DSA 8020 R Session 5: Multiple Linear Regression IV

Whitney

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Regression with Both Quantitative and Qualitative Predictors

Salaries for Professors Data Set

The 2008-09 nine-month academic salary for Assistant Professors, Associate Professors and Professors in a college in the U.S. The data were collected as part of the on-going effort of the college's administration to monitor salary differences between male and female faculty members.

Load the data

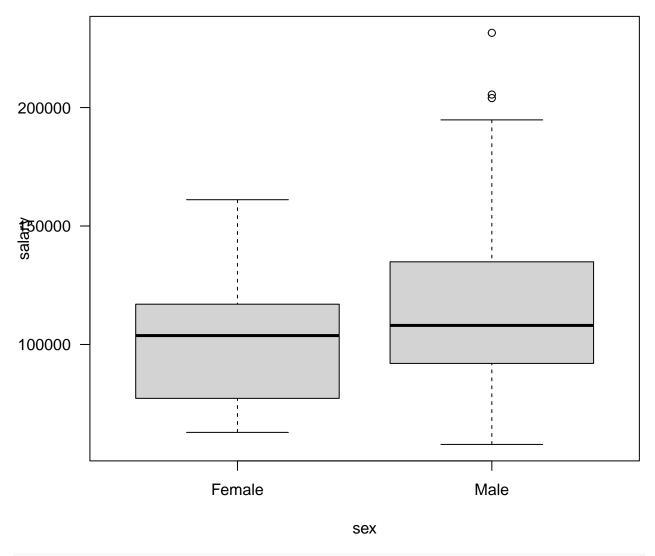
```
library(carData)
data(Salaries)
head(Salaries)
```

```
rank discipline yrs.since.phd yrs.service sex salary
##
## 1
         Prof
                       В
                                    19
                                                18 Male 139750
## 2
                                                 16 Male 173200
         Prof
                       В
                                     20
## 3 AsstProf
                       В
                                     4
                                                 3 Male 79750
## 4
         Prof
                       В
                                    45
                                                 39 Male 115000
## 5
         Prof
                       В
                                    40
                                                 41 Male 141500
                                                  6 Male 97000
## 6 AssocProf
                       В
                                     6
```

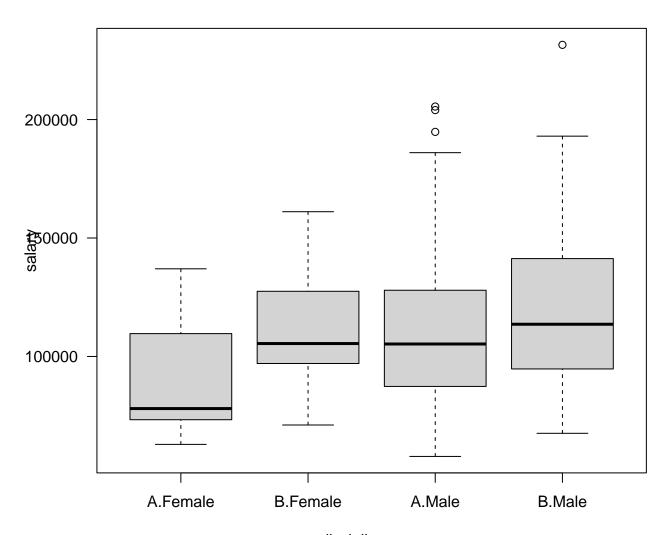
Summazrize the data

summary(Salaries)

```
##
                   discipline yrs.since.phd
          rank
                                            yrs.service
                                                               sex
##
  AsstProf : 67
                   A:181
                             Min. : 1.00
                                            Min. : 0.00
                                                           Female: 39
  AssocProf: 64
                  B:216
                             1st Qu.:12.00
                                           1st Qu.: 7.00
                                                           Male :358
                             Median :21.00
                                            Median :16.00
##
  Prof
           :266
##
                             Mean :22.31
                                            Mean :17.61
##
                             3rd Qu.:32.00
                                            3rd Qu.:27.00
                                   :56.00
                                            Max. :60.00
##
                             Max.
##
       salary
## Min. : 57800
  1st Qu.: 91000
## Median :107300
## Mean :113706
## 3rd Qu.:134185
## Max.
         :231545
boxplot(salary ~ sex, data = Salaries, las = 1)
```



boxplot(salary ~ discipline + sex, data = Salaries, las = 1)

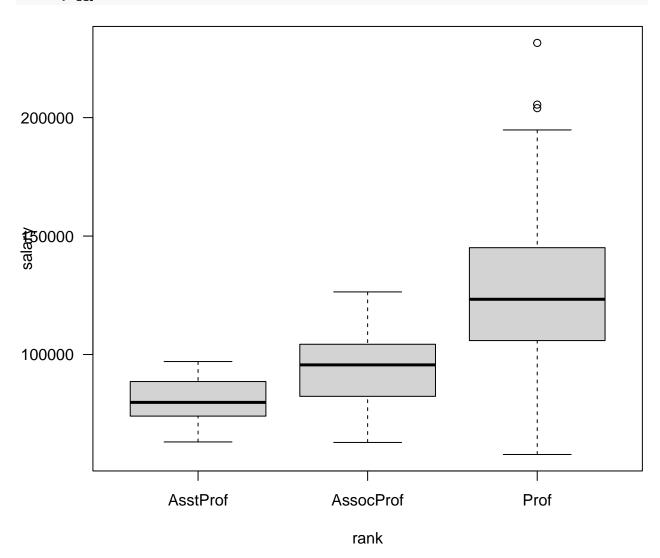


discipline: sex

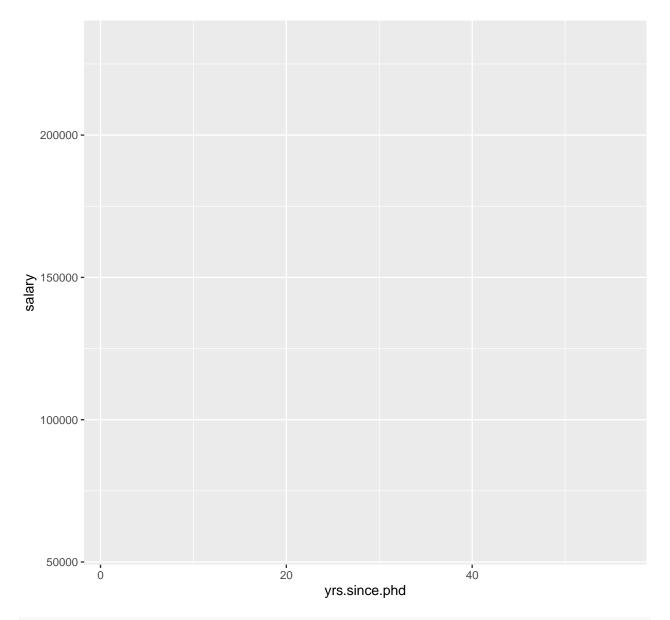
```
boxplot(salary ~ rank, data = Salaries, las = 1)
# Cross tabulation
xtabs(~ sex + rank + discipline, data = Salaries)
```

```
## , , discipline = A
##
##
          rank
           AsstProf AssocProf Prof
## sex
##
    Female
                  6
                           4
                 18
                           22 123
##
    Male
##
  , , discipline = B
##
##
##
          rank
## sex
           AsstProf AssocProf Prof
##
    Female
                5
                           6
                               10
##
    Male
                 38
                          32 125
```

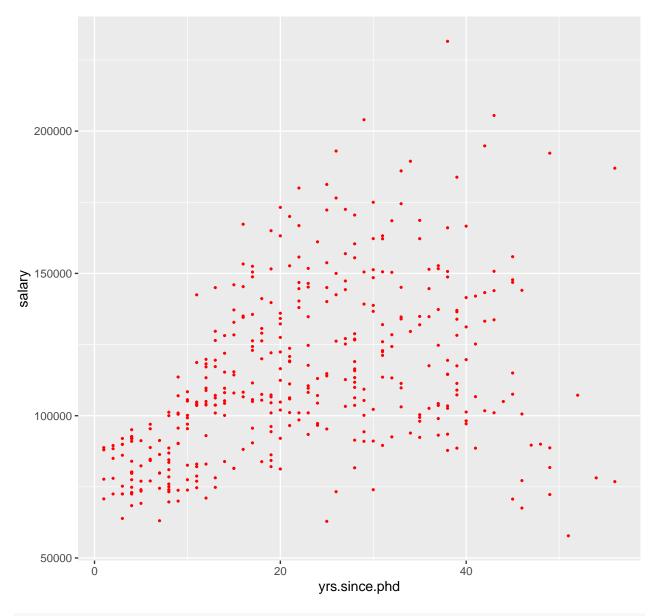
Plot salary vs. yrs since Ph.D. by gender using ggplot library(ggplot2)



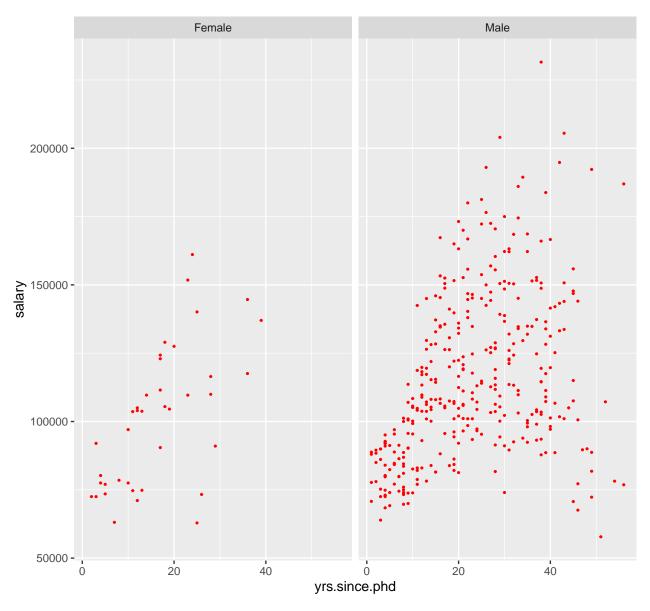
(plot1 <- ggplot(aes(x = yrs.since.phd, y = salary), data = Salaries))</pre>



(plot2 <- plot1 + geom_point(size = 0.5, colour = "red"))</pre>

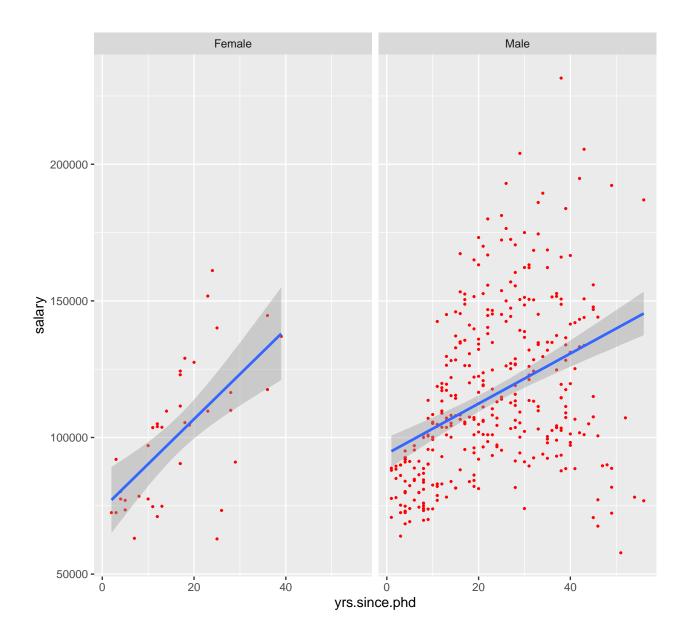


(plot3 <- plot2 + facet_grid(~ sex))</pre>



(plot4 <- plot3 + geom_smooth(method = "lm"))</pre>

'geom_smooth()' using formula = 'y ~ x'



Model Fitting

```
m1 <- lm(salary ~ discipline + rank + sex + yrs.since.phd, data = Salaries)
X <- model.matrix(m1)
head(X)</pre>
```

Model 1: A MLR with yrs.since.phd (numerical predictor), discipline, rank, and sex (categorical predictors)

```
## (Intercept) disciplineB rankAssocProf rankProf sexMale yrs.since.phd
## 1 1 1 0 1 1 19
## 2 1 1 1 0 1 1 20
## 3 1 1 0 0 0 1
```

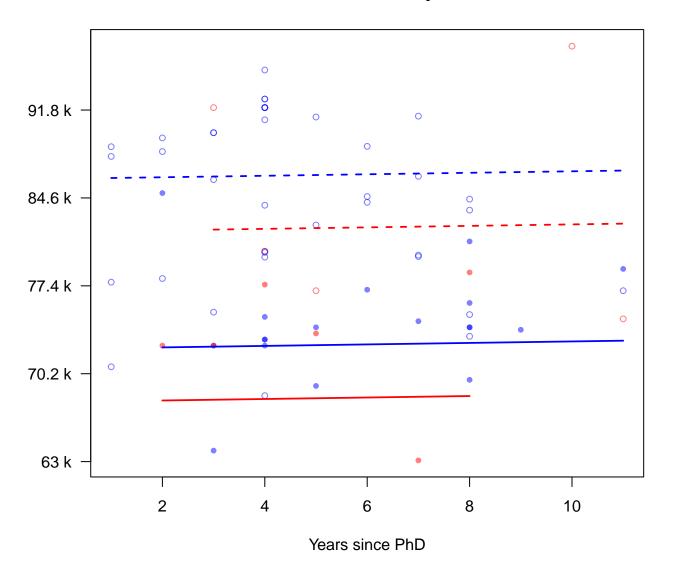
```
## 4
             1
                        1
                                              1 1
                                                                   45
## 5
              1
                         1
                                      0
                                               1
                                                                   40
                                                      1
## 6
                                                                    6
summary(m1)
##
## lm(formula = salary ~ discipline + rank + sex + yrs.since.phd,
      data = Salaries)
##
## Residuals:
##
     Min
             1Q Median
                          3Q
                                Max
## -67451 -13860 -1549 10716 97023
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
## (Intercept)
               67884.32 4536.89 14.963 < 2e-16 ***
## disciplineB 13937.47
                           2346.53 5.940 6.32e-09 ***
## rankAssocProf 13104.15 4167.31 3.145 0.00179 **
## rankProf
               46032.55 4240.12 10.856 < 2e-16 ***
## sexMale
                4349.37 3875.39 1.122 0.26242
## yrs.since.phd
                61.01
                           127.01 0.480 0.63124
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 22660 on 391 degrees of freedom
## Multiple R-squared: 0.4472, Adjusted R-squared: 0.4401
## F-statistic: 63.27 on 5 and 391 DF, p-value: < 2.2e-16
attach(Salaries)
yr.range <- tapply(yrs.since.phd, list(discipline, sex, rank), range)</pre>
```

```
attach(Salaries)
yr.range <- tapply(yrs.since.phd, list(discipline, sex, rank), range)
sex.col <- ifelse(sex == "Male", "blue", "red")
dis.col <- ifelse(discipline == "A", 16, 1)

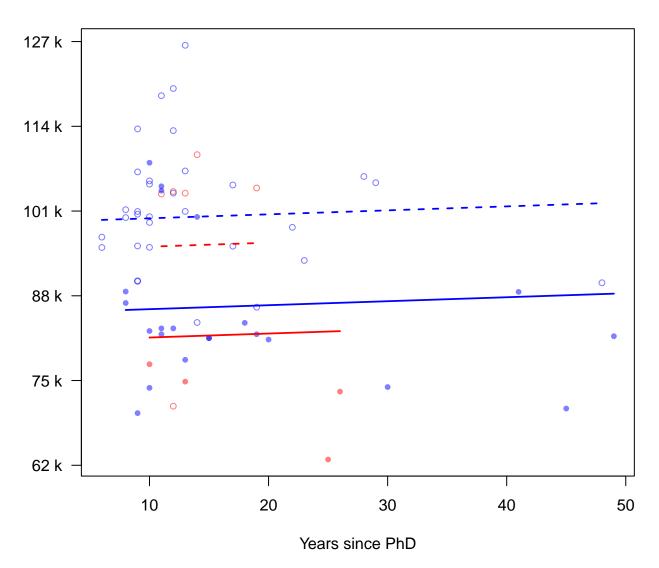
beta0 <- m1$coefficients[1]
betaDisp <- m1$coefficients[2]
betaAssoc <- m1$coefficients[3]
betaProf <- m1$coefficients[4]
betaMale <- m1$coefficients[5]
beta1 <- m1$coefficients[6]</pre>
```

Plot the Model 1 Fits

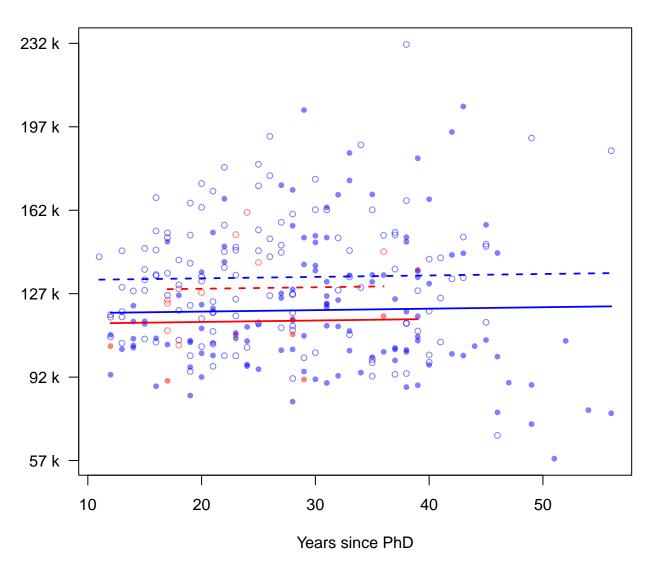
9-month salary



```
## Assoc prof
assoc <- which(rank == "AssocProf")</pre>
plot(yrs.since.phd[assoc], salary[assoc], pch = dis.col[assoc], cex = 0.8,
     col = alpha(sex.col[assoc], 0.5), yaxt = "n", xlab = "Years since PhD",
    main = "9-month salary", ylab = "")
axis(2, at = seq(62000, 127000, len = 6), labels = paste(seq(62000, 127000, len = 6)/ 1000, "k"),
     las = 1)
segments(yr.range[[5]][1], beta0 + betaAssoc + yr.range[[5]][1] * beta1,
         yr.range[[5]][2], beta0 + betaAssoc + yr.range[[5]][2] * beta1,
         col = "red", lwd = 1.8)
segments(yr.range[[6]][1], beta0 + betaDisp + betaAssoc + yr.range[[6]][1] * beta1,
         yr.range[[6]][2], beta0 + betaDisp + betaAssoc + yr.range[[6]][2] * beta1,
         col = "red", lty = 2, lwd = 1.8)
segments(yr.range[[7]][1], beta0 + betaAssoc + betaMale + yr.range[[7]][1] * beta1,
         yr.range[[7]][2], beta0 + betaAssoc + betaMale + yr.range[[7]][2] * beta1,
         col = "blue", lwd = 1.8)
segments(yr.range[[8]][1], beta0 + betaDisp + betaAssoc + betaMale + yr.range[[8]][1] * beta1,
         yr.range[[8]][2], beta0 + betaDisp + betaAssoc + betaMale + yr.range[[8]][2] * beta1,
         col = "blue", lty = 2, lwd = 1.8)
```

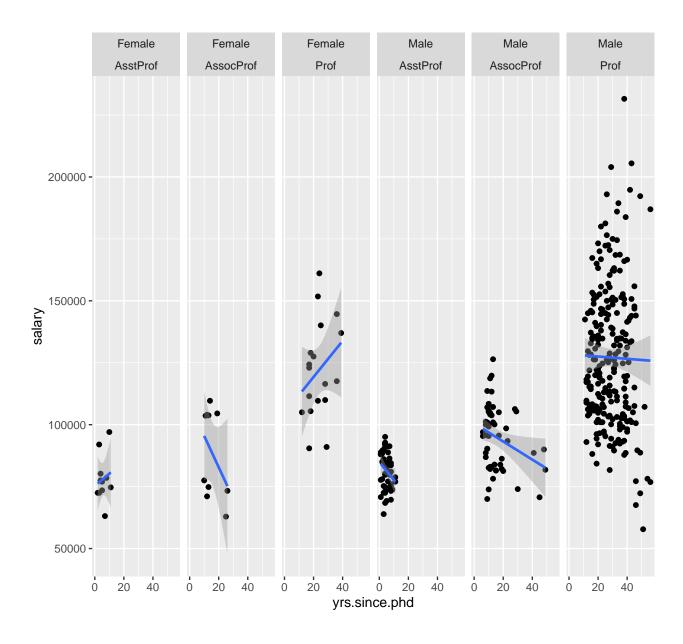


```
## Full prof
prof <- which(rank == "Prof")</pre>
plot(yrs.since.phd[prof], salary[prof],
     pch = dis.col[prof], cex = 0.8,
     col = alpha(sex.col[prof], 0.5),
     yaxt = "n", xlab = "Years since PhD",
     main = "9-month salary", ylab = "")
axis(2, at = seq(57000, 232000, len = 6),
     labels = paste(seq(57000, 232000, len = 6)/ 1000, "k"),
segments(yr.range[[9]][1], beta0 + betaProf + yr.range[[9]][1] * beta1,
         yr.range[[9]][2], beta0 + betaProf + yr.range[[9]][2] * beta1,
         col = "red", lwd = 1.8)
segments(yr.range[[10]][1], beta0 + betaDisp + betaProf + yr.range[[10]][1] * beta1,
         yr.range[[10]][2], beta0 + betaDisp + betaProf + yr.range[[10]][2] * beta1,
         col = "red", lty = 2, lwd = 1.8)
segments(yr.range[[11]][1], beta0 + betaProf + betaMale + yr.range[[11]][1] * beta1,
```



```
## Using ggplot
plot <- ggplot(aes(x = yrs.since.phd, y = salary), data = Salaries)
plot <- plot + geom_point()
plot <- plot + facet_grid(~ sex + rank)
(plot <- plot + geom_smooth(method = "lm"))</pre>
```

'geom_smooth()' using formula = 'y ~ x'

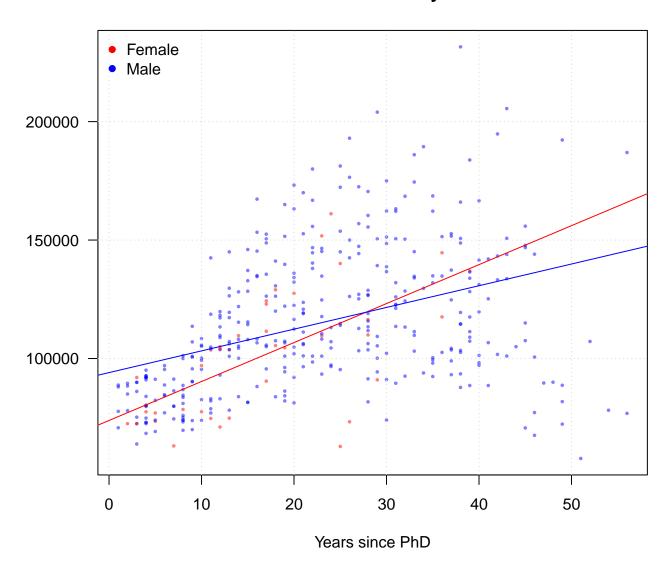


```
m2 <- lm(salary ~ sex * yrs.since.phd)
summary(m2)</pre>
```

Model 2: Another MLR where we include the interaction between sex and yrs.since.phd

```
##
## Call:
## lm(formula = salary ~ sex * yrs.since.phd)
##
## Residuals:
## Min 1Q Median 3Q Max
## -83012 -19442 -2988 15059 102652
##
```

```
## Coefficients:
                        Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                        73840.8
                                     8696.7 8.491 4.27e-16 ***
## sexMale
                         20209.6
                                     9179.2 2.202 0.028269 *
## yrs.since.phd
                          1644.9
                                      454.6
                                             3.618 0.000335 ***
## sexMale:yrs.since.phd -728.0
                                      468.0 -1.555 0.120665
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 27420 on 393 degrees of freedom
## Multiple R-squared: 0.1867, Adjusted R-squared: 0.1805
## F-statistic: 30.07 on 3 and 393 DF, p-value: < 2.2e-16
coeff <- m2$coefficients</pre>
plot(yrs.since.phd, salary, las = 1, pch = 16, cex = 0.5, col = alpha(sex.col, 0.5),
     xlab = "Years since PhD", main = "9-month salary", ylab = "")
grid()
abline(coeff[1], coeff[3], col = "red")
abline(coeff[1] + coeff[2], coeff[3] + coeff[4], col = "blue")
legend("toplef", legend = c("Female", "Male"),
      pch = 16, col = c("red", "blue"), bty = "n")
```

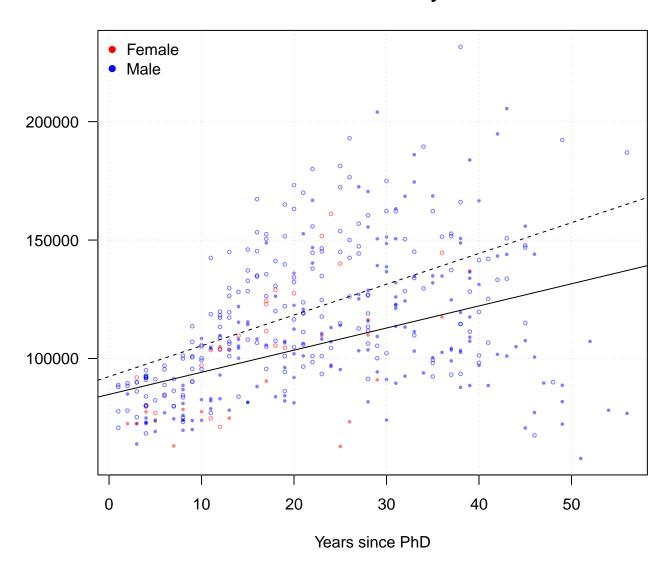


```
m3 <- lm(salary ~ discipline * yrs.since.phd)
summary(m3)</pre>
```

Model 3: One more MLR where we include the interaction between discipline and yrs.since.phd

```
##
## Call:
## lm(formula = salary ~ discipline * yrs.since.phd)
##
## Residuals:
## Min 1Q Median 3Q Max
## -84580 -16974 -3620 15733 92072
##
```

```
## Coefficients:
                            Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                                         4283.9 19.806 < 2e-16 ***
                             84845.4
## disciplineB
                              7530.0
                                         5492.2 1.371
                                                          0.1711
                                                  6.225 1.24e-09 ***
## yrs.since.phd
                               933.9
                                          150.0
                               365.3
## disciplineB:yrs.since.phd
                                          211.0
                                                 1.731 0.0842 .
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 26400 on 393 degrees of freedom
## Multiple R-squared: 0.2458, Adjusted R-squared: 0.2401
## F-statistic: 42.7 on 3 and 393 DF, p-value: < 2.2e-16
coeff <- m3$coefficients</pre>
plot(yrs.since.phd, salary, las = 1, pch = dis.col, cex = 0.5, col = alpha(sex.col, 0.5),
     xlab = "Years since PhD", main = "9-month salary", ylab = "")
grid()
abline(coeff[1], coeff[3])
abline(coeff[1] + coeff[2], coeff[3] + coeff[4], lty = 2)
legend("toplef", legend = c("Female", "Male"),
      pch = 16, col = c("red", "blue"), bty = "n")
```



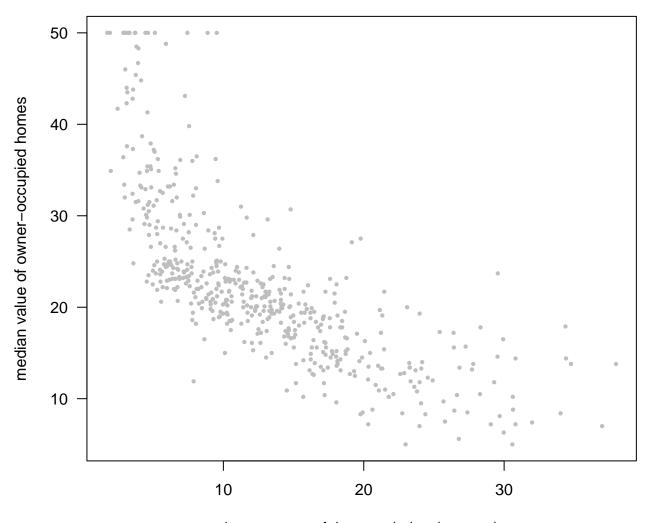
Polynomial regression

Housing Values in Suburbs of Boston

- Dependent variable: medv, the median value of owner-occupied homes (in thousands of dollars).
- Independent variable: *lstat* (percent of lower status of the population).

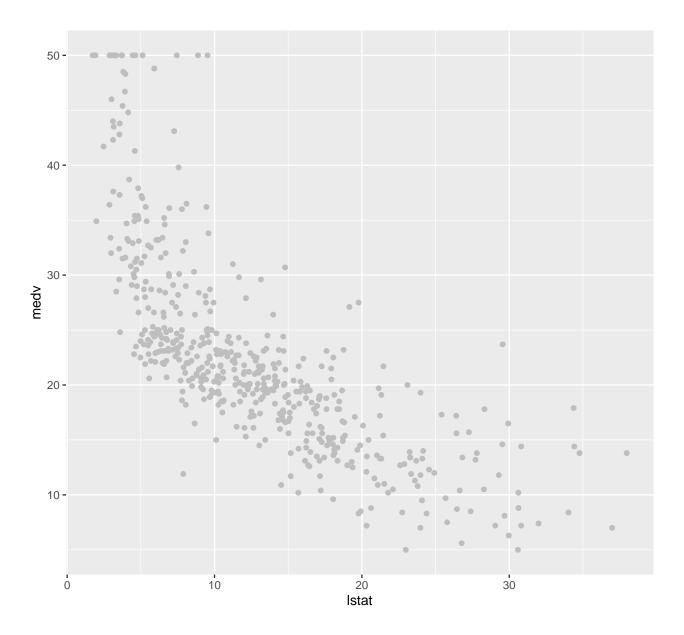
Load and plot the data

```
library(MASS)
data(Boston)
plot(Boston$lstat, Boston$medv, col = "gray", pch = 16,
    cex = 0.6, las = 1, xlab = "lower status of the population (percent)",
    ylab = "median value of owner-occupied homes")
```

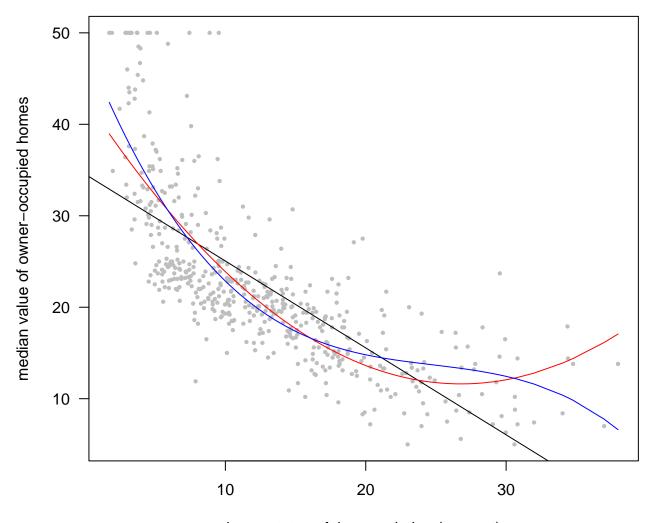


lower status of the population (percent)

```
## ggplot
plot <- ggplot(aes(x = lstat, y = medv), data = Boston)
(plot <- plot + geom_point(colour = "gray"))</pre>
```

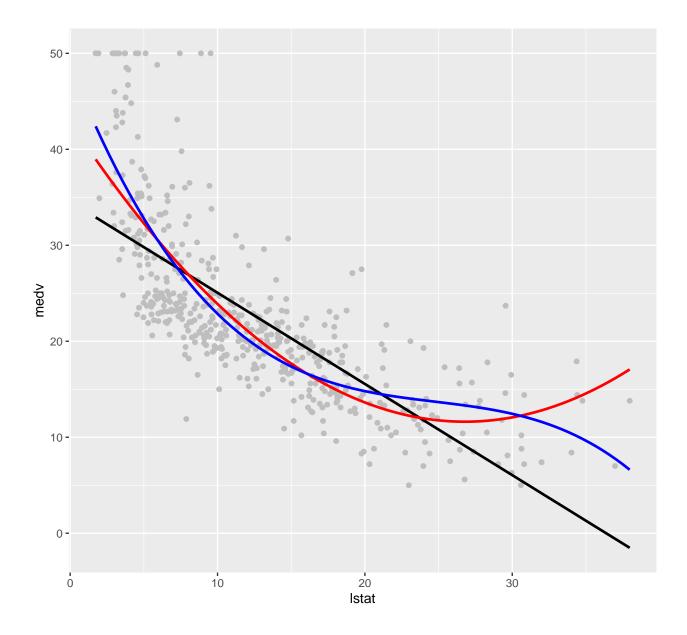


Plot the poylnomial regression fits



lower status of the population (percent)

```
## 'geom_smooth()' using formula = 'y ~ x'
```



Model Selection

```
anova(m2, m3)
```

```
## Analysis of Variance Table
##
## Model 1: medv ~ lstat + I(lstat^2)
## Model 2: medv ~ lstat + I(lstat^2) + I(lstat^3)
## Res.Df RSS Df Sum of Sq F Pr(>F)
## 1 503 15347
## 2 502 14616 1 731.76 25.134 7.428e-07 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
## Use Orthogonal Polynomials
m2new <- lm(medv ~ poly(lstat, 2), data = Boston)</pre>
m3new <- lm(medv ~ poly(lstat, 3), data = Boston)
summary(m3new); summary(m3)
##
## Call:
## lm(formula = medv ~ poly(lstat, 3), data = Boston)
## Residuals:
##
       Min
                 1Q
                     Median
## -14.5441 -3.7122 -0.5145 2.4846 26.4153
## Coefficients:
##
                   Estimate Std. Error t value Pr(>|t|)
                                0.2399 93.937 < 2e-16 ***
## (Intercept)
                    22.5328
## poly(lstat, 3)1 -152.4595
                                5.3958 -28.255 < 2e-16 ***
## poly(lstat, 3)2
                                5.3958 11.903 < 2e-16 ***
                  64.2272
## poly(lstat, 3)3 -27.0511
                                5.3958 -5.013 7.43e-07 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 5.396 on 502 degrees of freedom
## Multiple R-squared: 0.6578, Adjusted R-squared: 0.6558
## F-statistic: 321.7 on 3 and 502 DF, p-value: < 2.2e-16
##
## Call:
## lm(formula = medv ~ lstat + I(lstat^2) + I(lstat^3), data = Boston)
## Residuals:
       Min
                 1Q
                    Median
                                   3Q
                                           Max
## -14.5441 -3.7122 -0.5145
                               2.4846 26.4153
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 48.6496253 1.4347240 33.909 < 2e-16 ***
              -3.8655928 0.3287861 -11.757 < 2e-16 ***
              0.1487385 0.0212987
                                     6.983 9.18e-12 ***
## I(lstat^2)
## I(lstat^3) -0.0020039 0.0003997 -5.013 7.43e-07 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 5.396 on 502 degrees of freedom
## Multiple R-squared: 0.6578, Adjusted R-squared: 0.6558
## F-statistic: 321.7 on 3 and 502 DF, p-value: < 2.2e-16
anova(m2new, m3new)
## Analysis of Variance Table
##
## Model 1: medv ~ poly(lstat, 2)
```

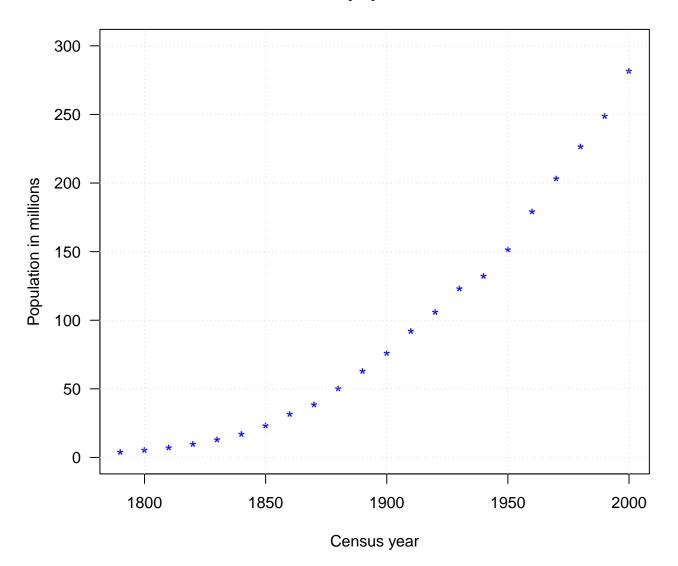
```
## Model 2: medv ~ poly(lstat, 3)
## Res.Df RSS Df Sum of Sq F Pr(>F)
## 1 503 15347
## 2 502 14616 1 731.76 25.134 7.428e-07 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

Nonlinear Regression

U.S. Population Example

```
library(car)
plot(population ~ year, data = USPop, main = "U.S. population",
    ylim = c(0, 300),pch = "*", xlab = "Census year",
    ylab = "Population in millions", cex = 1.25, las = 1, col = "blue")
grid()
```

U.S. population



Logistic growth curve

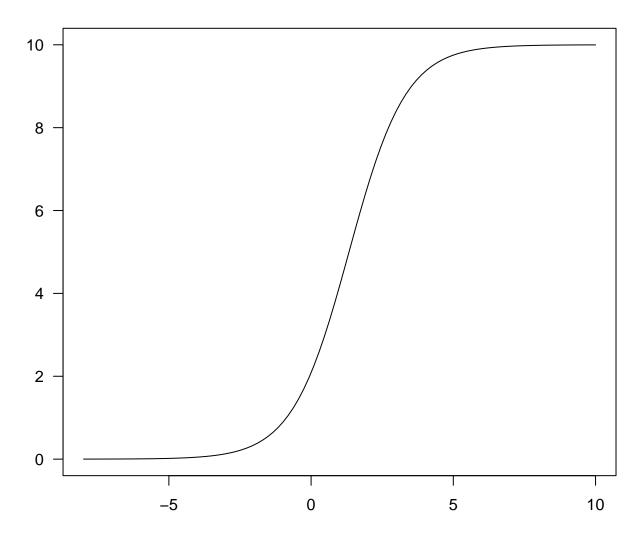
A logistic function is a symmetric S shape curve with equation:

$$f(x) = \frac{\phi_1}{1 + \exp(-(x - \phi_2)/\phi_3)}$$

where ϕ_1 is the curve's maximum value; ϕ_2 is the curve's midpoint in x; and ϕ_3 is the "range" (or the inverse growth rate) of the curve.

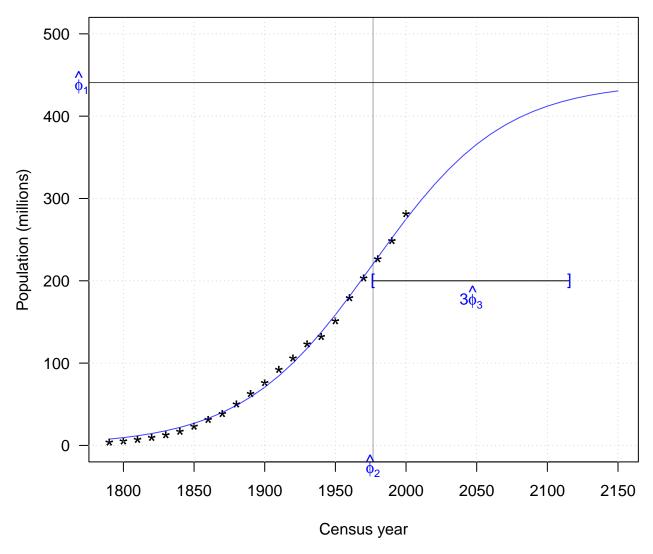
One typical application of the logistic equation is to model population growth.

Logistic growth curve



Fit a logistic growth curve to the U.S. population data set

```
pop.ss <- nls(population ~ SSlogis(year, phi1, phi2, phi3), data = USPop)</pre>
summary(pop.ss)
##
## Formula: population ~ SSlogis(year, phi1, phi2, phi3)
## Parameters:
        Estimate Std. Error t value Pr(>|t|)
                    35.000
                            12.60 1.14e-10 ***
## phi1 440.833
                     7.556 261.61 < 2e-16 ***
## phi2 1976.634
## phi3
         46.284
                      2.157
                              21.45 8.87e-15 ***
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 4.909 on 19 degrees of freedom
## Number of iterations to convergence: 0
## Achieved convergence tolerance: 6.818e-07
library(scales)
plot(population ~ year, USPop, xlim = c(1790, 2150),
     ylim = c(0, 500), las = 1, pch = "*",
     xlab = "Census year", ylab = "Population (millions)", cex = 1.6)
with (USPop, lines (seq(1790, 2150, by = 10),
                  predict(pop.ss, data.frame(year = seq(1790, 2150, by = 10))),
                  lwd = 1, col = alpha("blue", 0.75)))
abline(h = coef(pop.ss)[1], col = alpha("black", 0.7))
mtext(expression(hat(phi)[1]), side = 2, at = coef(pop.ss)[1], las = 1, col = "blue")
grid()
abline(v = coef(pop.ss)[2], col = alpha("black", 0.7), lwd = 0.5)
mtext(expression(hat(phi)[2]), side = 1, at = coef(pop.ss)[2], las = 1, col = "blue")
segments(coef(pop.ss)[2], 200, coef(pop.ss)[2] + 3 * coef(pop.ss)[3])
text(coef(pop.ss)[2], 200, "[", col = "blue")
text(coef(pop.ss)[2] + 3 * coef(pop.ss)[3], 200, "]", col = "blue")
text(coef(pop.ss)[2] + 1.5 * coef(pop.ss)[3], 180, expression(3*hat(phi)[3]), col = "blue")
```



```
# Compute AIC
AIC(pop.ss)
```

[1] 137.2121

Alternative model: fit quadratic/cubic polynomial regression

```
pop.qm <- lm(population ~ poly(year, 2), USPop)
pop.cm <- lm(population ~ poly(year, 3), USPop)
summary(pop.cm)

##
## Call:
## lm(formula = population ~ poly(year, 3), data = USPop)
##
## Residuals:
## Min 1Q Median 3Q Max</pre>
```

```
## -6.2647 -1.1481 0.4461 1.7754 4.1953
##
## Coefficients:
                 Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                  94.6753
                              0.6023 157.20
                                               <2e-16 ***
## poly(year, 3)1 383.5304
                              2.8249 135.77
                                               <2e-16 ***
## poly(year, 3)2 112.4650
                              2.8249
                                       39.81
                                               <2e-16 ***
## poly(year, 3)3
                   5.1987
                              2.8249
                                        1.84 0.0823 .
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 2.825 on 18 degrees of freedom
## Multiple R-squared: 0.9991, Adjusted R-squared: 0.999
## F-statistic: 6674 on 3 and 18 DF, p-value: < 2.2e-16
## Model selection
AIC(pop.cm); AIC(pop.qm)
## [1] 113.711
## [1] 115.5039
anova(pop.qm, pop.cm)
## Analysis of Variance Table
##
## Model 1: population ~ poly(year, 2)
## Model 2: population ~ poly(year, 3)
    Res.Df
              RSS Df Sum of Sq
                                    F Pr(>F)
## 1
        19 170.66
        18 143.64 1
                        27.027 3.3868 0.08227 .
## 2
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
```

Comparing the fits

