

My computer not working so I have to work on desktop from university so that why The generating of the random data doesnt exist here but however the data I took it from the software it is the the output of my generating before my laptop crashes.

I used random data see more precisely the varaibles that impact the value of y ,Note:the generating of the data was in my laptop.

```
data <- read.csv("NewData.csv", header = TRUE, stringsAsFactors = FALSE, sep = ",")
```

```
data$Date <- as.POSIXct(data$Date, format = "%Y-%m-%d-%H:%M:%S")
```

```
# View the first few rows
head(data)
```

```
##           Date      x1      x2      x3      x4      x5
## 1 2024-02-16 09:43:14 0.2875775 0.9860543 0.47068183 0.8585914 0.63918581
## 2 2024-02-16 09:43:15 0.7883051 0.1370675 0.36584547 0.8873848 0.12482240
## 3 2024-02-16 09:43:16 0.4089769 0.9053096 0.12127205 0.4890915 0.25526578
## 4 2024-02-16 09:43:18 0.8830174 0.5763018 0.04699368 0.7180918 0.82057469
## 5 2024-02-16 09:43:19 0.9404673 0.3954489 0.26279630 0.4867056 0.80378039
## 6 2024-02-16 09:43:20 0.0455565 0.4498025 0.96864117 0.9887089 0.04583463
##           x6      x7      x8      x9      x10      x11      y
## 1 0.1596740 0.7323217 0.13871334 0.3862818 0.09863575 0.3044642 1.0670591
## 2 0.1445159 0.6097107 0.55719414 0.5423828 0.62344997 0.8328188 2.1846785
## 3 0.1491804 0.2243721 0.25292843 0.7442531 0.25637276 0.5936475 0.3450325
## 4 0.5144343 0.9161710 0.07360617 0.3333324 0.47926656 0.8071966 1.2822883
## 5 0.4928273 0.8027610 0.76264863 0.3249152 0.47714351 0.2940508 0.4845092
## 6 0.6163428 0.3124086 0.60636878 0.4237430 0.83049142 0.1410852 1.0730924
```

```
summary(data)
```

```
##           Date      x1      x2
## Min.   :2024-02-16 09:43:14   Min.   :0.0006248   Min.   :0.0004653
## 1st Qu.:2024-02-16 09:45:03   1st Qu.:0.2639776   1st Qu.:0.2536403
## Median :2024-02-16 09:46:51   Median :0.4793781   Median :0.5004286
## Mean   :2024-02-16 09:46:50   Mean   :0.5007171   Mean   :0.4989421
## 3rd Qu.:2024-02-16 09:48:32   3rd Qu.:0.7418928   3rd Qu.:0.7559663
## Max.   :2024-02-16 09:50:28   Max.   :0.9994045   Max.   :0.9966172
##           x3      x4      x5      x6
## Min.   :0.002479   Min.   :0.001156   Min.   :0.004609   Min.   :0.003536
## 1st Qu.:0.261979   1st Qu.:0.244459   1st Qu.:0.257612   1st Qu.:0.220893
## Median :0.497332   Median :0.489092   Median :0.521636   Median :0.479497
## Mean   :0.489600   Mean   :0.495319   Mean   :0.510449   Mean   :0.491783
## 3rd Qu.:0.720958   3rd Qu.:0.739969   3rd Qu.:0.775596   3rd Qu.:0.731610
## Max.   :0.992616   Max.   :0.999524   Max.   :0.996372   Max.   :0.999274
##           x7      x8      x9      x10
## Min.   :0.009345   Min.   :0.003516   Min.   :0.001152   Min.   :0.0000653
## 1st Qu.:0.240440   1st Qu.:0.242365   1st Qu.:0.277551   1st Qu.:0.2255640
## Median :0.497762   Median :0.518984   Median :0.505419   Median :0.5012204
## Mean   :0.498774   Mean   :0.507688   Mean   :0.503866   Mean   :0.5019742
## 3rd Qu.:0.744130   3rd Qu.:0.760059   3rd Qu.:0.741093   3rd Qu.:0.7772592
## Max.   :0.999651   Max.   :0.988818   Max.   :0.999500   Max.   :0.9975694
##           x11      y
## Min.   :0.000829   Min.   : -0.9416
```

```
## 1st Qu.:0.270312 1st Qu.: 0.2947
## Median :0.495292 Median : 0.9060
## Mean :0.495588 Mean : 0.9408
## 3rd Qu.:0.730391 3rd Qu.: 1.5042
## Max. :0.999941 Max. : 3.2256
```

lets try the linear model with the data.

```
# Fit the linear model
model <- lm(y ~ x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9 + x10 + x11, data = data)

summary(model)
```

```
##
## Call:
## lm(formula = y ~ x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9 +
##     x10 + x11, data = data)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -1.57560 -0.22931 -0.08698  0.35059  1.15462
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  1.17316    0.16231   7.228 2.51e-12 ***
## x1           0.77010    0.10111   7.617 1.90e-13 ***
## x2           0.09865    0.10036   0.983  0.3262
## x3           0.08017    0.10278   0.780  0.4358
## x4           1.03880    0.10054  10.333 < 2e-16 ***
## x5          -0.04974    0.10009  -0.497  0.6195
## x6          -0.05759    0.09651  -0.597  0.5510
## x7          -0.17037    0.10156  -1.678  0.0942 .
## x8          -0.02678    0.09980  -0.268  0.7886
## x9          -1.93250    0.10169 -19.005 < 2e-16 ***
## x10         -0.13771    0.09497  -1.450  0.1478
## x11         -0.05209    0.10361  -0.503  0.6154
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.5784 on 400 degrees of freedom
## Multiple R-squared:  0.5684, Adjusted R-squared:  0.5565
## F-statistic: 47.89 on 11 and 400 DF, p-value: < 2.2e-16
```

From above we can see the most important variables they are x1,x4,x9,x7 , so lets try to see model with them.

```
# Fit the linear model
model <- lm(y ~ x1 + x4 + x7 + x9 , data = data)

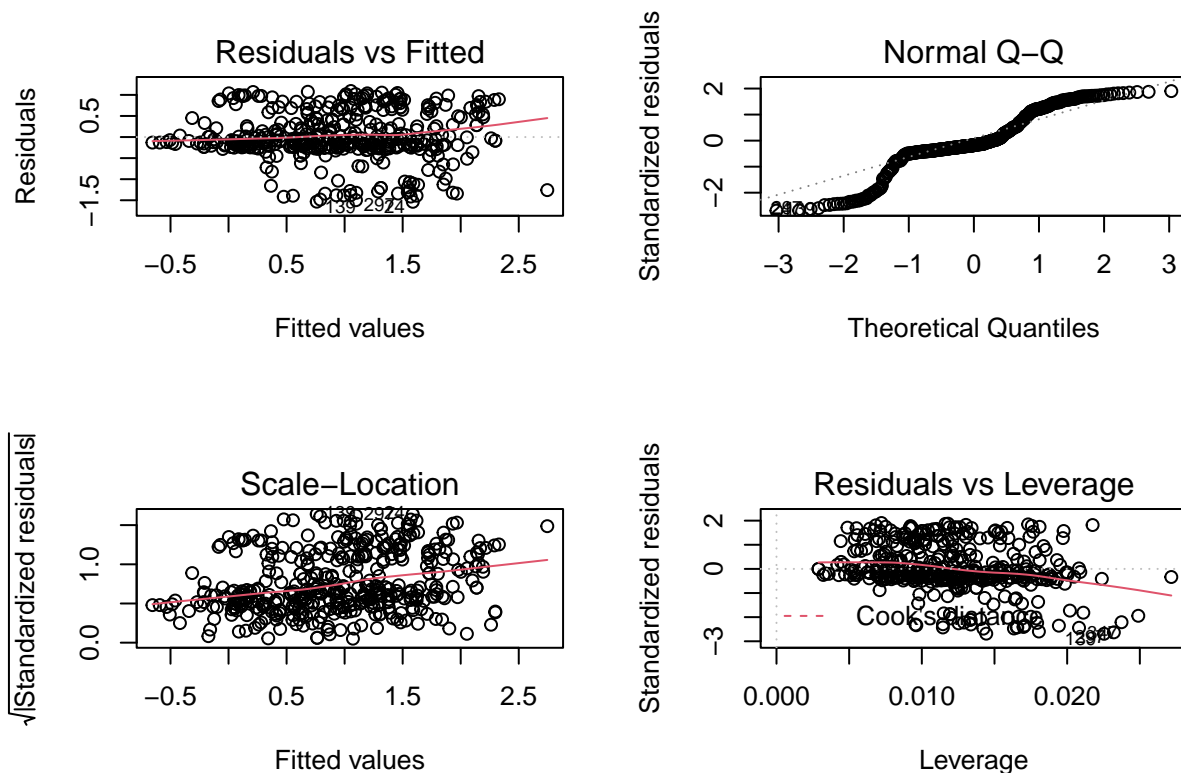
# Check the summary of the model
summary(model)
```

```
##
## Call:
```

```
## lm(formula = y ~ x1 + x4 + x7 + x9, data = data)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -1.53603 -0.22475 -0.09897  0.33487  1.09214
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   1.09081    0.10221  10.672 < 2e-16 ***
## x1             0.75684    0.10021   7.552 2.84e-13 ***
## x4             1.05737    0.09877  10.706 < 2e-16 ***
## x7            -0.15967    0.09976  -1.601   0.11
## x9            -1.93116    0.10082 -19.154 < 2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.5765 on 407 degrees of freedom
## Multiple R-squared:  0.5636, Adjusted R-squared:  0.5593
## F-statistic: 131.4 on 4 and 407 DF, p-value: < 2.2e-16
```

Ok we can see how the effect of x7 disappear on y.

```
par(mfrow = c(2, 2)) # Set up the plotting area to display 4 plots in a 2x2 grid
plot(model)
```



Ok there is no pattern but there is a Lot of points not explained by the model.

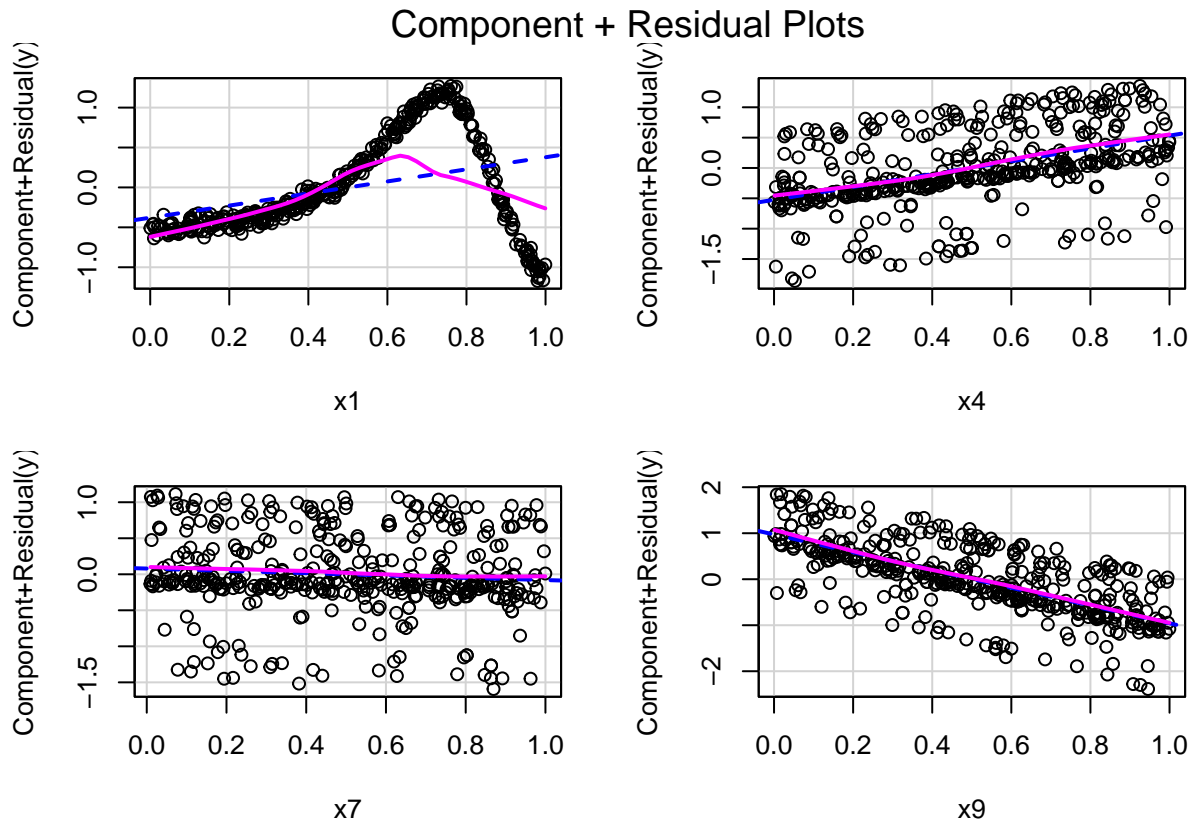
```
install.packages("car")
```

```
## Installation du package dans '/home/o/othmanma/R/x86_64-pc-linux-gnu-library/4.1'
## (car 'lib' n'est pas spécifié)
```

```
library(car)
```

```
## Le chargement a nécessité le package : carData
```

```
crPlots(model)
```



Here we can see each individual variable, we can see how the X7 is almost a straight line.

```
max_value <- max(data$y, na.rm = TRUE)
max_value
```

```
## [1] 3.225577
```

```
data_subset <- data[c("x1", "x4", "x7", "x9", "y")]
data_sorted_desc <- data_subset[order(data_subset$y, decreasing = TRUE), ]
head(data_sorted_desc)
```

```
##           x1           x4           x7           x9           y
## 183 0.7082903 0.8824230 0.9619054 0.039946946 3.225577
## 175 0.6682846 0.6856713 0.1149009 0.006897165 3.169531
## 246 0.7245543 0.7538998 0.7997378 0.080061785 3.124880
## 263 0.6741868 0.8108895 0.7331638 0.064845172 3.053524
## 82 0.6680556 0.8527804 0.3099936 0.145648298 3.001998
## 301 0.7845753 0.9380283 0.4417920 0.241493882 2.898522
```

we can see the highest value for y is 3.225577 , with specific combination of values for the four variables.

Now let see another data.

Above is random uniform sampling let see if we add to this data my old data that I made it by my hand in the first place.

```
data2 <- read.csv("NewDatawithmyhandData.csv", header = TRUE, stringsAsFactors = FALSE, sep = ",")

data2$Date <- as.POSIXct(data2$Date, format = "%Y-%m-%d-%H:%M:%S")

head(data2)
```

```
##           Date    x1    x2    x3    x4    x5    x6    x7    x8    x9    x10   x11
## 1 2023-12-24 22:09:55 0.10 0.20 0.20 0.30 0.50 0.60 0.70 0.01 0.40 0.44 0.60
## 2 2024-01-11 01:54:36 0.90 0.40 0.99 0.90 0.88 0.44 0.55 0.70 0.80 0.70 0.90
## 3 2024-01-11 01:55:42 0.90 0.40 0.99 0.90 0.88 0.44 0.55 0.70 0.80 0.70 0.90
## 4 2024-01-11 01:55:43 0.99 0.99 0.99 0.99 0.99 0.99 0.99 0.99 0.99 0.99 0.99
## 5 2024-01-11 01:56:50 0.90 0.90 0.90 0.00 0.90 0.90 0.90 0.90 0.90 0.90 0.90
## 6 2024-01-11 01:58:10 0.40 0.40 0.40 0.50 0.40 0.50 0.70 0.80 0.30 0.70 0.60
##           y
## 1  0.4769565
## 2  0.3593838
## 3  0.3560769
## 4 -0.8278516
## 5 -0.5988448
## 6  1.1523425
```

```
# Fit the linear model
model2 <- lm(y ~ x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9 + x10 + x11, data = data2)

summary(model2)
```

```
##
## Call:
## lm(formula = y ~ x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9 +
##      x10 + x11, data = data2)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -1.87920 -0.27821 -0.03508  0.49460  1.20271
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   1.46868    0.11423   12.858 < 2e-16 ***
## x1             0.82584    0.09918    8.327 9.33e-16 ***
## x2            -0.15921    0.09601   -1.658  0.0979 .
## x3            -0.20371    0.09687   -2.103  0.0360 *
## x4             1.10997    0.09752   11.382 < 2e-16 ***
## x5            -0.19120    0.09780   -1.955  0.0512 .
## x6             0.02366    0.09539    0.248  0.8042
## x7            -0.23407    0.09834   -2.380  0.0177 *
## x8             0.03703    0.09722    0.381  0.7034
## x9            -2.03569    0.09506  -21.414 < 2e-16 ***
```

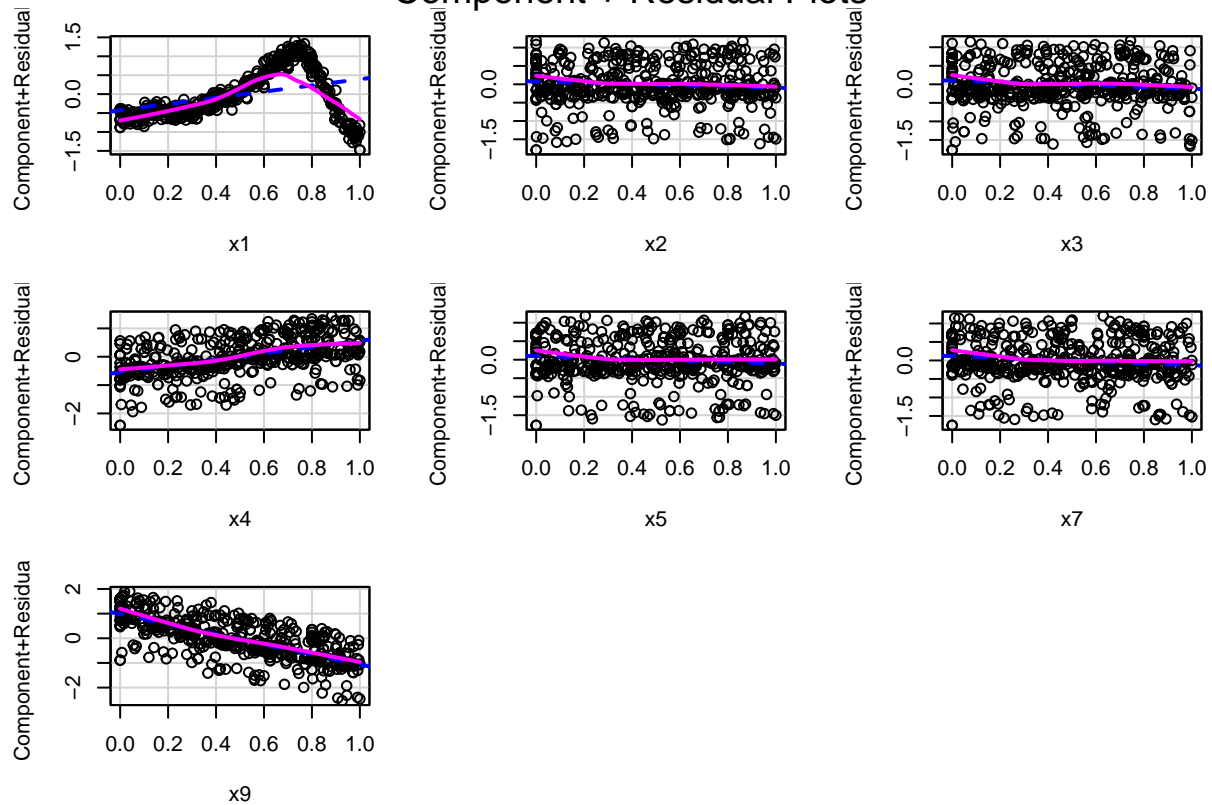
```
## x10          -0.14260    0.09292  -1.535    0.1256
## x11          0.01509    0.10082   0.150    0.8811
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6068 on 466 degrees of freedom
## Multiple R-squared:  0.6257, Adjusted R-squared:  0.6168
## F-statistic: 70.81 on 11 and 466 DF,  p-value: < 2.2e-16
```

This data made add more variable that effect the y let us see if these impact is significant by plotting each variable.

```
# Fit the linear model
model3 <- lm(y ~ x1 + x2 + x3 + x4 + x5 +x7+ x9, data = data2)
summary(model3)

##
## Call:
## lm(formula = y ~ x1 + x2 + x3 + x4 + x5 + x7 + x9, data = data2)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -1.87102 -0.27407 -0.05358  0.51319  1.24268
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   1.46829    0.09924   14.795 < 2e-16 ***
## x1             0.81806    0.09845    8.310 1.04e-15 ***
## x2            -0.17381    0.09509   -1.828  0.0682 .
## x3            -0.21737    0.09555   -2.275  0.0234 *
## x4             1.11203    0.09536   11.661 < 2e-16 ***
## x5            -0.20248    0.09634   -2.102  0.0361 *
## x7            -0.24640    0.09754   -2.526  0.0119 *
## x9            -2.04301    0.09414  -21.702 < 2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6059 on 470 degrees of freedom
## Multiple R-squared:  0.6237, Adjusted R-squared:  0.6181
## F-statistic: 111.3 on 7 and 470 DF,  p-value: < 2.2e-16
crPlots(model3)
```

Component + Residual Plots



From above we can see how the just three variable have real impact(x1,x4,x9) and the rest like a straight line, like the model without the hand data.

```
max_value <- max(data2$y, na.rm = TRUE)
max_value
```

```
## [1] 3.356876
```

We get the biggest for y is 3.356876 , now let see the value for each variable.

```
data_subset <- data2[c("x1", "x4", "x7", "x9", "y")]
data_sorted_desc2 <- data_subset[order(data_subset$y, decreasing = TRUE), ]
head(data_sorted_desc2)
```

```
##      x1  x4 x7 x9      y
## 39 0.7 0.7  0  0 3.356876
## 29 0.7 0.7  0  0 3.356482
## 35 0.7 0.7  0  0 3.355810
## 36 0.7 0.7  0  0 3.354668
## 30 0.7 0.7  0  0 3.354628
## 42 0.7 0.7  0  0 3.354090
```

We can see the data biased to 0.7 since it was emprical by me additional to the random data.