Meher Shrishti Nigam

20BRS1193

EDA LAB – 2 (Q1)

6 / 1 / 23

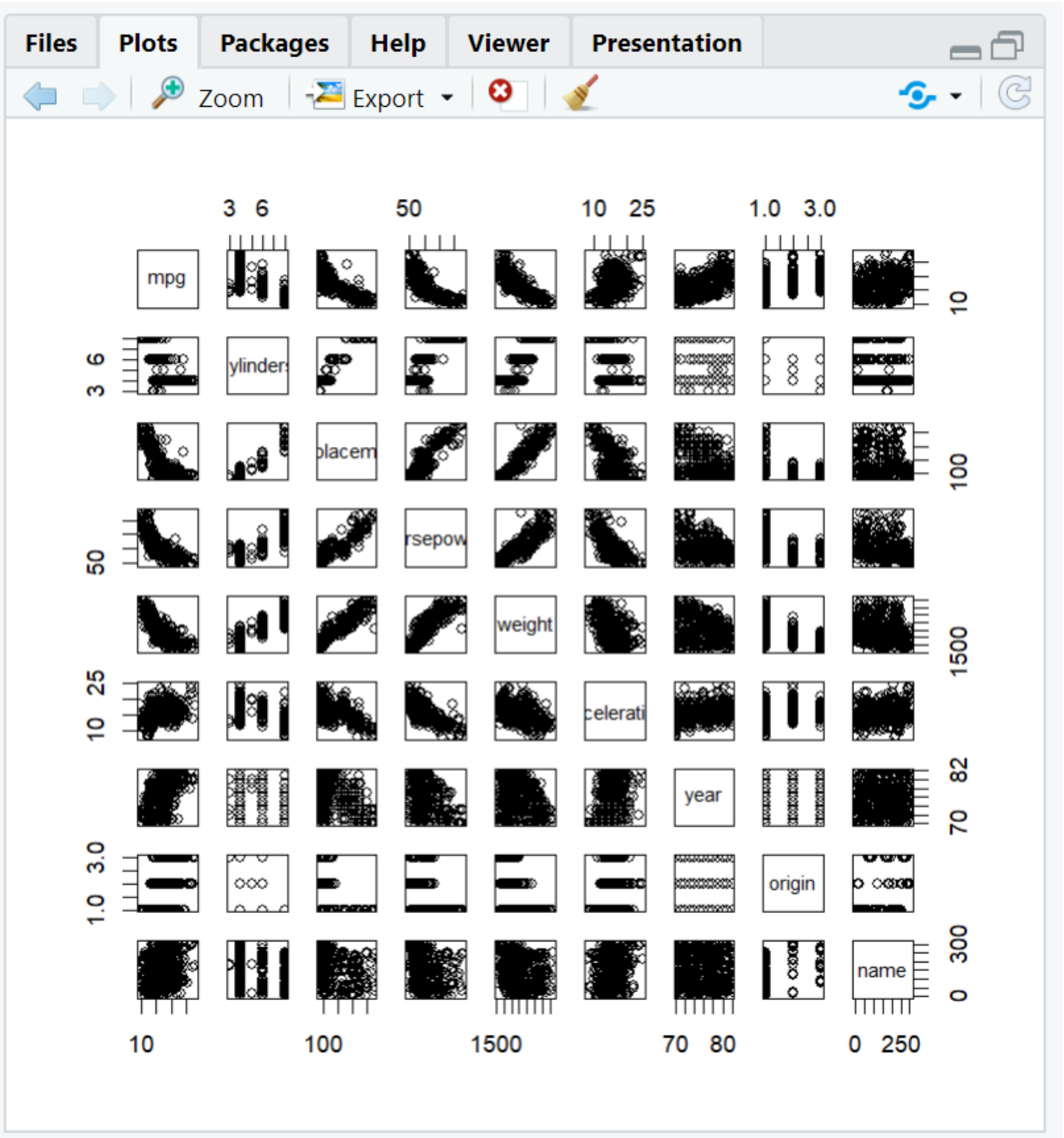
```
# Meher Shrishti Nigam
# 20BRS1193
# EDA Lab 2
options(prompt="MEHERSHRISHTI>", continue =" ")
# options(prompt=">", continue =" ")
# EDA-LAB-EXPERIMENT-2 (Date-6/1/2023)
library(ISLR)
```

 # Q1. This question involves the use of multiple linear regression on the Auto data set.

```
df <- Auto
df <- na.omit(df)
```

 # (a) Produce a scatterplot matrix which includes all of the variables in the data set.

```
pairs(df)
```


Files
Plots
Packages
Help
Viewer
Presentation
Zoom
Export
mpg
ylinders
placem
rsepow
weight
celerati
year
origin
name
3 6
50
10 25
1.0 3.0
10
100
1500
70 82
0 300
0 250

 # (b) Compute the matrix of correlations between the variables using the function cor().

```
df_num <- subset(df, select = -name)

cor(df_num)
```

```
MEHERSHRISHTI>df_num <- subset(df, select = -name)
MEHERSHRISHTI>cor(df_num)
                     mpg  cylinders displacement horsepower
mpg           1.0000000 -0.7776175   -0.8051269 -0.7784268
cylinders    -0.7776175  1.0000000    0.9508233  0.8429834
displacement -0.8051269  0.9508233    1.0000000  0.8972570
horsepower   -0.7784268  0.8429834    0.8972570  1.0000000
weight       -0.8322442  0.8975273    0.9329944  0.8645377
acceleration  0.4233285 -0.5046834   -0.5438005 -0.6891955
year          0.5805410 -0.3456474   -0.3698552 -0.4163615
origin        0.5652088 -0.5689316   -0.6145351 -0.4551715
                  weight acceleration       year     origin
mpg          -0.8322442    0.4233285  0.5805410  0.5652088
cylinders     0.8975273   -0.5046834 -0.3456474 -0.5689316
displacement  0.9329944   -0.5438005 -0.3698552 -0.6145351
horsepower    0.8645377   -0.6891955 -0.4163615 -0.4551715
weight        1.0000000   -0.4168392 -0.3091199 -0.5850054
acceleration -0.4168392    1.0000000  0.2903161  0.2127458
year         -0.3091199    0.2903161  1.0000000  0.1815277
origin       -0.5850054    0.2127458  0.1815277  1.0000000
MEHERSHRISHTI>
```

 # (c) Use the lm() function to perform a multiple linear regression with mpg as

 # the response and all other variables except name as the predictors.

 # Use the summary() function to print the results.

 # Comment on the output. For instance:

```
linear_model <- lm(mpg ~ ., data=df_num)

summary(linear_model)
```

```
MEHERSHRISHTI>linear_model <- lm(mpg ~ ., data=df_num)
MEHERSHRISHTI>summary(linear_model)

Call:
lm(formula = mpg ~ ., data = df_num)

Residuals:
    Min      1Q  Median      3Q     Max
-9.5903 -2.1565 -0.1169  1.8690 13.0604

Coefficients:
              Estimate Std. Error t value Pr(>|t|)
(Intercept) -17.218435   4.644294  -3.707  0.00024 ***
cylinders    -0.493376   0.323282  -1.526  0.12780
displacement  0.019896   0.007515   2.647  0.00844 **
horsepower   -0.016951   0.013787  -1.230  0.21963
weight       -0.006474   0.000652  -9.929  < 2e-16 ***
acceleration  0.080576   0.098845   0.815  0.41548
year          0.750773   0.050973  14.729  < 2e-16 ***
origin        1.426141   0.278136   5.127 4.67e-07 ***
---
Signif. codes:  0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Residual standard error: 3.328 on 384 degrees of freedom
Multiple R-squared:  0.8215,    Adjusted R-squared:  0.8182
F-statistic: 252.4 on 7 and 384 DF,  p-value: < 2.2e-16
```

 # i. Is there a relationship between the predictors and the response?

We test whether the null hypothesis of all regression coefficients are zero.

This helps us test whether there is a relationship between predictors and response.

P-value is low and F-statistic is not close to 1, thus we can refute the null hypothesis.

 # ii. Which predictors appear to have a statistically significant relationship to the response?

Displacement, Weight, Year, Origin have statistically significant relationships with the response.

Whereas Cylinders, Horsepower, Acceleration do not have a statistically significant relationship.

This can be determined using their p-values of a predictor's t-statistic.

 # iii. What does the coefficient for the year variable suggest?

The coefficient for the year variable is 0.750773.

This tells us that every passing year, mpg (miles per gallon) increases by the coeffcient 0.75 approximately.

 # (d) Use the plot() function to produce diagnostic plots of the linear regression

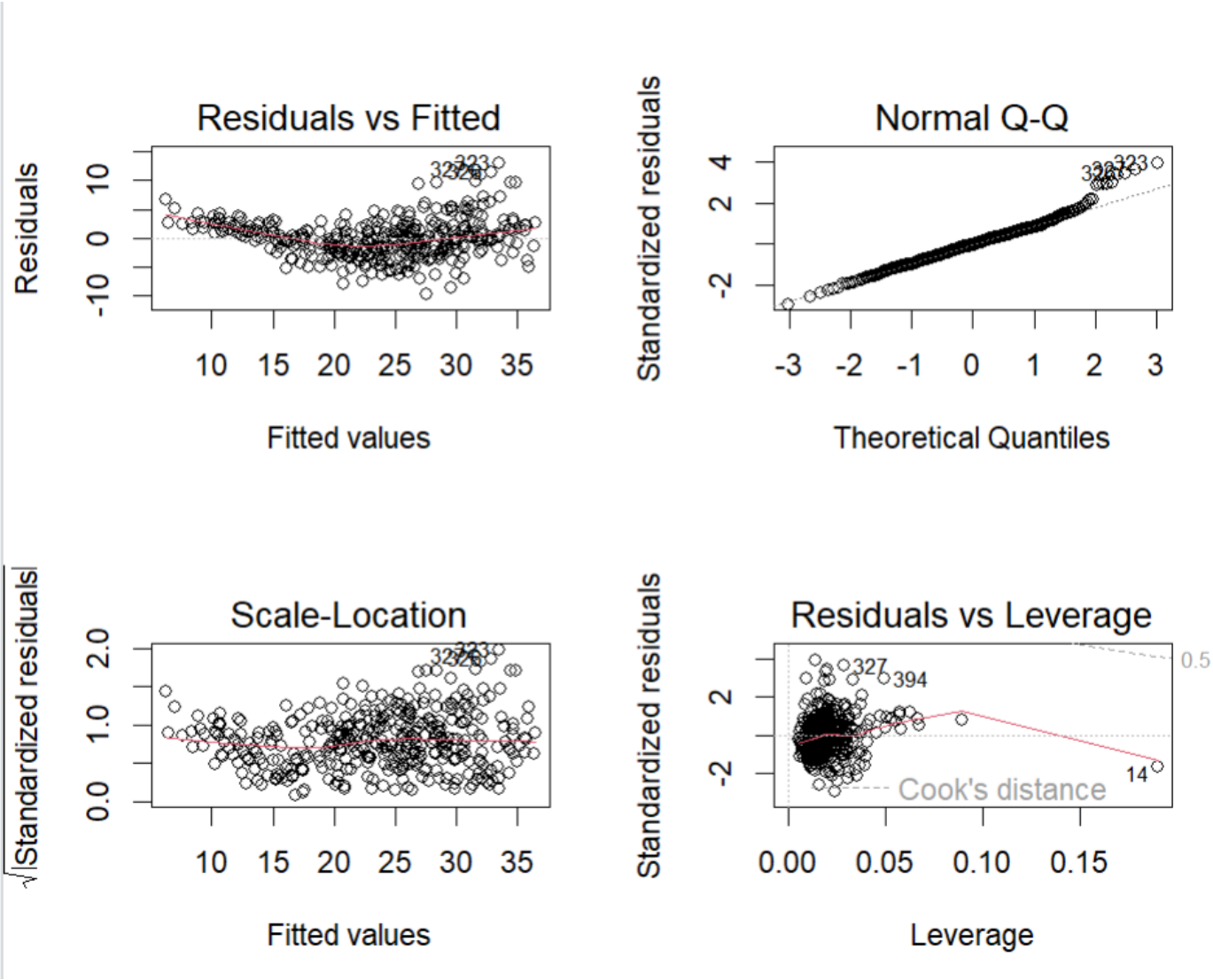
 # fit. Comment on any problems you see with the fit.

 # Do the residual plots suggest any unusually large outliers?

 # Does the leverage plot identifies any observations with unusually high leverage?

```
par(mfrow = c(2, 2))

plot(linear_model)
```

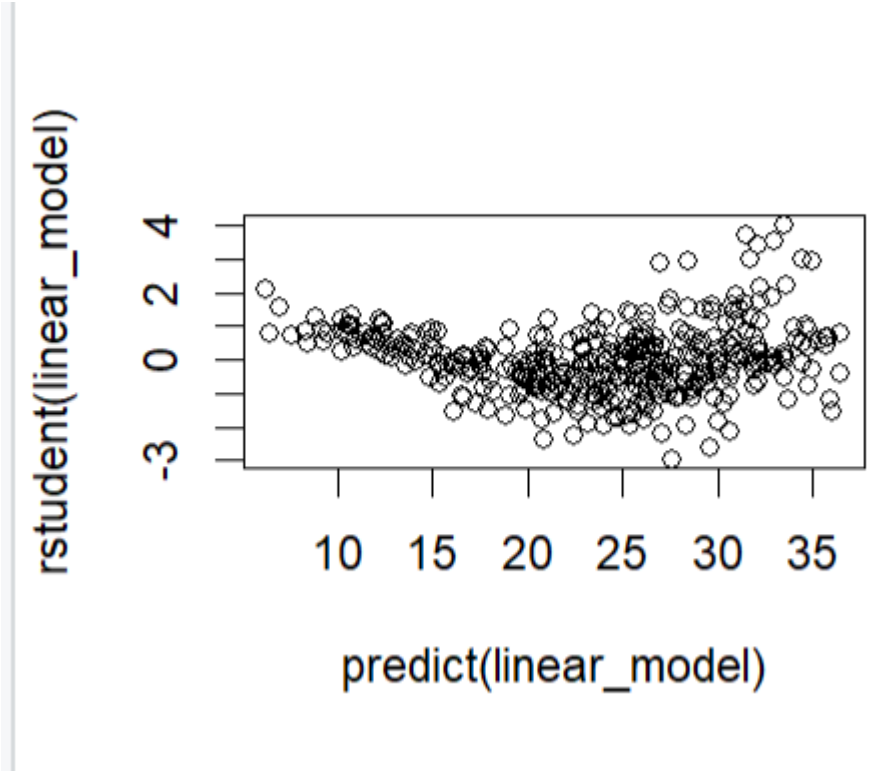


The Residuals vs Fitted Plot suggests that a linear model is not the best fit for the given dataset.

The Residuals vs Fitted Plot does not suggest any unusually large outliers.

The Residuals vs Leverage plot shows data point 14 has a unusually high leverage. It's residual value is low however.

```
plot(predict(linear_model), rstudent(linear_model))
```



 # (e) Use the * and : symbols to fit linear regression models with interaction effects.

 # Do any interactions appear to be statistically significant?

```
linear_model_2 <- lm(mpg ~ weight * cylinders + weight * displacement, data = Auto)

summary(linear_model_2)
```

```
MEHERSHRISHTI>linear_model_2 <- lm(mpg ~ weight * cylinders + weight * displacement, data = Auto)
MEHERSHRISHTI>summary(linear_model_2)

Call:
lm(formula = mpg ~ weight * cylinders + weight * displacement,
    data = Auto)

Residuals:
     Min       1Q   Median       3Q      Max
-13.3698  -2.5514  -0.3861   1.7206  18.0838

Coefficients:
                     Estimate Std. Error t value Pr(>|t|)
(Intercept)          4.798e+01  6.440e+00   7.451 6.15e-13
weight              -7.232e-03  2.165e-03  -3.341 0.000916
cylinders            1.993e+00  2.055e+00   0.970 0.332710
displacement        -1.065e-01  3.066e-02  -3.473 0.000573
weight:cylinders    -5.380e-04  6.016e-04  -0.894 0.371771
weight:displacement  2.457e-05  8.205e-06   2.995 0.002924

(Intercept)         ***
weight              ***
cylinders
displacement        ***
weight:cylinders
weight:displacement **
---
Signif. codes:
0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Residual standard error: 4.103 on 386 degrees of freedom
Multiple R-squared:  0.7273,    Adjusted R-squared:  0.7237
F-statistic: 205.8 on 5 and 386 DF,  p-value: < 2.2e-16
```

Interaction between weight and displacement is statistically significant, while the interaction between cylinders and weight is not.

 # (f) Try a few different transformations of the variables, such as log(X), √X, X2. Comment on your findings.

linear_model_3 <- lm(mpg ~ log2(weight) * cylinders + sqrt(weight) * displacement, data = Auto)

summary(linear_model_3)

```
MEHERSHRISHTI>linear_model_3 <- lm(mpg ~ log2(weight) * cylinders + sqrt(weight) * displacement, data = Auto)
MEHERSHRISHTI>summary(linear_model_3)

Call:
lm(formula = mpg ~ log2(weight) * cylinders + sqrt(weight) *
    displacement, data = Auto)

Residuals:
     Min       1Q   Median       3Q      Max
-13.1554  -2.5204  -0.4397   1.8150  17.9821

Coefficients:
                           Estimate Std. Error t value Pr(>|t|)
(Intercept)              -14.509751 190.908750  -0.076   0.9395
log2(weight)               8.948125  23.034755   0.388   0.6979
cylinders                 17.297328  16.368891   1.057   0.2913
sqrt(weight)              -1.139997   1.420925  -0.802   0.4229
displacement              -0.173802   0.070006  -2.483   0.0135 *
log2(weight):cylinders    -1.473723   1.402552  -1.051   0.2940
sqrt(weight):displacement  0.002617   0.001155   2.266   0.0240 *
---
Signif. codes:  0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Residual standard error: 4.105 on 385 degrees of freedom
Multiple R-squared:  0.7277,    Adjusted R-squared:  0.7234
F-statistic: 171.4 on 6 and 385 DF,  p-value: < 2.2e-16

MEHERSHRISHTI>
```

Interaction between sqrt(weight) and displacement is statistically significant, while the interaction between cylinders and log2(weight) is not.

linear_model_4 <- lm(mpg ~ weight * displacement + sqrt(cylinders) * weight, data = Auto)

summary(linear_model_4)

```
MEHERSHRISHTI>linear_model_4 <- lm(mpg ~ weight * displacement + sqrt(cylinders) * weight, data = Auto)
MEHERSHRISHTI>summary(linear_model_4)

Call:
lm(formula = mpg ~ weight * displacement + sqrt(cylinders) *
    weight, data = Auto)

Residuals:
     Min       1Q   Median       3Q      Max
-13.0073  -2.5501  -0.4074   1.7542  18.0704

Coefficients:
                          Estimate Std. Error t value Pr(>|t|)
(Intercept)             3.371e+01  1.692e+01   1.992 0.047041 *
weight                 -3.303e-03  5.302e-03  -0.623 0.533653
displacement           -1.123e-01  2.952e-02  -3.804 0.000165 ***
sqrt(cylinders)         1.135e+01  9.377e+00   1.210 0.226848
weight:displacement     2.609e-05  7.960e-06   3.278 0.001140 **
weight:sqrt(cylinders) -3.088e-03  2.804e-03  -1.101 0.271399
---
Signif. codes:  0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Residual standard error: 4.099 on 386 degrees of freedom
Multiple R-squared:  0.7277,    Adjusted R-squared:  0.7242
F-statistic: 206.3 on 5 and 386 DF,  p-value: < 2.2e-16

MEHERSHRISHTI>
```

Interaction between weight and displacement is statistically significant, while the interaction between sqrt(cylinders) and weight is not.