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 ***
               0.06428
## acpt
                           0.03026
                                     2.124 0.041256 *
               -0.07405
                           0.02451
                                    -3.021 0.004840 **
## len
              -0.10510
## slim
                           0.04132 -2.543 0.015851 *
               0.79736
                           0.36868
                                     2.163 0.037907 *
## sigs
               -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)</pre>
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 2.44918
```

```
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
                                    8.211 9.36e-14 ***
## (Intercept) 9.94408
                           1.21111
## 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 ' ' 1
## Residual standard error: 1.009 on 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
        (Intrc)
                                                     lwid
                   acpt
                              adt
                                     itg
                                              len
                                                               ma
                                                                       pa
## 7586
         11.37 0.06963
                                         -0.05861
                                                          -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
## 7970
                                                                  -0.8390
         11.24 0.06000
                                         -0.06145
##
          shld
                  sigs
                          slim
                                   trks df
                                             logLik
                                                      AIC delta weight
## 7586
                0.6477 -0.1135 -0.09773 9 -216.286 450.6 0.00 0.261
## 7458
                0.7013 - 0.1031 - 0.08852 \ 8 - 217.583 \ 451.2 \ 0.59 \ 0.194
## 7594
                0.6961 -0.1144 -0.09915 10 -215.727 451.5 0.88 0.168
                0.6281 -0.1120 -0.10080 10 -215.919 451.8 1.27 0.138
## 7650
                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)