Highway Exmaple #3: Bigger Data (For Illustration)

This example is for illustration. We return to the highway data once more, but this time we "pretend" the sample size is four times the original sample size. We want to mimic a data set that has the same properties as the highway data, but is bigger.

```
library(MuMIn)
highway <- read.csv("~/Dropbox/STAT512/Lectures/MultReg3/MR3_Highway.csv")
nrow(highway)
## [1] 39
highway <- highway[,-1]
Model1 <- lm(rate ~ acpt + len + slim + sigs + pa, data = highway)
summary(Model1)
##
## Call:
## lm(formula = rate ~ acpt + len + slim + sigs + pa, data = highway)
## Residuals:
##
        Min
                  1Q
                       Median
                                    3Q
  -1.93807 -0.80142 -0.00392 0.80743
                                        2.44918
##
##
  Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 9.94408
                           2.58209
                                     3.851 0.000512 ***
## acpt
                0.06428
                           0.03026
                                     2.124 0.041256 *
               -0.07405
                           0.02451
                                    -3.021 0.004840 **
## len
                           0.04132 -2.543 0.015851 *
## slim
               -0.10510
                                     2.163 0.037907 *
## sigs
                0.79736
                           0.36868
               -0.77443
                           0.41067
                                    -1.886 0.068156
## pa
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 1 076 on 33 degrees of freedom
## Multiple R-squared: (0.745) Adjusted R-squared: 0.7064
## F-statistic: 19.29 on 5 and 33 DF, p-value: 5.996e-09
BigHighway <- rbind(highway, highway, highway, highway)
nrow(BigHighway)
## [1] 156
rm(highway)
Model2 <- lm(rate ~ acpt + len + slim + sigs + pa, data = BigHighway)
summary(Model2)
##
## Call:
## lm(formula = rate ~ acpt + len + slim + sigs + pa, data = BigHighway)
##
## Residuals:
##
        Min
                  1Q
                       Median
                                    3Q
                                            Max
## -1.93807 -0.81548 -0.00392 0.85818
```

```
##
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 9.94408
                           1.21111
                                    8.211 9.36e-14 ***
## acpt
               0.06428
                           0.01419
                                     4.528 1.20e-05 ***
## len
                           0.01150 -6.441 1.52e-09 ***
               -0.07405
                           0.01938 -5.422 2.30e-07 ***
## slim
               -0.10510
## sigs
               0.79736
                           0.17293
                                     4.611 8.52e-06 ***
## pa
               -0.77443
                           0.19262 -4.020 9.17e-05 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' '
## Residual standard error: 1.009 or 150 degrees of freedom
## Multiple R-squared: 0.745, Adjusted R-squared: 0.7365
## F-statistic: 87.66 on 5 and 150 DF, p-value: < 2.2e-16
FullModel <- lm(rate ~ . , data = BigHighway)</pre>
options(na.action = "na.fail")
AllSubsets <- dredge(FullModel, rank = "AIC")
## Fixed term is "(Intercept)"
head(AllSubsets)
## Global model call: lm(formula = rate ~ ., data = BigHighway)
## Model selection table
                                                     lwid
        (Intrc)
                   acpt
                              adt
                                     itg
                                              len
                                                               ma
                                         -0.05861
## 7586
         11.37 0.06963
                                                          -0.4698 -0.9859
## 7458
         10.57 0.06277
                                         -0.06345
                                                                   -0.7432
## 7594
         11.73 0.06716
                                  -0.285 -0.06185
                                                          -0.6693 -1.1810
## 7650
        13.30 0.07100
                                         -0.06105 -0.1629 -0.5076 -0.9715
        11.64 0.06786 -0.004514
## 7588
                                         -0.06075
                                                          -0.6138 -1.1020
         11.24 0.06000
                                         -0.06145
                                                                   -0.8390
## 7970
##
          shld
                                             logLik / AIC delta weight
                  sigs
                          slim
                                   trks df
                0.6477 -0.1135 -0.09773 9 -216.286 450.6
## 7586
                                                           0.00 0.261
                0.7013 -0.1031 -0.08852 8 -217.5 3 451.2
## 7458
                                                           0.59 0.194
## 7594
                0.6961 -0.1144 -0.09915 10 -215.727 451.5
                                                           0.168
## 7650
                0.6281 -0.1120 -0.10080 10 -215.9<mark>19 451.8</mark>
                                                           1.27 0.138
                0.6868 - 0.1140 - 0.09942 \ 10 \ -215.997 \ 452.0 \ / \ 1.42 \ 0.128
## 7970 0.04161 0.7231 -0.1210 -0.08124 9 -217.138 452.3
                                                          1.70 0.111
## Models ranked by AIC(x)
```