HW9

IST 772 Homework 9

Due December 7th, 2021 at 8:00AM EDT

Homework 9 by Nora Lin: I produced the material below with no assistance.

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

(Dispersion parameter for binomial family taken to be 1)

Residual deviance: 16.013 on 29 degrees of freedom

Number of Fisher Scoring iterations: 7

Null deviance: 43.860 on 31 degrees of freedom

```
#install.packages("~/Desktop/BaylorEdPsych_0.5.tar.gz", repos = NULL, type = "source")
library(BaylorEdPsych)
```

Excercise 1 p.234:

##

##

AIC: 22.013

```
glmOut <- glm(vs~gear+hp,family=binomial(),data=mtcars)</pre>
summary(glmOut)
##
## glm(formula = vs ~ gear + hp, family = binomial(), data = mtcars)
##
## Deviance Residuals:
                   1Q
                         Median
                                        3Q
        Min
                                                 Max
## -1.76095 -0.20263 -0.00889
                                             1.37305
                                   0.38030
##
## Coefficients:
##
               Estimate Std. Error z value Pr(>|z|)
## (Intercept) 13.43752
                           7.18161
                                      1.871
                                              0.0613 .
               -0.96825
                           1.12809 -0.858
                                              0.3907
## gear
## hp
               -0.08005
                           0.03261 - 2.455
                                              0.0141 *
## ---
```

#Analysis: The median residual is negative which suggests that that the distribution of residuals is po

Excercise 5 p.234:

```
PseudoR2(glmOut)
##
          McFadden
                       Adj.McFadden
                                           Cox.Snell
                                                           Nagelkerke
         0.6349042
                          0.4525061
                                           0.5811397
                                                            0.7789526
##
                                                            Adj.Count
## McKelvey.Zavoina
                             Effron
                                               Count
         0.8972195
                          0.6445327
                                           0.8125000
                                                            0.5714286
##
               AIC
                      Corrected.AIC
        22.0131402
                         22.8702830
##
#Analysis:
#The Nagelkerke pseudo R-squared value is 0.7789526. For any given measure, you can loosely interpret
Excercise 6 p.234:
library(car)
## Loading required package: carData
data(Chile)
ChileN = Chile[Chile$vote=="N",]
ChileY = Chile[Chile$vote=="Y",]
ChileYN = rbind(ChileN, ChileY)
ChileYN = ChileYN[complete.cases(ChileYN),]
ChileYN$vote = factor(ChileYN$vote, levels=c("N","Y"))
str(ChileYN)
## 'data.frame':
                   1703 obs. of 8 variables:
## $ region : Factor w/ 5 levels "C", "M", "N", "S", ...: 3 3 3 3 3 3 3 3 3 3 ...
## $ population: int 175000 175000 175000 175000 175000 175000 175000 175000 175000 175000 ...
## $ sex
              : Factor w/ 2 levels "F", "M": 2 1 1 1 2 1 2 1 2 2 ...
              : int 29 49 23 28 26 24 41 20 20 44 ...
## $ age
## $ education : Factor w/ 3 levels "P", "PS", "S": 2 1 3 1 2 3 1 2 2 2 ...
## $ income : int 7500 35000 35000 7500 35000 15000 15000 35000 35000 ...
## $ statusquo : num -1.296 -1.032 -1.105 -1.047 -0.786 ...
              : Factor w/ 2 levels "N", "Y": 1 1 1 1 1 1 1 1 1 1 ...
chileGLM = glm(vote~age+statusquo,family=binomial(),data=ChileYN)
summary(chileGLM)
##
## Call:
## glm(formula = vote ~ age + statusquo, family = binomial(), data = ChileYN)
## Deviance Residuals:
```

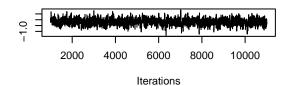
```
Median
                                  3Q
                1Q
## -3.2095 -0.2830 -0.1840
                             0.1889
                                       2.8789
##
## Coefficients:
               Estimate Std. Error z value Pr(>|z|)
## (Intercept) -0.193759
                          0.270708 -0.716
                                             0.4741
                          0.006826
                                    1.659
                                             0.0972 .
## age
               0.011322
                                             <2e-16 ***
## statusquo
                          0.143921 22.057
               3.174487
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 2360.29 on 1702 degrees of freedom
##
## Residual deviance: 734.52 on 1700 degrees of freedom
## AIC: 740.52
## Number of Fisher Scoring iterations: 6
#Analysis:
#The coefficient on status quo predictor is statistically significant based on the 22.057 and p-vlaue o
exp(coef(chileGLM))
## (Intercept)
                      age
                            statusquo
    0.8238564
                1.0113863 23.9145451
#Analysis:
#The intercept represents odds of 0.82:1 for a Yes vote. For age the odds are close to 1:1, this means
#install.packages('MCMCpack')
library(MCMCpack)
## Loading required package: coda
## Loading required package: MASS
## ##
## ## Markov Chain Monte Carlo Package (MCMCpack)
## ## Copyright (C) 2003-2021 Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park
## ## Support provided by the U.S. National Science Foundation
## ## (Grants SES-0350646 and SES-0350613)
## ##
```

```
ChileYN$vote = as.numeric(ChileYN$vote)-1
ChilesBayes=MCMClogit(vote~age+statusquo, data=ChileYN)
summary(ChilesBayes)
```

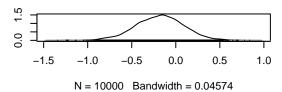
```
##
## Iterations = 1001:11000
## Thinning interval = 1
## Number of chains = 1
## Sample size per chain = 10000
##
## 1. Empirical mean and standard deviation for each variable,
##
     plus standard error of the mean:
##
##
                  Mean
                             SD Naive SE Time-series SE
## (Intercept) -0.18272 0.272640 2.726e-03
                                               0.008938
               0.01123 0.006817 6.817e-05
                                               0.000223
## statusquo
               3.19061 0.145853 1.459e-03
                                                0.004993
## 2. Quantiles for each variable:
##
                                       50%
##
                   2.5%
                              25%
                                                  75%
                                                       97.5%
## (Intercept) -0.742761 -0.365241 -0.17552 -0.0003872 0.34439
              -0.002005 0.006733 0.01121 0.0157683 0.02499
## age
## statusquo
               2.914442 3.087259 3.18546 3.2847388 3.48698
```

plot(ChilesBayes)

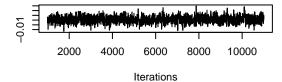
Trace of (Intercept)



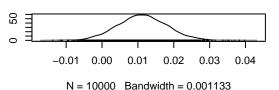
Density of (Intercept)



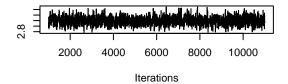
Trace of age



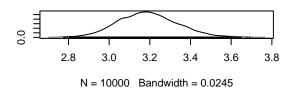
Density of age



Trace of statusquo

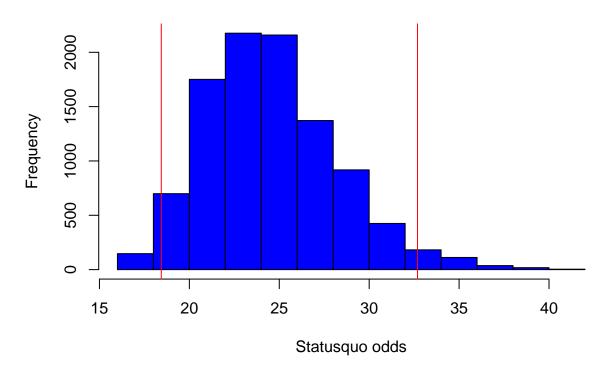


Density of statusquo



Excercise 7 p.234:

Histogram of status quo odds- Bayesian



#Analysis:
#The histogram above shows the posterior distribution of odds for the status quo predictor variable. Th