MECH60017 Statistics Coursework

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11/03/2023

Table of Contents

Nomenclature and abbreviationiii

1. Exploratory Data Analysis 4
2. Modelling5
3. Bootstrapping7

Nomenclature and abbreviations

Standard Deviation

Confidence Interval

Quantile-Quantile

1. Exploratory Data Analysis

Figure 1. Histogram and box plot of Wavelength

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|  | Chart, box and whisker chart  Description automatically generated |  |

The histogram looks fairly similar to normal distribution skewed to the left. Most of the data is spread between the wavelength values of 0.790 and 0.805 (ignoring the scaling factor). This is confirmed by the interquartile range demonstrated by the box plot. In histogram the wavelength with highest frequency is the median value in the box plot. The upper whisker on the box plot is longer which indicates higher variability in data above the middle 50% than below. There is also a potential outlier (represented by a point) which is beyond the 1.5 times the interquartile range.

Figure 2. Statistics of Wavelength data

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The numerical value of standard deviation and interquartile range is quite small. This suggests that data is not very spread out and most of the values are close to the mean. So, mean should be used to best describe the data as it is a good measure of central tendency. Although, mean can be sensitive to outliers but that is not that case because trimmed mean is equal to mean.

Figure 3. Scatter plot of Wavelength against Time Index

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1. Modelling

Figure 4. Linear regression on Wavelength data

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Linear regression model is not a good fit for the data. That data clearly doesn’t have linear relationship between wavelength and time index.

Figure 5. Linear and quadratic regression on Wavelength data

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There are few reasons to standardise the X variable when conducting polynomial regression analysis. The response Y is associated with one unit change in standard deviation of X variable which can make the regression coefficients easier to interpret. The range of X values is also reduced which can help in reducing the effect of outliers on regression coefficients making them more stable.

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As the degree of regression goes up from 2 to 8 the fit gets better. However, the regression curve looks roughly the same until degree 15 and becomes unstable at degree 20.

Figure 7. Graph of AIC score against degree of regression on Wavelength data

Figure 6. Higher degree polynomial regression on Wavelength data with normalised time index

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The AIC score was calculated for models with degree of regression varying from 1 to 20. The AIC test rewards the model for better fit but penalises for higher complexity (more parameters). So it can be used to find a model with good fit whilst avoiding over fitting. Model with degree of regression 8 was chosen because it is good fit on the data and doesn’t have too many parameters.

Figure 8. Histogram and QQ plot of residuals

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The histogram plot and QQ plots are used to check the assumption of normal distribution of errors (residuals). The histogram has roughly a symmetric bell shape and most points on the QQ plot form a straight line which indicates that distribution of residuals is normal.

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Figure 9. Polynomial regression of degree 8 on extracted sample of Wavelength data

1. Bootstrapping

Figure 10. 95% confidence interval band of regression model found using 1000 bootstrapped samples

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It is clear that as the number of bootstrapped samples increases the bootstrap confidence interval converges to the actual confidence interval band. At 10000 bootstrap samples both bands are almost identical up to 1.2 standard deviations. The bootstrap confidence band is larger at 1.5 standard deviations. This is most likely because of lack of enough data points in those regions.

Figure 11. Convergence of bootstrap confidence bands with increasing bootstrap samples

The equations used to calculate the actual confidence band are:

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|  |  | (1) |
|  |  | (2) |

Where is 0.025 because 95% confidence band is being calculated which leads to value of 1.96. The population standard deviation is calculated using the original data, and is 85 which is the size of the sample extracted from the original data set.