

lab-06

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Lab 06: Model Selection + Diagnostics

```
library(tidyverse)
library(knitr)
library(broom)
library(leaps)
library(rms)
library(Sleuth3) #case1201 data
```

In this lab we will be working with SAT data from the 1982 exam. The dataset can be found in the Sleuth3 package (case 1201).

Model Selection

We will start with a full linear model including all possible predictor variables and no interaction terms.

```
sat_scores <- Sleuth3::case1201
full_model <- lm(SAT ~ Takers + Income + Years + Public + Expend + Rank , data = sat_scores)
tidy(full_model) %>% kable(digits = 3)
```

term	estimate	std.error	statistic	p.value
(Intercept)	-94.659	211.510	-0.448	0.657
Takers	-0.480	0.694	-0.692	0.493
Income	-0.008	0.152	-0.054	0.957
Years	22.610	6.315	3.581	0.001
Public	-0.464	0.579	-0.802	0.427
Expend	2.212	0.846	2.615	0.012
Rank	8.476	2.108	4.021	0.000

Now we will conduct backwards selection on our full model. We will start by using adjusted R^2 as our selection criterion.

```
model_select <- regsubsets(SAT ~ Takers + Income + Years + Public + Expend +
                           Rank , data = sat_scores, method = "backward")
select_summary <- summary(model_select)
coef(model_select,1:6)
```

```
## [[1]]
## (Intercept)      Rank
## 183.418763      9.557949
##
## [[2]]
```

```
## (Intercept)      Years      Rank
## -243.930900    27.382901    9.351603
##
## [[3]]
## (Intercept)      Years      Expend      Rank
## -303.724295    26.095227    1.860866    9.825794
##
## [[4]]
## (Intercept)      Years      Public      Expend      Rank
## -204.598232    21.890482   -0.663798    2.241640    10.003169
##
## [[5]]
## (Intercept)      Takers      Years      Public      Expend      Rank
## -100.4736967   -0.4620796    22.6688085   -0.4522606    2.1859091    8.4964099
##
## [[6]]
## (Intercept)      Takers      Income      Years      Public
## -94.659108883   -0.480080120   -0.008195013   22.610081908   -0.464152292
##      Expend      Rank
##      2.212004850    8.476216985
```

So using backward selection with adjusted R^2 as our criterion, our best model includes `Years`, `Public`, and `Expend` as our predictor variables. Now we will run backward selection with BIC as the selection criterion.

```
model_select <- regsubsets(SAT ~ Takers + Income + Years + Public + Expend +
                           Rank , data = sat_scores, method = "backward")
select_summary <- summary(model_select)
coef(model_select,1:6)
```

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