
## cvpred
               24367.73
                         -8732.368
                                    65410.51 -22012.72 10726.34
                                                                  79112.86
                                                                  33782.00
## PrizeMoney
               60661.00
                          3635.000
                                    23396.00 20911.00 24814.00
## CV residual 36293.27
                         12367.368 -42014.51
                                              42923.72 14087.66 -45330.86
                      31
                               33
                                         37
                                                    38
                                                              39
                38505.95 38853.23
                                   72507.12
                                             39418.94
                                                       37750.67 18275.325
## Predicted
## cvpred
                39414.17 35632.49
                                   72598.35
                                             37386.11
                                                        39375.94 2317.205
## PrizeMoney
                15668.00 51770.00 59151.00 18345.00
                                                         8734.00 56873.000
## CV residual -23746.17 16137.51 -13447.35 -19041.11 -30641.94 54555.795
```

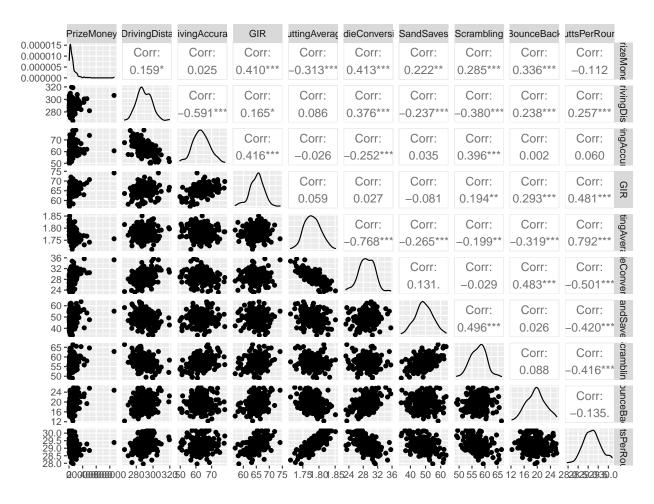
```
##
                                57
                                         58
                                                  60
                                                           61
                                                                     66
               108852.99 72816.45
                                    74630.8 35557.39 27958.76 104011.92 25768.713
## Predicted
               118360.09
                                    75903.9 34660.35 22674.39 102055.55 22856.158
                         77427.98
                46377.00 43951.00 129234.0 45904.00 54477.00 54862.00 15840.000
## PrizeMoney
## CV residual -71983.09 -33476.98 53330.1 11243.65 31802.61 -47193.55 -7016.158
##
                      87
                               90
                                         91
                                                   96
                                                            104
                                                                     107
                                             28344.63
## Predicted
                70314.13 140652.2
                                   23010.77
                                                      62046.51 68708.87
                                                                          76838.35
## cvpred
                67738.15 140599.3
                                   24843.28
                                             34573.45 62291.02 66804.74
                                                                          73367.32
## PrizeMoney
                56058.00 300555.0
                                    7331.00
                                              9149.00 117801.00 91406.00
                                                                          25918.00
## CV residual -11680.15 159955.7 -17512.28 -25424.45
                                                      55509.98 24601.26 -47449.32
##
                    111
                              115
                                        119
                                                  122
                                                            127
                                                                       132
               25631.26 -7299.596 -38049.09
                                             85227.71 -17537.14 105864.70
## Predicted
## cvpred
               26071.30 -8031.807 -48065.02 87244.09 -18180.15 108492.78
                                             18513.00
## PrizeMoney
              42589.00 3025.000
                                    5777.00
                                                        4444.00
                                                                 42890.00
## CV residual 16517.70 11056.807
                                   53842.02 -68731.09
                                                       22624.15 -65602.78
##
                     133
                              139
                                        140
                                                  144
                                                            145
                                                                       146
                                   36641.43
                                            42158.68 57311.871
## Predicted
                9653.397 29749.07
                                                                 80585.81
## cvpred
               10146.379 23776.13
                                   34098.59
                                             45635.01 55060.849
## PrizeMoney 25135.000 37100.00 14527.00 24379.00 53634.000 68345.00
## CV residual 14988.621 13323.87 -19571.59 -21256.01 -1426.849 -17544.20
##
                     149
                                152
                                          158
                                                    162
                                                              164
                                                                         165
## Predicted
                68248.89
                           777.2415
                                     29781.93
                                               44174.86
                                                         78409.11
                                                                   42447.56
## cvpred
                74443.22 -1741.1376 34302.33
                                               45515.86
                                                         78936.21
                                                                   39084.07
## PrizeMoney
                19200.00 10715.0000 19973.00 20502.00
                                                         38471.00
                                                                   19997.00
## CV residual -55243.22 12456.1376 -14329.33 -25013.86 -40465.21 -19087.07
                    171
                              185
                                        186
                                                  189
## Predicted
               46676.16 -1091.278 75922.392 61704.098 130009.74
## cvpred
               46078.13 -6508.421 79428.195 61141.544 134662.32
              36289.00 84604.000 72623.000 55581.000 170460.00
## PrizeMoney
## CV residual -9789.13 91112.421 -6805.195 -5560.544 35797.68
##
## Sum of squares = 87964361969
                                   Mean square = 1795191061
                                                               n = 49
##
## fold 3
## Observations in test set: 49
                                9
                                         12
                                                   16
                       4
                                                             22
                                                                       25
## Predicted
                57997.68 13704.64
                                  58116.01
                                            67755.28
                                                       92159.17
## cvpred
                47083.19 25316.09 56683.00 57165.31
                                                      64136.75
                                                                 77552.07
## PrizeMoney
                17516.00 86782.00 44080.00
                                             26129.00 120927.00
                                                                 33471.00
## CV residual -29567.19 61465.91 -12603.00 -31036.31 56790.25 -44081.07
##
                       29
                                49
                                          51
                                                    52
## Predicted
               73158.9954 53620.70 85483.00
                                             85259.30
                                                        10868.55
                                                                  55993.83
## cvpred
               59390.6298 37954.14
                                    69402.47
                                              63570.95
                                                        26701.05
                                                                  54386.94
## PrizeMoney
              60073.0000 65174.00 132327.00 119444.00
                                                        13865.00
                                                                 26301.00
## CV residual
                 682.3702 27219.86
                                    62924.53
                                              55873.05 -12836.05 -28085.94
                                                   76
##
                      68
                                73
                                         74
                                                             83
                                                                       84
## Predicted
               31592.603
                          60155.02 66406.01
                                            4011.872
                                                       85878.36 -2707.036
                         57973.17 46632.71 22372.642
## cvpred
               31848.156
                                                       77016.62 6381.382
## PrizeMoney
              39356.000 103594.00 57216.00 25804.000
                                                       27361.00 55014.000
## CV residual 7507.844
                         45620.83 10583.29
                                             3431.358 -49655.62 48632.618
##
                      89
                                92
                                          94
                                                    95
                                                             99
                                                                       112
## Predicted
                85391.54 53990.60 37606.494
                                              44905.15 51334.21
                                                                 62841.43
## cvpred
                73421.94 45521.39 34691.538 50572.11 37957.41 55475.66
                54513.00 100398.00 27673.000 29296.00 53530.00 18494.00
## PrizeMoney
```

```
## CV residual -18908.94 54876.61 -7018.538 -21276.11 15572.59 -36981.66
                                114
##
                      113
                                          126
                                                    128
                                                              131
                                                                        134
## Predicted
               -25647.112 34303.598 75723.85
                                              16785.51 4170.275
                 8591.756 27715.851 63314.68 31291.29 12589.382
                                                                   55185.69
## cvpred
## PrizeMoney
                12110.000 18721.000 18838.00
                                                5285.00
                                                         8272.000
                                                                   26532.00
## CV residual
                3518.244 -8994.851 -44476.68 -26006.29 -4317.382 -28653.69
                              136
                                        137
                                                 142
                                                           147
## Predicted
               85613.89 47703.622 22086.58 152277.5
                                                      24678.33 12734.95 52252.62
## cvpred
               72113.98 39626.527
                                   34002.48 103535.2
                                                      32263.01 20894.45 47979.35
## PrizeMoney 89312.00 37869.000 11376.00 224027.0 14558.00 16455.00 111028.00
## CV residual 17198.02 -1757.527 -22626.48 120491.8 -17705.01 -4439.45 63048.65
##
                     155
                               156
                                         157
                                                    159
                                                              167
                                                                        168
## Predicted
               51640.637
                         72008.45
                                    64585.26 74200.7053
                                                         73003.79
                                                                   70228.66
                                    64197.61 68608.6551
                                                         69400.58
## cvpred
               49754.164
                         61398.99
                                                                   76351.45
              51005.000
                          36428.00
                                    32843.00 69173.0000
                                                         27657.00
## PrizeMoney
                                                                   15012.00
## CV residual
               1250.836 -24970.99 -31354.61
                                               564.3449 -41743.58 -61339.45
##
                               173
                     169
                                         174
                                                   176
                                                            178
                                                                      194
## Predicted
                67233.81
                          94382.72
                                    78884.75 41009.953 240598.2
                         79527.88
                                    66143.48 35689.817 173881.2 48096.42
## cvpred
                64564.30
## PrizeMoney
                42958.00 105997.00 150889.00 36861.000 662771.0
## CV residual -21606.30 26469.12 84745.52 1171.183 488889.8 -17752.42
## Sum of squares = 310309714409
                                    Mean square = 6332851314
## fold 4
## Observations in test set: 49
                                17
                                          20
                                                    21
                                                              27
                       5
                41197.02 18842.600
                                    48163.74 110805.29 40706.59 112118.48
## Predicted
                43253.98 16187.617
                                    51281.29 126698.61 42840.73 128710.82
## cvpred
## PrizeMoney
                16683.00 11989.000 19683.00 79316.00 20322.00 37751.00
## CV residual -26570.98 -4198.617 -31598.29 -47382.61 -22518.73 -90959.82
##
                     30
                               32
                                         34
                                                   42
                                                              43
                                                                        50
## Predicted
               42583.34
                        71535.55
                                   69123.10
                                             37937.75 31645.9420
                                  76393.68
                                             39554.57 31745.1894
## cvpred
               44966.45 79449.43
                                                                  46395.10
## PrizeMoney
              94571.00 112443.00 37735.00
                                             14499.00 31371.0000
## CV residual 49604.55
                         32993.57 -38658.68 -25055.57
                                                      -374.1894 -31208.10
##
                      53
                                56
                                         59
                                                   67
                                                              70
## Predicted
               65130.749
                         54202.83 101098.8
                                             85466.71
                                                       -84595.47
                                                                  71541.16
## cvpred
               71920.593
                         58597.32 115125.9
                                             97001.67 -108563.34
## PrizeMoney 73819.000 22340.00 57092.0
                                             30656.00
                                                         2240.00
                                                                  38188.00
## CV residual 1898.407 -36257.32 -58033.9 -66345.67
                                                       110803.34 -41764.75
##
                     75
                               78
                                                             85
                                         80
                                                   82
                         20292.99 26495.839
## Predicted
               61852.81
                                             56013.17
                                                       65542.26 -52881.74
## cvpred
               67896.86
                         18270.79 25823.173
                                             61037.14
                                                       72323.22 -70246.41
## PrizeMoney
              82196.00
                          7583.00 24724.000
                                             16927.00
                                                       20612.00
                                                                  2692.00
## CV residual 14299.14 -10687.79 -1099.173 -44110.14 -51711.22
                                                                 72938.41
##
                      98
                               100
                                         102
                                                   103
                                                             106
                                                                       116
## Predicted
                56401.66
                         91103.16
                                    155850.0
                                              44848.86 109741.65
                                                                 96414.63
## cvpred
                61685.45 102719.98
                                    181435.3
                                              46965.61 125906.95 110007.84
## PrizeMoney
                15964.00 58953.00
                                     70421.0
                                              18085.00
                                                       58189.00
                                                                 83483.00
## CV residual -45721.45 -43766.98 -111014.3 -28880.61 -67717.95 -26524.84
                     118
                               120
                                         123
                                                   124
                                                             130
## Predicted
                65781.32 27882.972 44476.824
                                              61248.14
                                                        75144.02 46727.73
                73044.04 27512.094 46936.669 67306.88 84286.33 49557.08
## cvpred
```

```
20188.00 26123.000 41390.000 22467.00 56693.00 23403.00
## PrizeMoney
## CV residual -52856.04 -1389.094 -5546.669 -44839.88 -27593.33 -26154.08
##
                    153
                                160
                                         161
                                                    163
                                                              170
               81690.36 44337.06034 66430.47 60836.73 -1424.039 133847.00
## Predicted
## cvpred
               92037.17 47113.71067 73828.37 66619.87 -8474.102 154466.12
## PrizeMoney 119240.00 47046.00000 91808.00 56305.00 11421.000 106577.00
## CV residual 27202.83
                          -67.71067 17979.63 -10314.87 19895.102 -47889.12
##
                    175
                               180
                                         182
                                                   190
                                                            193
                                                                      195
                                                                               196
## Predicted
               43164.21 3729.020
                                   25025.13 6840.089 23591.71 60791.44 33277.00
               46196.38 -2005.631
                                   22976.60 2305.937 22542.64 66954.52 33238.05
## cvpred
## PrizeMoney
               15098.00 65783.000 11187.00 10354.000 12803.00 38043.00 90824.00
## CV residual -31098.38 67788.631 -11789.60 8048.063 -9739.64 -28911.52 57585.95
## Sum of squares = 95370706618
                                  Mean square = 1946340951
                                                              n = 49
##
## Overall (Sum over all 49 folds)
##
          {\tt ms}
## 3011434508
```

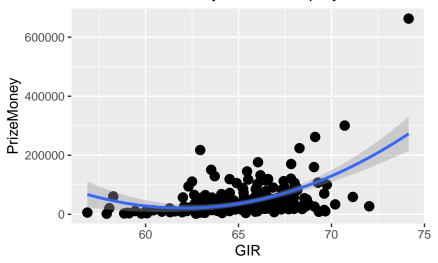
```
# pair plot
ggpairs(num_df, size=.5)
```

b. Evaluate scatterplots to determine which second-order terms should be tested. Test them using 5-fold cross validation and add them one-by-one until you arrive at a model you feel is appropriate. Present the model.



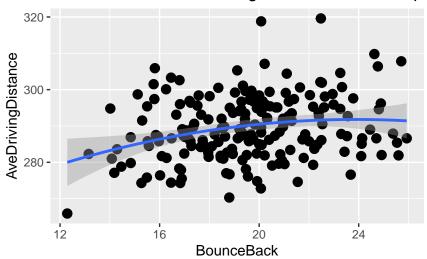
```
# scatter plots
plt_1 <- ggplot(data = num_df, aes(x = GIR, y = PrizeMoney))
plt_1 + geom_point(size=3) +
  geom_smooth(method = "lm", formula = y ~ poly(x, 2, raw = TRUE)) +
  ggtitle("GIR vs PrizeMoney: 2nd order poly")</pre>
```

GIR vs PrizeMoney: 2nd order poly



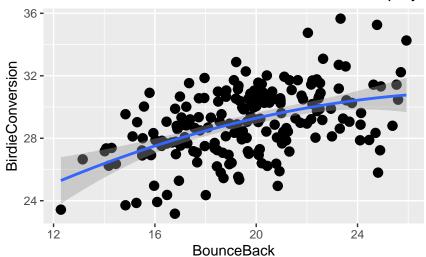
```
plt_1 <- ggplot(data = num_df, aes(x = BounceBack, y = AveDrivingDistance))
plt_1 + geom_point(size=3) +
  geom_smooth(method = "lm", formula = y ~ poly(x, 2, raw = TRUE)) +
  ggtitle("BounceBack vs AveDrivingDistance: 2nd order poly")</pre>
```

BounceBack vs AveDrivingDistance: 2nd order po



```
plt_1 <- ggplot(data = num_df, aes(x = BounceBack, y = BirdieConversion))
plt_1 + geom_point(size=3) +
  geom_smooth(method = "lm", formula = y ~ poly(x, 2, raw = TRUE)) +
  ggtitle("BounceBack vs BirdieConversion: 2nd order poly")</pre>
```

BounceBack vs BirdieConversion: 2nd order poly



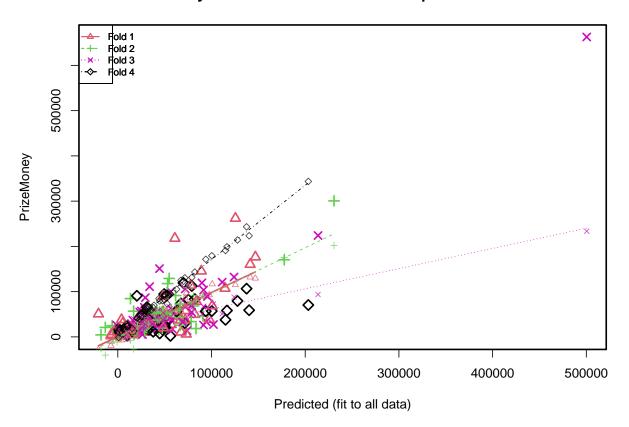
```
# try second order model
sec_ordr_model <- lm(PrizeMoney~(SandSaves+GIR+BirdieConversion)^2, data = num_df)
summary(sec_ordr_model)</pre>
```

```
##
## Call:
## lm(formula = PrizeMoney ~ (SandSaves + GIR + BirdieConversion)^2,
      data = num df)
##
## Residuals:
##
      Min
               1Q Median
                                3Q
                                      Max
                            14861
## -131379 -21075
                   -6305
                                  184661
##
## Coefficients:
##
                               Estimate Std. Error t value
                                                                       Pr(>|t|)
## (Intercept)
                              8445009.3 1012279.1
                                                   8.343
                                                             0.000000000000150
## SandSaves
                                           13989.8 -2.865
                              -40082.5
                                                                       0.004640
## GIR
                              -115968.5
                                           14125.1 -8.210
                                                             0.00000000000338
## BirdieConversion
                                           30201.7 -9.462 < 0.0000000000000000
                              -285772.6
## SandSaves:GIR
                                  259.5
                                             185.0
                                                    1.402
                                                                       0.162445
## SandSaves:BirdieConversion
                                 865.8
                                             223.3
                                                    3.877
                                                                       0.000146
## GIR:BirdieConversion
                                 3891.4
                                             415.9 9.358 < 0.00000000000000002
##
## (Intercept)
## SandSaves
## GIR
## BirdieConversion
## SandSaves:GIR
## SandSaves:BirdieConversion ***
## GIR:BirdieConversion
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
```

```
## Residual standard error: 41370 on 189 degrees of freedom
## Multiple R-squared: 0.5938, Adjusted R-squared: 0.5809
## F-statistic: 46.04 on 6 and 189 DF, p-value: < 0.00000000000000022
# add terms
sec_df <- num_df %>%
  mutate(AveDrvDistSec = AveDrivingDistance^2,
        DrvAccSec = DrivingAccuracy^2,
         GIRSec = GIR<sup>2</sup>,
        BouncBckSec = BounceBack^2)
model_2 <- lm(PrizeMoney~BouncBckSec+GIRSec+BounceBack+BirdieConversion+GIR,</pre>
             data = sec_df)
summary(model 2)
##
## Call:
## lm(formula = PrizeMoney ~ BouncBckSec + GIRSec + BounceBack +
      BirdieConversion + GIR, data = sec_df)
##
## Residuals:
      Min
               1Q Median
                               3Q
                                      Max
## -113508 -25116 -3667 13324 304616
## Coefficients:
                    Estimate Std. Error t value
##
                                                      Pr(>|t|)
## (Intercept)
                   6290703.7 1183754.1 5.314 0.000000298288 ***
                                 344.4 3.332
## BouncBckSec
                      1147.4
                                                       0.00104 **
                                 283.6 5.672 0.000000051837 ***
## GIRSec
                      1608.6
## BounceBack
                    -44174.0 13709.9 -3.222
                                                       0.00150 **
## BirdieConversion 11596.6
                                1773.4 6.539 0.000000000557 ***
                                36826.5 -5.418 0.000000180825 ***
## GIR
                   -199534.9
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 47140 on 190 degrees of freedom
## Multiple R-squared: 0.4699, Adjusted R-squared: 0.4559
## F-statistic: 33.68 on 5 and 190 DF, p-value: < 0.000000000000000022
# add interaction terms
thr df <- sec df %>%
  mutate(AvgDrvD_BouncBck = AveDrivingDistance*BounceBack,
         DrvAcc_GIR = DrivingAccuracy*GIR,
         PuttAvg_Gir = PuttingAverage*GIR,
         PuttAvg_BouncBck = PuttingAverage*BounceBack,
         PuttAvg_Scrmb = PuttingAverage*Scrambling,
         Scrmb_BouncBck = Scrambling*BounceBack,
         SndSvs_Scrmb = SandSaves*Scrambling) %>%
  dplyr::select(-c(Scrambling, PuttsPerRound, BounceBack))
model_3 <- lm(PrizeMoney~., data = thr_df)</pre>
summary(model_3)
```

```
##
## Call:
## lm(formula = PrizeMoney ~ ., data = thr_df)
## Residuals:
##
      Min
                1Q Median
                               3Q
                                      Max
## -132898 -19469
                    -1252
                            13954
                                  162350
##
## Coefficients:
##
                                                            Pr(>|t|)
                          Estimate
                                    Std. Error t value
## (Intercept)
                     -21236344.23
                                    6162605.32 -3.446
                                                            0.000710 ***
                                                1.615
## AveDrivingDistance
                                      18419.43
                                                            0.108157
                          29741.03
## DrivingAccuracy
                         52351.48
                                      15224.66 3.439
                                                            0.000728 ***
                                      88612.67 1.371
## GIR
                         121479.42
                                                            0.172131
## PuttingAverage
                       12494032.77
                                    2886857.42 4.328 0.00002506254 ***
## BirdieConversion
                          9052.88
                                       2940.44
                                                3.079
                                                            0.002408 **
## SandSaves
                                       7317.91 -1.544
                        -11296.81
                                                            0.124432
## AveDrvDistSec
                           -59.25
                                         32.93 -1.799
                                                            0.073680 .
## DrvAccSec
                                        104.76 3.316
                                                            0.001105 **
                           347.43
## GIRSec
                          1967.91
                                        312.83 6.291 0.00000000238 ***
## BouncBckSec
                           611.47
                                        320.00 1.911
                                                            0.057633 .
## AvgDrvD BouncBck
                           217.77
                                        143.47 1.518
                                                            0.130815
## DrvAcc_GIR
                                        305.74 -4.927 0.00000189927 ***
                         -1506.39
                                      47078.24 -3.255
## PuttAvg Gir
                                                            0.001359 **
                       -153217.47
## PuttAvg_BouncBck
                        -84807.79
                                      26861.57 -3.157
                                                            0.001871 **
## PuttAvg_Scrmb
                        -16577.83
                                      5245.97 -3.160
                                                            0.001854 **
## Scrmb_BouncBck
                                        346.55
                                                3.244
                                                            0.001406 **
                          1124.35
## SndSvs_Scrmb
                                                            0.094337 .
                           212.28
                                        126.21
                                                 1.682
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 39130 on 178 degrees of freedom
## Multiple R-squared: 0.6578, Adjusted R-squared: 0.6251
## F-statistic: 20.12 on 17 and 178 DF, p-value: < 0.00000000000000022
# cross validation
cv_sec_model <- CVlm(data = thr_df,</pre>
                      form.lm = formula(PrizeMoney~.),
                     m = 4)
```

Small symbols show cross-validation predicted values



```
##
## fold 1
## Observations in test set: 49
               125525.9 114423.954 -20615.93 26031.22 40232.20 35070.493
## Predicted
## cvpred
               115000.8 113737.133 -28097.96 29458.10 35286.23 54060.569
                                   50620.00 57273.00 29567.00 47172.000
                                                                           49640.00
## PrizeMoney 262045.0 107294.000
                         -6443.133
                                    78717.96 27814.90 -5719.23 -6888.569 -27430.04
## CV residual 147044.2
##
                                          24
                                                              36
                     15
                               19
                                                    35
               47453.28 44068.379
                                   56970.23
## Predicted
                                             97645.69 41954.907
                                                                  65158.24
## cvpred
               43601.67 36304.491
                                   58455.55
                                             92853.37 41647.658
                                                                  64109.49
## PrizeMoney
               53610.00 28658.000
                                   27224.00
                                             38455.00 50249.000
                                                                  45752.00
## CV residual 10008.33 -7646.491 -31231.55 -54398.37 8601.342 -18357.49
##
                      44
                                 46
                                            47
                                                      48
                                                               62
                                                                          63
## Predicted
               32356.856
                           535.8664
                                     67499.17
                                               14358.32 29923.08
                                                                   60889.14
## cvpred
               33206.462 -2262.0122
                                     56530.42
                                               27349.05 24039.38
                                                                   53400.27
## PrizeMoney
               38275.000 16630.0000
                                     10504.00
                                               13262.00 43820.00 217748.00
               5068.538 18892.0122 -46026.42 -14087.05 19780.62 164347.73
## CV residual
##
                       64
                                65
                                           72
                                                     77
                                                               79
                -7005.432
                           29842.5
                                   1031.250
                                              71895.82 72036.846
## Predicted
                                                                   17390.88
## cvpred
               -10046.184
                           40079.6 -4462.864
                                               85602.14 67171.379
## PrizeMoney
                 5402.000 10528.0 13031.000
                                              36918.00 57824.000
                                                                    5265.00
## CV residual
               15448.184 -29551.6 17493.864 -48684.14 -9347.379 -15973.31
##
                                           93
                                                                        108
                      86
                                88
                                                     101
                                                               105
```

```
## Predicted
                51655.72 53070.12 66793.97 -7305.663 5242.526 20068.09
                57954.25 47833.94 61091.90 -19294.576 -1960.122 12845.57
## cvpred
## PrizeMoney
                43173.00 19594.00 37004.00
                                               2426.000 30068.000 37214.00
## CV residual -14781.25 -28239.94 -24087.90 21720.576 32028.122 24368.43
                     109
                               117
                                         121
                                                   125
               35370.016 146822.51
                                    2136.900
                                              18752.07 83830.512 3959.518
## Predicted
               29086.304 129385.82 7380.533
                                             19768.63 79810.694 -7281.394
## cvpred
## PrizeMoney
              26899.000 176523.00 11315.000
                                               7490.00 78489.000 38046.000
                                    3934.467 -12278.63 -1321.694 45327.394
## CV residual -2187.304 47137.18
##
                     143
                               151
                                         154
                                                   166
                                                             177
## Predicted
                89154.48 14435.659
                                    1564.737
                                              77737.54
                                                       9775.817 48427.42
                89654.58 10580.604
                                    8259.098
                                             75069.58 18408.556 48737.12
## cvpred
## PrizeMoney 145414.00 4667.000
                                    3816.000 114055.00 9062.000 89770.00
## CV residual
                                              38985.42 -9346.556 41032.88
               55759.42 -5913.604 -4443.098
##
                     181
                                183
                                          184
                                                    187
                                                              188
## Predicted
                48649.53 -3926.8235
                                    73029.20 15505.579 141227.09 100800.37
                                     96588.58 16109.054 131919.75 116793.29
## cvpred
                61361.97
                         -118.7371
## PrizeMonev
                20064.00 11309.0000
                                      6117.00 14098.000 160175.00 68613.00
## CV residual -41297.97 11427.7371 -90471.58 -2011.054 28255.25 -48180.29
## Sum of squares = 95938616703
                                  Mean square = 1957930953
##
## fold 2
## Observations in test set: 49
##
                       1
                                 3
                                          10
                                                    18
                                                               23
                                                                         26
## Predicted
               36443.207 8990.173
                                   49794.58 -13328.28
                                                       -6017.608
                                                                   78279.55
## cvpred
               53573.944
                         4989.405
                                   41177.98 -40236.94 -11130.060
                                                                   76882.30
## PrizeMoney
               60661.000 3635.000
                                    23396.00 20911.00 24814.000
                                                                   33782.00
## CV residual 7087.056 -1354.405 -17781.98 61147.94 35944.060 -43100.30
##
                      31
                               33
                                        37
                                                  38
                                                            39
                                                                      40
                                                                                45
## Predicted
                43691.33 33103.53 57025.21 73004.63
                                                      28391.76
                                                               16900.04
                                                                          90905.52
## cvpred
                45430.75 30472.50 45769.88 108845.64
                                                      28199.55 -26600.05
                                                                          91135.25
## PrizeMoney
                15668.00 51770.00 59151.00 18345.00
                                                       8734.00
                                                                56873.00
## CV residual -29762.75 21297.50 13381.12 -90500.64 -19465.55
                                                                83473.05 -44758.25
##
                     57
                                58
                                          60
                                                    61
                                                             66
                                                                         69
## Predicted
               46332.006
                         54852.64 52174.823 48115.306 44672.96
                                                                  751.02360
## cvpred
               49820.926 52424.94 54003.906 55556.455 35987.39
## PrizeMoney
              43951.000 129234.00 45904.000 54477.000 54862.00 15840.00000
## CV residual -5869.926 76809.06 -8099.906 -1079.455 18874.61 15893.90664
##
                               90
                                         91
                                                  96
                                                           104
                     87
                                                                    107
                                                                              110
## Predicted
                                  21130.63 4456.974 53246.11 61693.13
               48639.80 230765.03
               38707.01 201895.96
                                  23992.64 3049.633 50622.10 59495.95
## cvpred
                                    7331.00 9149.000 117801.00 91406.00 25918.00
## PrizeMoney
              56058.00 300555.00
                        98659.04 -16661.64 6099.367 67178.90 31910.05 -35298.81
## CV residual 17350.99
                               115
                                        119
                                                  122
                                                            127
                     111
                         3366.764 17397.43 83498.36 -17950.83
               38989.786
## Predicted
                                                                 65797.21
## cvpred
               50677.369
                         5515.055
                                    3280.68
                                            79498.29 -26063.14
                                                                 58401.08
## PrizeMoney
              42589.000
                         3025.000
                                    5777.00 18513.00
                                                        4444.00 42890.00
## CV residual -8088.369 -2490.055
                                    2496.32 -60985.29
                                                      30507.14 -15511.08
                     133
                              139
                                       140
                                                 144
                                                          145
                                                                    146
                                                               80952.96
## Predicted
                34373.15 20899.06 28790.1 26022.553 42402.33
                                                                        47554.53
## cvpred
                57694.89 10879.31 29556.6 30642.886 35874.50 91948.32 40768.97
## PrizeMoney
                25135.00 37100.00 14527.0 24379.000 53634.00 68345.00 19200.00
## CV residual -32559.89 26220.69 -15029.6 -6263.886 17759.50 -23603.32 -21568.97
```

```
##
                       152
                                 158
                                          162
                                                     164
                                                               165
                -687.8284 28364.99 30630.83 47582.312
## Predicted
                                                         32528.86 40038.804
                                                         30242.77 38855.571
              -11118.1922 42743.63 30839.58 42571.392
## PrizeMoney
               10715.0000 19973.00 20502.00 38471.000 19997.00 36289.000
## CV residual 21833.1922 -22770.63 -10337.58 -4100.392 -10245.77 -2566.571
##
                              186
                                                    192
                     185
                                         189
              13500.206 66356.28 47431.9535 177650.813
## Predicted
               -7620.203 66530.14 55411.5171 175718.721
## cvpred
## PrizeMoney 84604.000 72623.00 55581.0000 170460.000
## CV residual 92224.203 6092.86
                                   169.4829 -5258.721
## Sum of squares = 68171605068
                                  Mean square = 1391257246
                                                              n = 49
## fold 3
## Observations in test set: 49
##
                       4
                                9
                                         12
                                                   16
                                                            22
                                                                      25
                                                                               29
               58148.81 29394.50 32772.725 91434.65 111402.8
                                                               94289.34 57791.63
## Predicted
## cvpred
               36372.34 20270.17 37959.168
                                            66786.45
                                                      50901.8
                                                               89266.20 39143.95
               17516.00 86782.00 44080.000
                                            26129.00 120927.0
                                                               33471.00 60073.00
## PrizeMoney
## CV residual -18856.34 66511.83 6120.832 -40657.45
                                                      70025.2 -55795.20 20929.05
##
                    49
                               51
                                        52
                                                   54
                                                            55
                                                                      68
                                                                                73
## Predicted
               28368.99 124045.01
                                  89767.86
                                            73877.49
                                                      54514.57 47287.72
## cvpred
               16771.78 88075.36 50264.01 37618.58
                                                      67433.15 20863.38
## PrizeMoney 65174.00 132327.00 119444.00 13865.00 26301.00 39356.00 103594.00
## CV residual 48402.22 44251.64 69179.99 -23753.58 -41132.15 18492.62
                    74
                              76
                                        83
                                                  84
                                                            89
## Predicted
               25233.38 -1111.995 102104.62 23411.49 78791.248
                                                               56536.35
                                                                         47980.86
               16250.34 22261.983 73063.81 7611.11 63395.707
## cvpred
                                                               11280.83
                                                                          38487.14
## PrizeMoney
              57216.00 25804.000 27361.00 55014.00 54513.000 100398.00
## CV residual 40965.66 3542.017 -45702.81 47402.89 -8882.707
                                                               89117.17 -10814.14
##
                      95
                               99
                                        112
                                                  113
                                                            114
## Predicted
               14588.403 41256.70
                                 50145.04 10010.135 29970.959
                                                                42018.73
## cvpred
               26003.892 24342.99 40085.10 -5157.676 27184.216
## PrizeMoney
              29296.000 53530.00 18494.00 12110.000 18721.000 18838.00
## CV residual 3292.108 29187.01 -21591.10 17267.676 -8463.216 -25263.69
##
                              131
                                                          136
                    128
                                       134
                                                 135
                                                                    137
                                                                              142
## Predicted
                26371.41 9025.244 26322.135 95701.25 27660.63 1888.618 213682.03
## cvpred
                33288.34 4091.210 31665.454 66380.80 24254.27 3828.593 93691.68
## PrizeMoney
                5285.00 8272.000 26532.000 89312.00 37869.00 11376.000 224027.00
## CV residual -28003.34 4180.790 -5133.454 22931.20 13614.73 7547.407 130335.32
##
                                                  155
                    147
                               148
                                         150
                                                            156
                                                                     157
## Predicted
                17066.11 10074.310 33920.67 50432.93 36641.597 69202.8 78605.69
                40088.50 20462.979 42485.94 31366.38 27522.616 79827.9 46749.22
## cvpred
                14558.00 16455.000 111028.00 51005.00 36428.000 32843.0 69173.00
## PrizeMoney
## CV residual -25530.50 -4007.979
                                   68542.06 19638.62 8905.384 -46984.9 22423.78
##
                     167
                               168
                                         169
                                                   173
                                                             174
                                                                      176
                                                                               178
## Predicted
                48632.30
                         22695.09
                                   55995.55
                                             71920.72 44488.28 16147.02 500420.6
                                            64873.25 44736.30 23523.87 233567.4
## cvpred
                52777.23
                         40649.24
                                   62679.95
## PrizeMoney
                27657.00 15012.00 42958.00 105997.00 150889.00 36861.00 662771.0
## CV residual -25120.23 -25637.24 -19721.95 41123.75 106152.70 13337.13 429203.6
##
                    194
## Predicted
               37253.055
## cvpred
               28890.178
## PrizeMoney 30344.000
```

```
## CV residual 1453.822
##
## Sum of squares = 270559263230
                                   Mean square = 5521617617
##
## fold 4
## Observations in test set: 49
                       5
                                 17
                                           20
                                                     21
                                                               27
               23649.79
## Predicted
                           9891.795
                                    25627.34 127742.1
                                                         23441.69
                                                                  114911.8
## cvpred
               50360.75
                         24035.508
                                    54566.43
                                              214215.0
                                                        38902.04
                                                                   190915.3
## PrizeMoney
               16683.00 11989.000
                                    19683.00
                                               79316.0
                                                        20322.00
                                                                    37751.0
## CV residual -33677.75 -12046.508 -34883.43 -134899.0 -18580.04 -153164.3
##
                      30
                                32
                                          34
                                                    42
                                                              43
                                                                        50
## Predicted
               49505.842 78973.02
                                   30997.38
                                              20577.71 29456.83
                                                                  31824.54
              92901.535 131366.05
                                             41109.56 60568.11
                                                                  59987.01
## cvpred
                                   64260.31
## PrizeMoney 94571.000 112443.00 37735.00 14499.00 31371.00 15187.00
## CV residual 1669.465 -18923.05 -26525.31 -26610.56 -29197.11 -44800.01
##
                                         59
                                                             70
                      53
                               56
                                                   67
## Predicted
                67272.16
                         38644.9
                                  100344.4
                                            71520.10
                                                      56133.95
                                                      94118.69
## cvpred
               124782.36
                         69875.3 179345.6 130541.51
                                                                93841.22
## PrizeMoney
               73819.00
                         22340.0
                                   57092.0 30656.00
                                                       2240.00
## CV residual -50963.36 -47535.3 -122253.6 -99885.51 -91878.69 -55653.22
                               78
                      75
                                          80
                                                    82
## Predicted
                75347.36
                         44672.51 10932.552
                                             47557.92
                                                       49093.49
                                                                  10015.89
## cvpred
                         79424.35 26322.898
                                             79939.85
                                                       91474.86
               115026.57
                                                                  23061.97
## PrizeMoney
               82196.00
                          7583.00 24724.000 16927.00 20612.00
                                                                   2692.00
## CV residual -32830.57 -71841.35 -1598.898 -63012.85 -70862.86 -20369.97
##
                      98
                               100
                                                              106
                                         102
                                                    103
                                                                        116
## Predicted
                33208.48
                         140149.4
                                   203318.9
                                              994.5391
                                                        116500.6 82171.18
## cvpred
                66298.99
                         223471.0
                                   343551.5 -1164.1277
                                                        199127.2 143314.29
## PrizeMoney
               15964.00
                          58953.0
                                    70421.0 18085.0000
                                                          58189.0 83483.00
## CV residual -50334.99 -164518.0 -273130.5 19249.1277 -140938.2 -59831.29
##
                     118
                               120
                                         123
                                                   124
                                                              130
                                                                        138
## Predicted
                50524.37
                         49885.76
                                   31995.19
                                              35501.80
                                                         93913.42
## cvpred
               93619.85 81590.50
                                   55155.44
                                             59062.78
                                                      171478.84 27955.728
## PrizeMoney
               20188.00
                         26123.00
                                   41390.00
                                              22467.00
                                                        56693.00 23403.000
## CV residual -73431.85 -55467.50 -13765.44 -36595.78 -114785.84 -4552.728
##
                      153
                                160
                                         161
                                                   163
                                                             170
## Predicted
               70018.444 25502.000 52457.37 62746.32 37765.32 137418.2
## cvpred
               123026.409 45325.373 73473.97 105219.73 64430.14
                                                                  243253.2
## PrizeMoney 119240.000 47046.000 91808.00 56305.00 11421.00 106577.0
## CV residual -3786.409 1720.627 18334.03 -48914.73 -53009.14 -136676.2
##
                     175
                               180
                                                   190
                                                             193
                                                                       195
                                         182
               1612.051 31159.834 6212.218
                                             1739.241 15292.755
## Predicted
                                                                 43869.35
## cvpred
               17648.188 67335.474 19426.545 9059.469 18912.429
                                                                 84590.00
## PrizeMoney 15098.000 65783.000 11187.000 10354.000 12803.000
## CV residual -2550.188 -1552.474 -8239.545 1294.531 -6109.429 -46547.00
##
                    196
## Predicted
               20344.40
## cvpred
               42001.29
## PrizeMoney
              90824.00
## CV residual 48822.71
## Sum of squares = 286208693787
                                   Mean square = 5840993751
                                                                n = 49
##
```

```
## Overall (Sum over all 49 folds)
## ms
## 3677949892
```

c. Beginning from scratch, engineer all possible second-order terms and add them to your dataset. From this dataset, produce a model using backward selection. Evaluate this model using 5-fold cross validation. Do you arrive at the same model as above? Explain.

```
##
## Call:
## lm(formula = PrizeMoney ~ ., data = part_c_df)
## Residuals:
##
       Min
                1Q
                   Median
                                3Q
                                       Max
## -125736
           -20205
                     -2208
                             15527
                                    238778
## Coefficients: (3 not defined because of singularities)
##
                      Estimate Std. Error t value
                                                        Pr(>|t|)
                    6656717.34 1104322.14
                                            6.028 0.00000000896 ***
## (Intercept)
                    -176664.40
                                 34768.66 -5.081 0.00000092100 ***
                                           -3.379
## BirdieConversion -88272.69
                                 26125.62
                                                        0.000890 ***
## SandSaves
                      -1567.58
                                  6645.50
                                           -0.236
                                                        0.813785
## gir_sec1
                            NA
                                       NA
## gir_sec2
                       1152.99
                                   274.61
                                             4.199 0.00004186107 ***
## bird_conv_sec1
                            NA
                                       NA
                                               NA
                       1674.61
                                   447.27
                                             3.744
                                                        0.000242 ***
## bird_conv_sec2
## sand_saves_sec1
                            NA
                                       NA
                                               NA
                                                              NA
                                            0.449
                                                        0.653952
## sand_saves_sec2
                         30.37
                                    67.63
## Scrmb_BouncBck
                       1098.05
                                   325.08
                                            3.378
                                                        0.000893 ***
                                  3652.70
## PuttAvg_Scrmb
                                           -2.776
                                                        0.006070 **
                     -10141.07
## PuttAvg_BouncBck -49555.66
                                           -3.931
                                 12607.44
                                                        0.000120 ***
## PuttAvg_Gir
                      21654.82
                                  7494.30
                                            2.890
                                                        0.004325 **
## DrvAcc GIR
                                           -1.836
                                                        0.067956 .
                        -21.42
                                    11.66
## BouncBckSec
                        643.00
                                   309.79
                                            2.076
                                                        0.039333 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
##
## Residual standard error: 42510 on 183 degrees of freedom
## Multiple R-squared: 0.5847, Adjusted R-squared: 0.5574
## F-statistic: 21.47 on 12 and 183 DF, p-value: < 0.000000000000000022
Now, let's try backward selection.
# backward selection
bckwrd_selctn <- stepAIC(model_5, direction = "backward")</pre>
## Start: AIC=4190.3
## PrizeMoney ~ GIR + BirdieConversion + SandSaves + gir_sec + bird_conv_sec +
       sand_saves_sec + Scrmb_BouncBck + PuttAvg_Scrmb + PuttAvg_BouncBck +
##
       PuttAvg_Gir + DrvAcc_GIR + BouncBckSec
##
##
## Step: AIC=4190.3
## PrizeMoney ~ GIR + BirdieConversion + gir_sec + bird_conv_sec +
##
       sand_saves_sec + Scrmb_BouncBck + PuttAvg_Scrmb + PuttAvg_BouncBck +
       PuttAvg_Gir + DrvAcc_GIR + BouncBckSec
##
##
##
## Step: AIC=4190.3
## PrizeMoney ~ GIR + gir_sec + bird_conv_sec + sand_saves_sec +
       Scrmb_BouncBck + PuttAvg_Scrmb + PuttAvg_BouncBck + PuttAvg_Gir +
##
       DrvAcc_GIR + BouncBckSec
##
##
## Step: AIC=4190.3
## PrizeMoney ~ gir_sec + bird_conv_sec + sand_saves_sec + Scrmb_BouncBck +
##
       PuttAvg_Scrmb + PuttAvg_BouncBck + PuttAvg_Gir + DrvAcc_GIR +
##
       BouncBckSec
##
                           Sum of Sq
                                              RSS
## <none>
                                     330726784077 4190.3
## - sand_saves_sec
                      2 9087838897 339814622974 4191.6
## - DrvAcc GIR
                      1 6093120367 336819904444 4191.9
                     1 7785553418 338512337495 4192.9
## - BouncBckSec
## - PuttAvg Scrmb 1 13930246485 344657030562 4196.4
## - PuttAvg_Gir
                     1 15089169972 345815954049 4197.0
## - Scrmb_BouncBck
                       1 20619348233 351346132310 4200.2
## - PuttAvg_BouncBck 1 27922307163 358649091240 4204.2
## - bird_conv_sec
                       2 44350444173 375077228250 4211.0
                       2 49812186522 380538970599 4213.8
## - gir_sec
print(bckwrd_selctn$anova)
## Stepwise Model Path
## Analysis of Deviance Table
## Initial Model:
## PrizeMoney ~ GIR + BirdieConversion + SandSaves + gir_sec + bird_conv_sec +
       sand_saves_sec + Scrmb_BouncBck + PuttAvg_Scrmb + PuttAvg_BouncBck +
##
```

```
##
       PuttAvg_Gir + DrvAcc_GIR + BouncBckSec
##
## Final Model:
## PrizeMoney ~ gir_sec + bird_conv_sec + sand_saves_sec + Scrmb_BouncBck +
##
       PuttAvg_Scrmb + PuttAvg_BouncBck + PuttAvg_Gir + DrvAcc_GIR +
##
       BouncBckSec
##
##
##
                   Step Df
                               Deviance Resid. Df
                                                     Resid. Dev
                                                                     AIC
## 1
                                              183 330726784077 4190.303
            - SandSaves 0 0.0000000000
                                              183 330726784077 4190.303
## 3 - BirdieConversion 0 0.0001220703
                                              183 330726784077 4190.303
                  - GIR 0 0.0000000000
                                              183 330726784077 4190.303
Let's see how the final model is performing.
model_final <- lm(PrizeMoney ~ gir_sec + bird_conv_sec + sand_saves_sec + Scrmb_BouncBck +</pre>
    PuttAvg_Scrmb + PuttAvg_BouncBck + PuttAvg_Gir + DrvAcc_GIR +
    BouncBckSec, data = part_c_df)
summary(model_final)
##
## Call:
  lm(formula = PrizeMoney ~ gir_sec + bird_conv_sec + sand_saves_sec +
##
       Scrmb_BouncBck + PuttAvg_Scrmb + PuttAvg_BouncBck + PuttAvg_Gir +
##
       DrvAcc_GIR + BouncBckSec, data = part_c_df)
##
## Residuals:
##
       Min
                10 Median
                                30
                                       Max
                     -2208
## -125736 -20205
                             15527
                                    238778
##
## Coefficients:
##
                      Estimate Std. Error t value
                                                        Pr(>|t|)
## (Intercept)
                    6656717.34 1104322.14
                                           6.028 0.00000000896 ***
## gir_sec1
                                 34768.66 -5.081 0.00000092100 ***
                    -176664.40
## gir_sec2
                       1152.99
                                   274.61
                                            4.199 0.00004186107 ***
## bird_conv_sec1
                                 26125.62 -3.379
                                                        0.000890 ***
                     -88272.69
## bird_conv_sec2
                       1674.61
                                  447.27
                                           3.744
                                                        0.000242 ***
                                  6645.50 -0.236
## sand_saves_sec1
                      -1567.58
                                                        0.813785
## sand_saves_sec2
                         30.37
                                    67.63
                                            0.449
                                                        0.653952
## Scrmb_BouncBck
                                   325.08
                                           3.378
                                                        0.000893 ***
                       1098.05
## PuttAvg_Scrmb
                     -10141.07
                                  3652.70 -2.776
                                                        0.006070 **
                                 12607.44 -3.931
## PuttAvg_BouncBck
                    -49555.66
                                                        0.000120 ***
## PuttAvg Gir
                      21654.82
                                  7494.30
                                            2.890
                                                        0.004325 **
## DrvAcc GIR
                                    11.66 -1.836
                                                        0.067956 .
                        -21.42
## BouncBckSec
                        643.00
                                   309.79
                                           2.076
                                                        0.039333 *
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 42510 on 183 degrees of freedom
## Multiple R-squared: 0.5847, Adjusted R-squared: 0.5574
## F-statistic: 21.47 on 12 and 183 DF, p-value: < 0.000000000000000022
```

From comparison, it is clear that we've arrived the model from earlier. This is because of the data used to build the model. We've used the data which yields the best model possible with features available to us.

As the same data has been used to perform stepwise model selection, it will not be able to achieve local maxima or minima of the metric. Yet, it will follow a particular path by adding or removing the variables from the iteration.

d. You have used two procedures to build a second-order model. Compare these two procedures. Which do you think is "best"? Explain. In the first method, we first identify the features that are significant by building a full model with all the features. Then, gradually, we remove the features which are not significant. This is a iterative process where we remove features one-by-one to get the best version of the model. However, in the second method, we build a model using stepwise selection where we pass in a full model object and select the direction for stepwise search. In this method, we build a multiple versions of model based on its AIC (prediction error, similar to adj R-squared) and features.

Building a model using backward or forward selection method gives you more flexibility in terms of manual efforts. This way, we can build multiple versions of model and pick one of our choice which is accurate and less complex. Also, it tries all the combination of model from null model (model with no features) to full model (with all features) by defining the scope. Therefore, stepwise selection is best for building a model.