Final Exam

AUTHOR

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Import libraries.

```
library(tidyverse)
library(olsrr)
library(car)
library(ResourceSelection)
library(DescTools)
```

Set path.

```
\tt setwd("/Users/c2cypher/codebase/msda/msda-grad-school/sta-6443-902-data\_analytics\_algority and the state of the state
```

Read CSV and convert the data types of variables identified as categorical.

```
df = read.csv('birthweight_final.csv')
df$Black = as.factor(df$Black)
df$Married = as.factor(df$Married)
df$Boy = as.factor(df$Boy)
df$MomSmoke = as.factor(df$MomSmoke)
df$Ed = as.factor(df$Ed)
str(df)
```

```
'data.frame': 400 obs. of 10 variables:

$ Weight : int 3657 3317 3232 2948 4564 2977 4394 2977 3855 2977 ...

$ Weight_Gr: int 0 1 1 1 0 1 0 1 0 1 ...

$ Black : Factor w/ 2 levels "0","1": 1 1 2 1 1 1 1 1 1 1 1 ...

$ Married : Factor w/ 2 levels "0","1": 2 1 1 2 2 2 1 2 2 1 ...

$ Boy : Factor w/ 2 levels "0","1": 2 2 2 2 2 2 1 2 1 1 2 ...

$ MomSmoke : Factor w/ 2 levels "0","1": 1 1 1 1 1 1 1 1 1 1 2 ...

$ Ed : Factor w/ 2 levels "0","1": 2 2 1 1 1 2 2 2 2 1 ...

$ MomAge : int 4 -5 -7 -4 5 -6 -1 -1 1 -2 ...

$ MomWtGain: int 2 0 -10 18 27 2 17 -12 10 -2 ...

$ Visit : int 3 3 3 3 3 3 3 3 1 ...
```

Exercise 1)

Consider fitting a multiple linear regression to model Weight using possible explanatory variables; Black, Married, Boy, MomSmoke, Ed, MomAge, MomWtGain, and Visit (all predictors excluding Weight_Gr).

1) Perform the following four model selection methods and compare their best

models. Comment on how they differ or similar in terms of selected variables in the final model. No need to interpret outputs.

- Stepwise selection with 0.01 p-value criteria for both entry and stay.
- Forward selection with 0.01 p-value criteria for entry.
- Backward selection with 0.01 p-value criteria for a stay.
- Adjusted R-squared criteria.

NOTE: R output from Backward selection displays variables "removed" from each step.

Multiple Regression

Call:

```
lm(formula = Weight ~ Black + Married + Boy + MomSmoke + Ed +
    MomAge + MomWtGain + Visit, data = df)
```

Residuals:

```
Min 1Q Median 3Q Max -2433.18 -312.36 14.72 323.08 1562.40
```

Coefficients:

```
Estimate Std. Error t value Pr(>|t|)
(Intercept) 3249.006
                      120.298 27.008 < 2e-16 ***
                       83.770 -2.265
Black1
           -189.710
                                       0.0241 *
Married1
                       69.819
                              0.906
                                      0.3653
             63.281
            118.816
                       55.077
                              2.157 0.0316 *
Boy1
                      79.065 -2.505 0.0127 *
MomSmoke1
          -198.047
Ed1
             71.241
                       56.300
                              1.265
                                       0.2065
MomAge
             3.048
                       5.305 0.574
                                       0.5660
MomWtGain
             12.136
                        2.117
                               5.733 1.98e-08 ***
             13.626
                       37.691 0.362
                                       0.7179
Visit
```

٠.

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

```
Residual standard error: 547.1 on 391 degrees of freedom Multiple R-squared: 0.1456, Adjusted R-squared: 0.1281 F-statistic: 8.328 on 8 and 391 DF, p-value: 1.901e-10
```

Stepwise Selection

```
model.stepwise = ols_step_both_p(q1.lm, pent = 0.01, prem = 0.01, details = FALSE)
model.stepwise
```

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Stehmize Setertion Sammark

		Added/		Adj.		
Step RMSE	Variable	Removed	R-Square	R-Square	C(p)	AIC
1	MomWtGain	addition	0.089	0.087	20.7600	6201.2327
559.81	63					
2	MomSmoke	addition	0.107	0.102	14.6830	6195.4042
555.06	26					
3	Black	addition	0.127	0.120	7.4660	6188.2794
549.46	00					

Stepwise Model

```
model.lm.stepwise = lm(Weight ~ MomWtGain + MomSmoke + Black, data = df)
summary(model.lm.stepwise)
```

Call:

```
lm(formula = Weight ~ MomWtGain + MomSmoke + Black, data = df)
```

Residuals:

```
Min 10 Median 30 Max -2450.50 -312.94 7.73 325.68 1471.38
```

Coefficients:

Residual standard error: 549.5 on 396 degrees of freedom Multiple R-squared: 0.1271, Adjusted R-squared: 0.1205 F-statistic: 19.22 on 3 and 396 DF, p-value: 1.185e-11

Forward Selection

```
model.forward = ols_step_forward_p(q1.lm, pent = 0.01, details = FALSE)
model.forward
```

Selection Summary

•

Step	Variable Entered	R-Square	Adj. R-Square	C(p)	AIC	RMSE
1	MomWtGain	0.0893	0.0870	20.7604	6201.2327	559.8163
2	MomSmoke	0.1069	0.1024	14.6832	6195.4042	555.0626
3	Black	0.1271	0.1205	7.4659	6188.2794	549.4600

Forward Selection Model

```
model.lm.forward = lm(Weight ~ MomWtGain + MomSmoke + Black, data = df)
summary(model.lm.forward)
```

Call:

lm(formula = Weight ~ MomWtGain + MomSmoke + Black, data = df)

Residuals:

Min 1Q Median 3Q Max -2450.50 -312.94 7.73 325.68 1471.38

Coefficients:

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

Residual standard error: 549.5 on 396 degrees of freedom Multiple R-squared: 0.1271, Adjusted R-squared: 0.1205 F-statistic: 19.22 on 3 and 396 DF, p-value: 1.185e-11

Backward Selection

model.backward = ols_step_backward_p(q1.lm, prem = 0.01, details = FALSE)
model.backward

Elimination Summary

Step	Variable Removed	R-Square	Adj. R-Square	C(p)	AIC	RMSE
1	Visit	0.1453	0.130	7.1307	6187.8448	546.4642
2	MomAge	0.1445	0.1314	5.5158	6186.2385	546.0372
3	Married	0.1409	0.130	5.1599	6185.9146	546.4876

4	Ed	0.1364	0.1277	5.1841	6185.9688	547.1986
5	Boy	0.1271	0.1205	7.4659	6188.2794	549.4600

Backward Selection Model

```
model.lm.backward = lm(Weight ~ MomWtGain + MomSmoke + Black, data = df)
summary(model.lm.backward)
```

Call:

```
lm(formula = Weight ~ MomWtGain + MomSmoke + Black, data = df)
```

Residuals:

```
Min
              10
                   Median
                               30
                                       Max
-2450.50 -312.94
                     7.73
                           325.68 1471.38
```

Coefficients:

```
Estimate Std. Error t value Pr(>|t|)
(Intercept) 3435.615 32.505 105.695 < 2e-16 ***
MomWtGain
            12.006
                       2.116 5.673 2.71e-08 ***
MomSmoke1
          -237.799
                       77.271 -3.077 0.00223 **
                      78.257 -3.023 0.00267 **
Black1
          -236.556
```

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

Residual standard error: 549.5 on 396 degrees of freedom Multiple R-squared: 0.1271, Adjusted R-squared: 0.1205 F-statistic: 19.22 on 3 and 396 DF, p-value: 1.185e-11

Adjusted R-squared Criteria

```
adj_r_sq = ols_step_best_subset(q1.lm)
adj_r_sq
```

Best Subsets Regression

Model Index	Predictors
1	MomWtGain
2	MomSmoke MomWtGain
3	Black MomSmoke MomWtGain
4	Black Boy MomSmoke MomWtGain
5	Black Boy MomSmoke Ed MomWtGain
6	Black Married Boy MomSmoke Ed MomWtGain
7	Black Married Boy MomSmoke Ed MomAge MomWtGain
8	Black Married Boy MomSmoke Ed MomAge MomWtGain Visit

		_	Pred			
	-	-	R-Square	•		SBIC
SBC	MSEP		FPE 	HSP 	APC 	
1	0.0893	0.0870	0.0775	20 . 7604	6201.2327	5065.9178
6213.2071	1253577	705.0611	314961.2141	789.4062	0.9199	
2	0.1069	0.1024	0.091	14.6832	6195.4042	5060.1250
6211.3700	1232385	67.9566	310405.1540	778.0163	0.9066	
3	0.1271	0.1205	0.1059	7.4659	6188.2794	5053.1393
6208.2368	1207640	4868	304925.3190	764.3196	0.8906	
4	0.1364	0.1277	0.1114	5.1841	6185.9688	5050.9395
6209.9176	1197728	326.2237	303169.1473	759.9653	0.8854	
5	0.1409	0.1300	0.1116	5.1599	6185.9146	5050.9720
6213.8549	1194625	30.2702	303128.3995	759.9203	0.8853	
6	0.1445	0.1314	0.1103	5.5158	6186.2385	5051.3901
6218.1702	1192664	162.8033	303374.3231	760.6035	0.8860	
7	0.1453	0.1300	0.1052	7.1307	6187.8448	5053.0558
6223.7680	1194538	366.2656	304595.5958	763.7420	0.8896	
8	0.1456	0.1281	0.1014	9.0000	6189.7111	5054.9736
6229.6258	1197201	142.0535	306020.7931	767.4022	0.8938	

AIC: Akaike Information Criteria

SBIC: Sawa's Bayesian Information Criteria

SBC: Schwarz Bayesian Criteria

MSEP: Estimated error of prediction, assuming multivariate normality

FPE: Final Prediction Error

HSP: Hocking's Sp

APC: Amemiya Prediction Criteria

Since Model 6 has the biggest Adj. R-squared value (0.1314), it is the best model.

Adj. R-squared Model

Call:

Residuals:

```
Min 10 Median 30 Max -2401.07 -313.80 19.42 323.47 1547.41
```

Coefficients:

```
Estimate Std. Error t value Pr(>|t|)
(Intercept) 3270.007
                       72.733 44.959 < 2e-16 ***
Black1
          -193.724
                       81.970 -2.363
                                      0.0186 *
Married1
            82.540
                       64.252 1.285 0.1997
                       54.936 2.189
                                      0.0292 *
Boy1
           120.232
MomSmoke1 -201.548
                       78.751 -2.559
                                      0.0109 *
Fd1
            75.466
                       55.803 1.352
                                      0.1770
            12.209
                       2.106 5.797 1.38e-08 ***
MomWtGain
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
```

Residual standard error: 546 on 393 degrees of freedom Multiple R-squared: 0.1445, Adjusted R-squared: 0.1314 F-statistic: 11.06 on 6 and 393 DF, p-value: 2.107e-11

Final Models

```
Stepwise: y = 3435.615 + (12.006 * MomWtGain) - (237.799 * MomSmoke) - (235.556 * Black)

Forward: y = 3435.615 + (12.006 * MomWtGain) - (237.799 * MomSmoke) - (235.556 * Black)

Backward: y = 3435.615 + (12.006 * MomWtGain) - (237.799 * MomSmoke) - (235.556 * Black)

Best Subset (Adj. R-squared): y = 3270.007 - (193.724 * Black) + (82.54 * Married) + (120.232 * Boy) - (201.548 * MomSmoke) + (75.466 * Ed) + (12.209 * MomWtGain)
```

Conclusion:

The final models for stepwise, forward, and backward selection were composed of the same predictors (Black, MomSmoke, MomWtGain). Model 6 predictors (Black, Married, Boy, MomSmoke, Ed, MomWtGain) are included in the final model of the best subset strategy. Model 6 was chosen because it calculated the biggest Adj. R-squared (0.1314).

Answer the following questions from the best model determined by Stepwise selection with 0.01 p-value criteria.

2) Fit the linear regression with the best model determined by stepwise selection and comment on the diagnostics plot. Do not leave an observation that has Cook's distance larger than 0.115. Re-fit the model if necessary. Finally, how many observations did you use in the final model?

Fit the linear regression

```
q2.lm.stepwise = lm(Weight ~ MomWtGain + MomSmoke + Black, data = df)
summary(q2.lm.stepwise)
```

```
Call:
```

```
lm(formula = Weight ~ MomWtGain + MomSmoke + Black, data = df)
```

Residuals:

```
Min 1Q Median 3Q Max -2450.50 -312.94 7.73 325.68 1471.38
```

Coefficients:

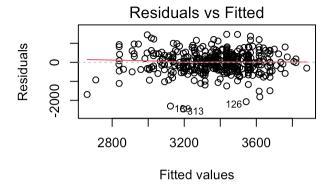
Estimate Std. Error t value Pr(>|t|) (Intercept) 3435.615 32.505 105.695 < 2e-16 *** MomWtGain 12.006 2.116 5.673 2.71e-08 *** MomSmoke1 -237.79977.271 -3.077 0.00223 ** -236.556 78.257 -3.023 0.00267 ** Black1

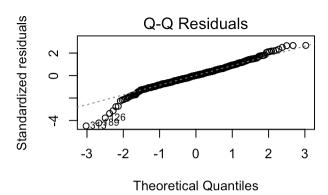
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

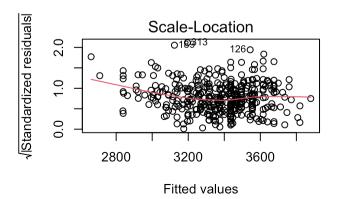
Residual standard error: 549.5 on 396 degrees of freedom Multiple R-squared: 0.1271, Adjusted R-squared: 0.1205 F-statistic: 19.22 on 3 and 396 DF, p-value: 1.185e-11

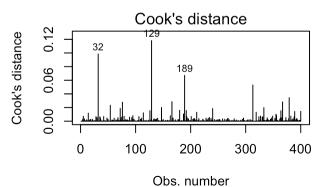
Diagnostic Plot

```
par(mfrow=c(2,2))
plot(q2.lm.stepwise, which = 1:4)
```









Diagnostic Plot Comments:

The QQ Plot illustrates most of the data points along the line, but there's a few significant outliers on the left tail of the plot. Despite these few outliers, we can assume normality. The Residuals

vs. Fitted Plot illustrates that variance around the estimated regression line is mostly constant with the exception of 1-2 outliers. The Scale-Location Plot indicates that the standardized residual slightly decreases as x increases; however, it is mostly linear where a majority of the data lies, so it assumes homoscedasticity. The Cook's Distance Plot shows that some points are greater than 0.115.

Cook's Distance

```
q2.cooks = which(cooks.distance(q2.lm.stepwise) > 0.115)
df[q2.cooks, ]
```

```
Weight Weight_Gr Black Married Boy MomSmoke Ed MomAge MomWtGain Visit 129 1804 1 1 1 0 0 1 9 35 3
```

Number of Observations

```
dim(df[-q2.cooks, ])
```

[1] 399 10

Refitted Model

```
q2.refitted.step = lm(Weight ~ MomWtGain + MomSmoke + Black, data = df[-q2.cooks, ])
summary(q2.refitted.step)
```

```
Call:
```

```
lm(formula = Weight \sim MomWtGain + MomSmoke + Black, data = df[-q2.cooks, ])
```

Residuals:

```
Min 1Q Median 3Q Max -2427.02 -309.20 2.98 315.40 1472.75
```

Coefficients:

Residual standard error: 542.2 on 395 degrees of freedom Multiple R-squared: 0.1366, Adjusted R-squared: 0.1301 F-statistic: 20.84 on 3 and 395 DF, p-value: 1.493e-12

Comments:

We identified one influential point (row 129) to eliminate and refit the model. After removing this

point, our refitted model contains 399 observations.

3) How much of the variation in Weight is explained by the final model?

The final (refitted) model can explain 13.66% of the variation in Weight.

Interpret the relationship between predictor variables (in the final model) and Weight value specifically.

Final Model

```
y = 3434.252 + (13.112 * MomWtGain) - (238.923 * MomSmoke) - (198.519 * Black)
```

Interpret the relationships

All predictor variables have a statistically significant relationship with Weight. Since all predictor variables reject the null hypothesis, our model has identified a linear relationship between these variables and Weight.

- **MomWtGain:** Positively affects weight. An infant's birth weight increases by 13.112 grams per one unit increase in MomWtGain.
- **MomSmoke:** Negatively affects weight. An infant's birth weight decreases by 238.923 grams per one unit increase in MomSmoke.
- **Black:** Negatively affects weight. An infant's birth weight decreases by 198.519 grams per one unit increase in Black.

Exercise 2)

Now we consider fitting a logistic regression for low birthweight (Weight_Gr=1). Again, consider Black, Married, Boy, MomSmoke, Ed, MomAge, MomWtGain, and Visit as possible explanatory variables.

- Perform the following model selection methods and compare their best models. Comment how they differ or are similar in terms of selected variables
 - Stepwise selection with AIC criteria
 - Stepwise selection with BIC criteria

Fit Logistic Regression Model

.....

AIC Stepwise Selection

```
Call:
glm(formula = Weight_Gr ~ MomWtGain + MomSmoke + MomAge + Boy +
    Ed, family = "binomial", data = df)
Coefficients:
            Estimate Std. Error z value Pr(>|z|)
                       0.188075 1.279 0.20101
(Intercept) 0.240486
MomWtGain -0.038047
                       0.008471 -4.492 7.07e-06 ***
MomSmoke1
           0.818590
                       0.310227 2.639 0.00832 **
MomAge
           -0.044444
                       0.019040 - 2.334 \ 0.01959 *
Boy1
           -0.407560
                       0.212600 -1.917 0.05523 .
           -0.366259
Ed1
                       0.217910 -1.681 0.09280 .
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
   Null deviance: 554.43 on 399 degrees of freedom
Residual deviance: 510.15 on 394 degrees of freedom
AIC: 522.15
Number of Fisher Scoring iterations: 4
```

BIC Stepwise Selection

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```
ESCIMACE SCAL ELLOL & VACAC II (> |2 | /
(Intercept) -0.132541
                       0.112817 -1.175 0.24006
MomWtGain -0.036819
                       0.008389 -4.389 1.14e-05 ***
           0.865786
MomSmoke1
                       0.309944 2.793 0.00522 **
          -0.048266
                       0.018730 -2.577 0.00997 **
MomAge
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
   Null deviance: 554.43 on 399 degrees of freedom
Residual deviance: 516.39 on 396 degrees of freedom
AIC: 524.39
```

Number of Fisher Scoring iterations: 4

Conclusion:

Both AIC & BIC models produced the same predictors (MomWtGain, MomSmoke, MomAge) with p-values less than the significance level. The AIC model produced two additional predictors (Boy, Ed), but their p-values were greater than the significance level, so they are not statistically significant.

2) Fit the logistic regression with the best model determined by stepwise selection with BIC criteria. Do not leave an observation that has Cook's d larger than 0.1. Re-fit the model if necessary. Finally, how many observations did you use in the final model?

Logistic Regression - Best Model by Stepwise Selection with BIC Criteria

```
glm.model.bic = glm(Weight_Gr ~ MomWtGain + MomSmoke + MomAge,
                data = df
                family = "binomial")
summary(glm.model.bic)
Call:
glm(formula = Weight_Gr ~ MomWtGain + MomSmoke + MomAge, family = "binomial",
   data = df
Coefficients:
            Estimate Std. Error z value Pr(>|z|)
(Intercept) -0.132541
                       0.112817 -1.175 0.24006
                       0.008389 -4.389 1.14e-05 ***
MomWtGain -0.036819
MomSmoke1
           0.865786
                       0.309944 2.793 0.00522 **
MomAge
          -0.048266
                       0.018730 -2.577 0.00997 **
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
```

(Dispersion parameter for binomial family taken to be 1)

```
Null deviance: 554.43 on 399 degrees of freedom Residual deviance: 516.39 on 396 degrees of freedom
```

AIC: 524.39

Number of Fisher Scoring iterations: 4

Influential Points

```
inf.id = which(cooks.distance(glm.model.bic) > 0.1)
inf.id
```

named integer(0)

```
dim(df[inf.id])
```

[1] 400 0

Conclusion:

No observation had a Cook's Distance greater than 0.1, so refitting the model was not necessary, and the number of observations in our final model is 400. All predictors (MomWtGain, MomSmoke, MomAge) in the final model calculated a p-value less than the significance level.

Based on your final model, interpret the explicit relationship between response and predictors using Odds Ratio.

Odds Ratio

```
odds_ratio = exp(glm.model.bic$coefficients)
round(odds_ratio, 3)
```

```
(Intercept) MomWtGain MomSmoke1 MomAge 0.876 0.964 2.377 0.953
```

Conclusion:

Continuous variables:

- The odds of low birthweight decrease by a factor of $\exp(-0.036819) = 0.964$ with one unit increase in MomWtGain when all other predictors are the same.
- The odds of low birthweight decrease by a factor of $\exp(-0.048266) = 0.953$ with one unit increase in MomAge when all other predictors are the same.

Categorical variable:

- The odds of low birthweight is exp(0.865786) = 2.377 times greater for smoking moms than non-smoking moms when all other predictors are the same.
- 4) Which woman has the high chance of delivering a low birthweight infant? For example, the answer will be like "a married, high-educated, older woman has a high chance of delivering a low birth weight infant."

Women who are younger with lower weight gain and higher smoking levels have the highest chance of delivering a low birth weight infant.

5) What is the sample proportion of low birth weight infants in the dataset? Sample Proportion

```
sample.prop = mean(df$Weight_Gr)
sample.prop
```

[1] 0.4925

Conclusion: The sample proportion of a low birth weight infant is 49.25%.

6) Perform classification with probability cut-off set as sample proportion you answer in (5). What is the misclassification rate?

Misclassification Rate

```
fit.prob = predict(glm.model.bic, type = "response")
pred.class = ifelse(fit.prob > sample.prop, 1, 0)
mean(df$Weight_Gr != pred.class)
```

[1] 0.355

Conclusion: The misclassification rate is 35.5%.

7) Comment on the Goodness of fit test and make a conclusion.

Goodness of Fit Test

```
hoslem.test(glm.model.bic$y, fitted(glm.model.bic), g = 10)
```

Hosmer and Lemeshow goodness of fit (GOF) test

```
data: glm.model.bic$y, fitted(glm.model.bic)
X-squared = 9.2068, df = 8, p-value = 0.3252
```

Conclusion:

Since the p-value (0.3252) of the Hosmer Lemeshow's test was greater than the significance level, we do not reject the null hypothesis. The model is adequate.

Exercise 3)

 Compare results from Exercise 1-2 and comment on different or similar conclusions from each analysis.

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The final medals in both eversions had M

The final models in both exercises had MomWtGain and MomSmoke as predictors of low birth weight. The final model in Exercise 1 had Black as its third predictor, whereas the final model in Exercise 2 had MomAge. Exercise 1's model can explain 13.66% of the Weight variance. Exercise 2's model calculated a misclassification rate of 35.5%. Therefore, Exercise 2's model is superior because the model better explains the variation compared to Exercise 1's.

2) Low birth weight is a risk factor that can lead to infant mortality. If you want to implement a low-birthweight prevention program, what would you suggest to pregnant women?

Since MomWtGain and MomSmoke were present in both of the final models, the low birth weight prevention program should recommend that pregnant women avoid smoking and maintain a healthy weight. The program would place more emphasize on smoking because it significantly increases the chance of a low birth weight infant compared to the weight gain predictor.