# DSA 8020 R Session 5: Multiple Linear Regression IV

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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

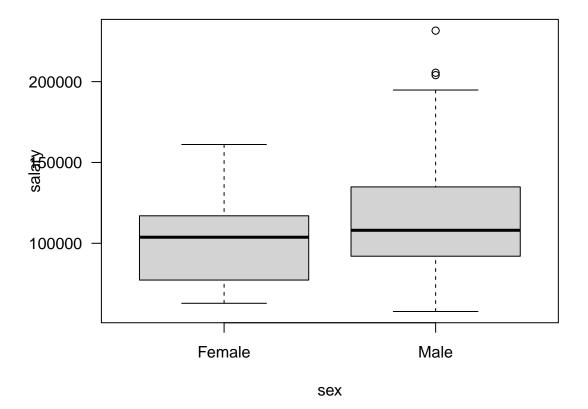
```
library(carData)
data(Salaries)
head(Salaries)
```

```
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
```

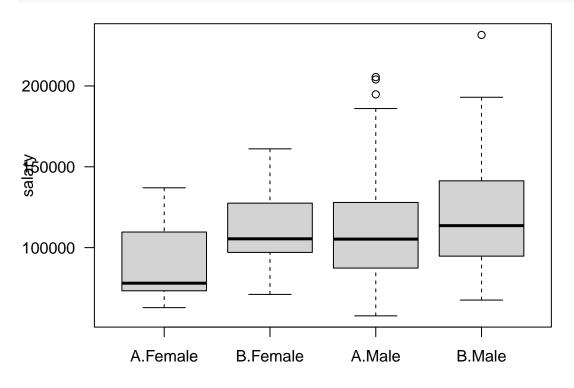
### Summazrize the data

```
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
                                    :22.31
##
                                             Mean :17.61
                             Mean
##
                              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)
```



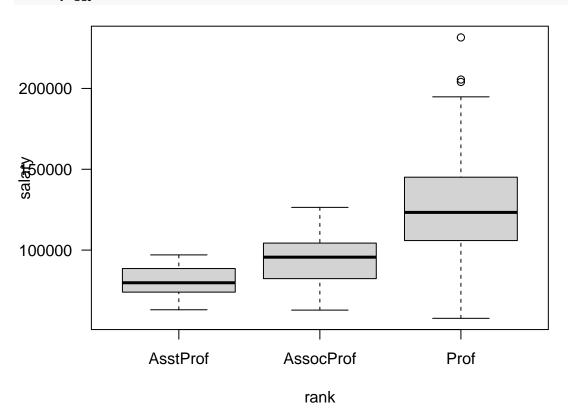
boxplot(salary ~ discipline + sex, data = Salaries, las = 1)

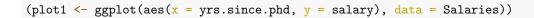


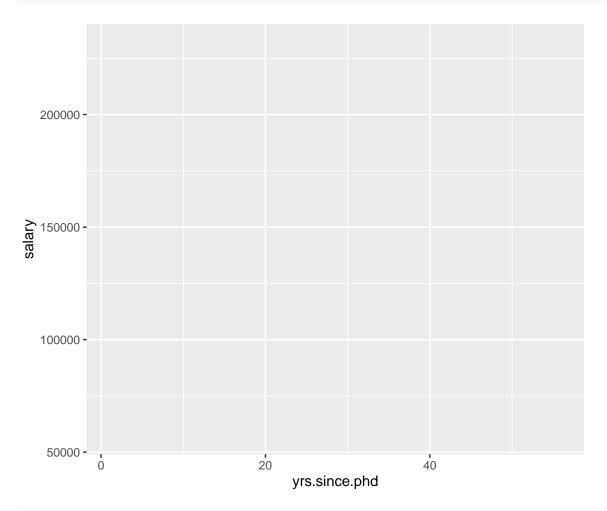
```
boxplot(salary ~ rank, data = Salaries, las = 1)
# Cross tabulation
xtabs(~ sex + rank + discipline, data = Salaries)
```

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

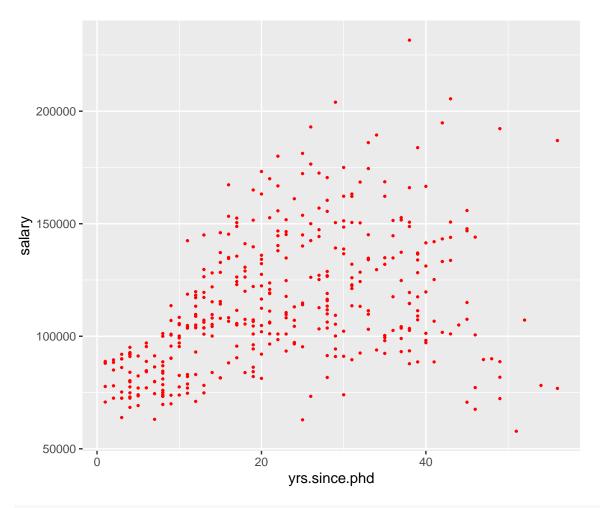
### # Plot salary vs. yrs since Ph.D. by gender using ggplot library(ggplot2)



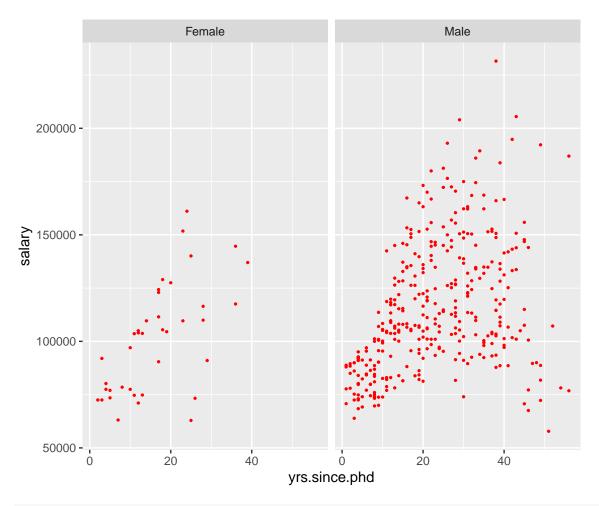




(plot2 <- plot1 + geom\_point(size = 0.5, colour = "red"))</pre>

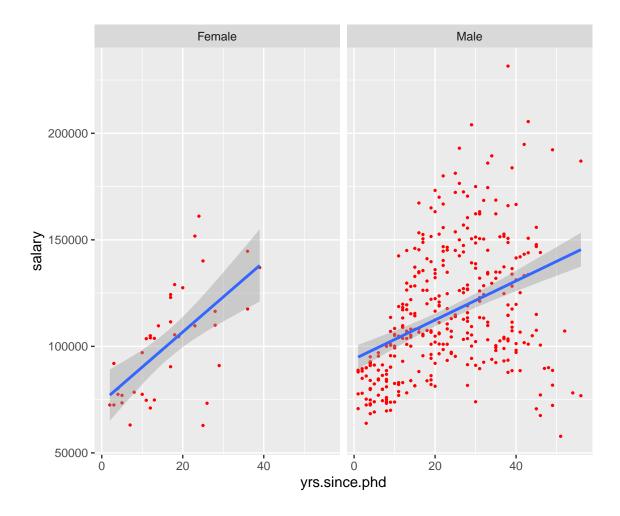


(plot3 <- plot2 + facet\_grid(~ sex))</pre>



(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)

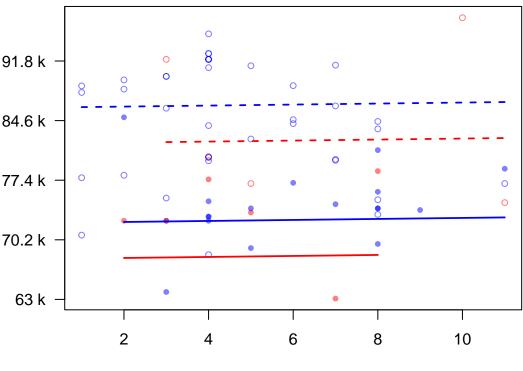
```
##
     (Intercept) disciplineB rankAssocProf rankProf sexMale yrs.since.phd
## 1
## 2
               1
                                           0
                                                    1
                                                                           20
                                                             1
## 3
                                                    0
## 4
               1
                            1
                                           0
                                                    1
                                                             1
                                                                           45
## 5
                            1
                                                    1
                                                             1
                                                                           40
## 6
summary(m1)
```

##

```
## Call:
## 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 ***
                           2346.53 5.940 6.32e-09 ***
                13937.47
## disciplineB
                         4167.31
## rankAssocProf 13104.15
                                    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
```

#### Plot the results of model 1 fit

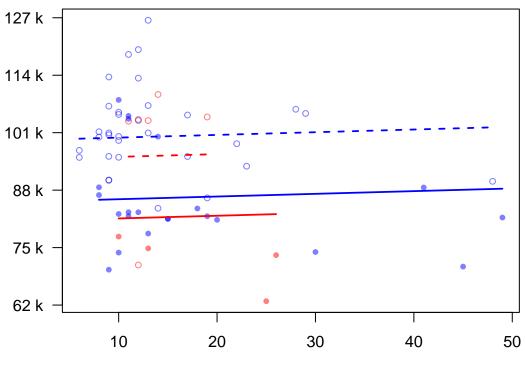
```
attach(Salaries)
yr.range <- tapply(yrs.since.phd, list(discipline, sex, rank), range)</pre>
sex.col <- ifelse(sex == "Male", "blue", "red")</pre>
dis.col <- ifelse(discipline == "A", 16, 1)</pre>
beta0 <- m1$coefficients[1]</pre>
betaDisp <- m1$coefficients[2]</pre>
betaAssoc <- m1$coefficients[3]</pre>
betaProf <- m1$coefficients[4]</pre>
betaMale <- m1$coefficients[5]</pre>
beta1 <- m1$coefficients[6]</pre>
library(scales)
# Plot the model fits by rank
## Assist prof
assistant <- which(rank == "AsstProf")</pre>
plot(yrs.since.phd[assistant], salary[assistant], pch = dis.col[assistant], cex = 0.8,
     col = alpha(sex.col[assistant], 0.5), yaxt = "n", xlab = "Years since PhD",
     main = "9-month salary", ylab = "")
axis(2, at = seq(63000, 99000, len = 6), labels = paste(seq(63000, 99000, len = 6)/1000, "k"),
     las = 1)
segments(yr.range[[1]][1], beta0 + yr.range[[1]][1] * beta1,
         yr.range[[1]][2], beta0 + yr.range[[1]][2] * beta1, col = "red", lwd = 1.8)
segments(yr.range[[2]][1], beta0 + betaDisp + yr.range[[2]][1] * beta1,
         yr.range[[2]][2], beta0 + betaDisp + yr.range[[2]][2] * beta1,
         col = "red", lty = 2, lwd = 1.8)
```



Years since PhD

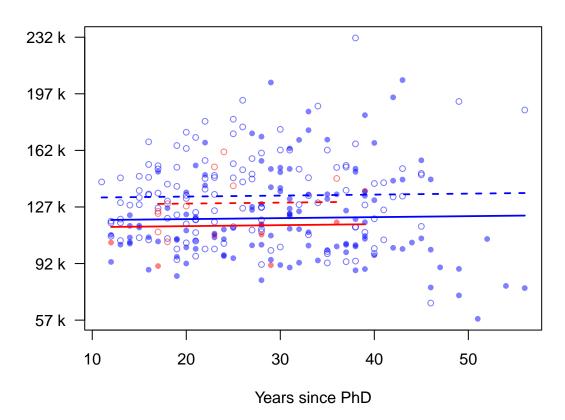
```
## Assoc prof
assoc <- which(rank == "AssocProf")</pre>
plot(yrs.since.phd[assoc], salary[assoc], pch = dis.col[assoc], cex = 0.8,
     col = alpha(sex.col[assoc], 0.5), yaxt = "n", xlab = "Years since PhD",
     main = "9-month salary", ylab = "")
axis(2, at = seq(62000, 127000, len = 6), labels = 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)
```



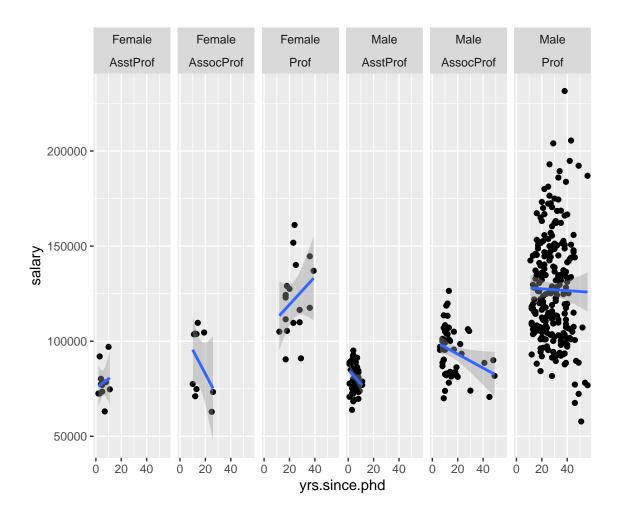
Years since PhD

```
## 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"),
     las = 1)
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,
         yr.range[[11]][2], beta0 + betaProf + betaMale + yr.range[[11]][2] * beta1,
         col = "blue", lwd = 1.8)
segments(yr.range[[12]][1], beta0 + betaDisp + betaProf + betaMale + yr.range[[12]][1] * beta1,
         yr.range[[12]][2], beta0 + betaDisp + betaProf + betaMale + yr.range[[12]][2] * beta1,
         col = "blue", lty = 2, lwd = 1.8)
```



```
## 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>
```

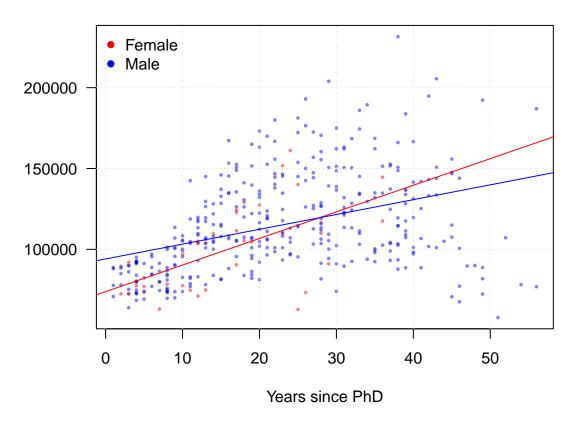
## 'geom\_smooth()' using formula = 'y ~ x'



```
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:
##
              1Q Median
## -83012 -19442 -2988 15059 102652
##
## Coefficients:
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                                      8696.7
                                               8.491 4.27e-16 ***
                          73840.8
## sexMale
                          20209.6
                                      9179.2
                                               2.202 0.028269 *
                                               3.618 0.000335 ***
## yrs.since.phd
                           1644.9
                                       454.6
## sexMale:yrs.since.phd
                           -728.0
                                       468.0 -1.555 0.120665
## ---
```

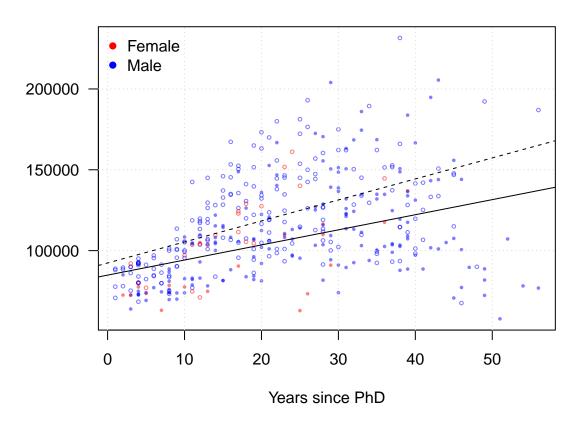


```
m3 <- lm(salary ~ discipline * yrs.since.phd)
summary(m3)</pre>
```

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:
             1Q Median
##
     Min
                           ЗQ
                                 Max
## -84580 -16974 -3620 15733 92072
##
## Coefficients:
                            Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                             84845.4
                                         4283.9 19.806 < 2e-16 ***
                                         5492.2 1.371
## disciplineB
                              7530.0
                                                          0.1711
## yrs.since.phd
                               933.9
                                          150.0
                                                  6.225 1.24e-09 ***
                                                 1.731 0.0842 .
## disciplineB:yrs.since.phd
                               365.3
                                          211.0
## 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")
```



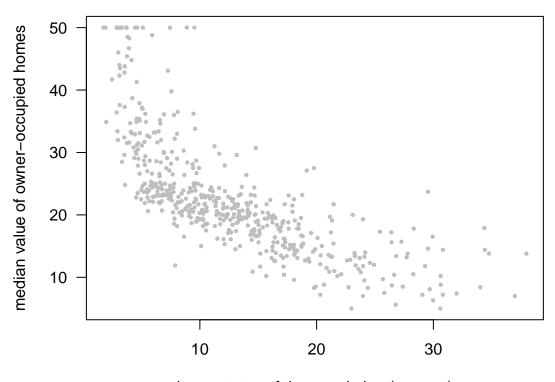
## Polynomial regression

### 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).

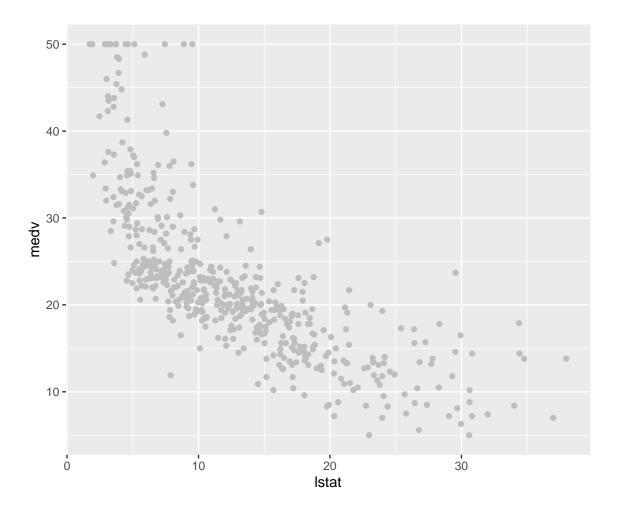
### Load and plot the data

```
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")
```

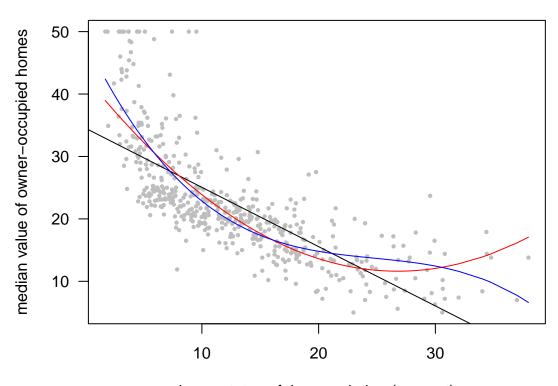


lower status of the population (percent)

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



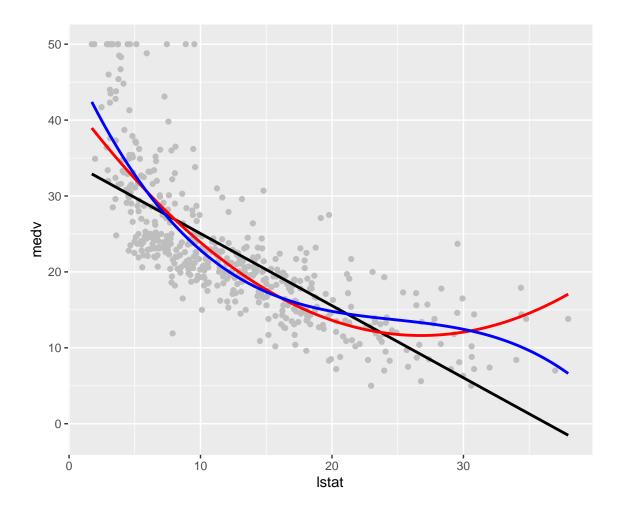
### Plot the poylnomial regression fits



lower status of the population (percent)

```
## Using ggplot
plot <- plot + geom_smooth(method = "lm", colour = "black", se = F)
plot <- plot + geom_smooth(method = "lm", formula = y ~ x + I(x^2), colour = "red", se = F)
plot <- plot + geom_smooth(method = "lm", formula = y ~ x + I(x^2) + I(x^3), colour = "blue", se = F)
plot</pre>
```

## 'geom\_smooth()' using formula = 'y ~ x'



### Model selection

## ## Call:

```
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
## 1
        503 15347
## 2
        502 14616 1
                        731.76 25.134 7.428e-07 ***
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 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)</pre>
summary(m3new); summary(m3)
```

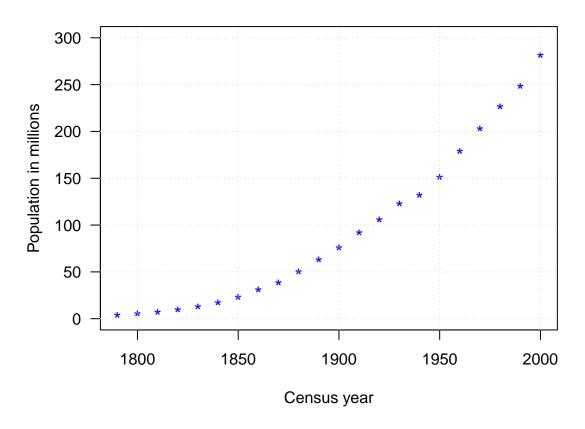
```
## lm(formula = medv ~ poly(lstat, 3), data = Boston)
##
## Residuals:
##
       Min
                 1Q
                    Median
                                  3Q
                                          Max
## -14.5441 -3.7122 -0.5145
                              2.4846
##
## Coefficients:
##
                   Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                    22.5328
                               0.2399 93.937 < 2e-16 ***
## poly(lstat, 3)1 -152.4595
                               5.3958 -28.255 < 2e-16 ***
## poly(lstat, 3)2
                  64.2272
                               5.3958 11.903 < 2e-16 ***
                               5.3958 -5.013 7.43e-07 ***
## poly(lstat, 3)3 -27.0511
## ---
## 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
##
## Call:
## lm(formula = medv ~ lstat + I(lstat^2) + I(lstat^3), data = Boston)
## Residuals:
                    Median
       Min
                 1Q
                                  3Q
## -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 ***
## lstat
              ## I(lstat^2)
                                     6.983 9.18e-12 ***
               0.1487385 0.0212987
## I(lstat^3) -0.0020039 0.0003997 -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
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)
       503 15347
## 1
## 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

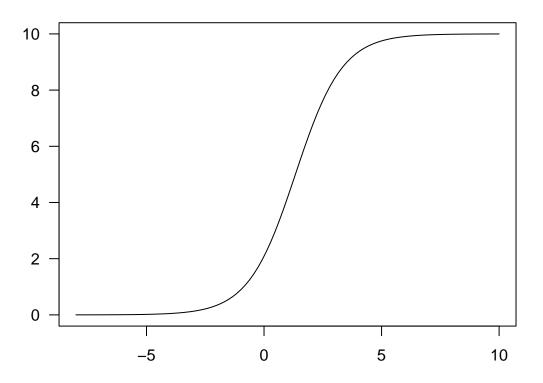
A logistic function is a symmetric S shape curve with equation:

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

where  $\phi_1$  is the curve's maximum value;  $\phi_2$  is the curve's midpoint in x; and  $\phi_3$  is the "range" (or the inverse growth rate) of the curve.

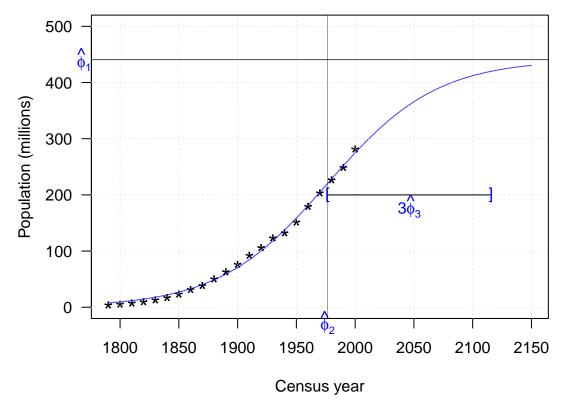
One typical application of the logistic equation is to model population growth.

## 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|)
## phi1 440.833
                     35.000
                             12.60 1.14e-10 ***
## phi2 1976.634
                             261.61 < 2e-16 ***
                      7.556
## 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)
```



```
# 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)</pre>
```

##

```
## Call:
## lm(formula = population ~ poly(year, 3), data = USPop)
## Residuals:
               1Q Median
                               3Q
## -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
                                               <2e-16 ***
                                       39.81
## poly(year, 3)3
                              2.8249
                                        1.84
                                               0.0823 .
                 5.1987
## ---
## Signif. codes: 0 '***' 0.001 '**' 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)
        19 170.66
## 1
## 2
        18 143.64 1
                        27.027 3.3868 0.08227 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

### Comparing the fits

