

## Exercises unit 1.4: Multiple Regression

### 1) Obtaining the regression model

Table of analysis variance (with CoastDistance)

		<i>Standard</i>	<i>T</i>	
<i>Parameter</i>	<i>Estimate</i>	<i>Error</i>	<i>Statistic</i>	<i>P-Value</i>
CONSTANT	2900,65	543,153	5,3404	0,0000
xcoord(east)	0,00222026	0,000285089	7,78795	0,0000
ycoord(north)	-0,000987919	0,000167087	-5,91261	0,0000
height	0,0638771	0,00849455	7,51978	0,0000
Coastdistance	0,000483279	0,000339538	1,42334	0,1557

Regression model is explanatory →  
We can use this model in order to explain Y

#### Analysis of Variance

<i>Source</i>	<i>Sum of Squares</i>	<i>Df</i>	<i>Mean Square</i>	<i>F-Ratio</i>	<i>P-Value</i>
Model	131955,	4	32988,6	51,07	0,0000
Residual	187330,	290	645,966		
Total (Corr.)	319285,	294			

#### T-statistic table

P-value is bigger than 0,5, so in this case can be Xj eliminated from the model (it is not explanatory variable)  
→ CoastDistance is deleted and

**Standard Error of Est. = 25,4159**

#### EQUATION OF MODEL

$$\text{factorR} = 2388,72 + 0,00187994 \cdot \text{xcoord}(\text{east}) - 0,000814253 \cdot \text{ycoord}(\text{north}) + 0,0660843 \cdot \text{height}$$

Table of analysis variance (without CoastDistance)

		<i>Standard</i>	<i>T</i>	
<i>Parameter</i>	<i>Estimate</i>	<i>Error</i>	<i>Statistic</i>	<i>P-Value</i>
CONSTANT	2388,72	407,72	5,85873	0,0000
xcoord(east)	0,00187994	0,000155531	12,0872	0,0000
ycoord(north)	-0,000814253	0,000114354	-7,12046	0,0000
height	0,0660843	0,00836653	7,89865	0,0000

#### Analysis of Variance

<i>Source</i>	<i>Sum of Squares</i>	<i>Df</i>	<i>Mean Square</i>	<i>F-Ratio</i>	<i>P-Value</i>
Model	130646,	3	43548,6	67,18	0,0000
Residual	188639,	291	648,243		
Total (Corr.)	319285,	294			

**Standard Error of Est. = 25,4606**

## 2) Hypothesis of the regression model

### Tests for Normality for Data\_FactorR.RESIDUALS

Test	Statistic	P-Value
Chi-Square	39,7559	0,229049
Shapiro-Wilk W	0,97268	0,010609
Skewness Z-score	1,80232	0,0714951
Kurtosis Z-score	-0,0646	0,948487

In case, that p-value of residuals (errors) is smaller than 0,05 → data don't follow normal distribution. (Save residuals → Describe → Fitting unfitted data)

### Goodness-of-Fit Tests for Data\_FactorR.RESIDUALS

#### Kolmogorov-Smirnov Test

	Normal
DPLUS	0,0775578
DMINUS	0,0351592
DN	0,0775578
P-Value	0,0575089

#### Kuiper V

	Normal
V	0,112717
Modified Form	1,95502
P-Value	<0.05

#### Watson U<sup>2</sup>

	Normal
U <sup>2</sup>	0,189968
Modified Form	0,190144
P-Value	<0.05

#### Modified Kolmogorov-Smirnov D

	Normal
D	0,0775578
Modified Form	1,3419
P-Value	<0.10

#### Cramer-Von Mises W<sup>2</sup>

	Normal
W <sup>2</sup>	0,22642
Modified Form	0,225834
P-Value	>=0.10

#### Anderson-Darling A<sup>2</sup>

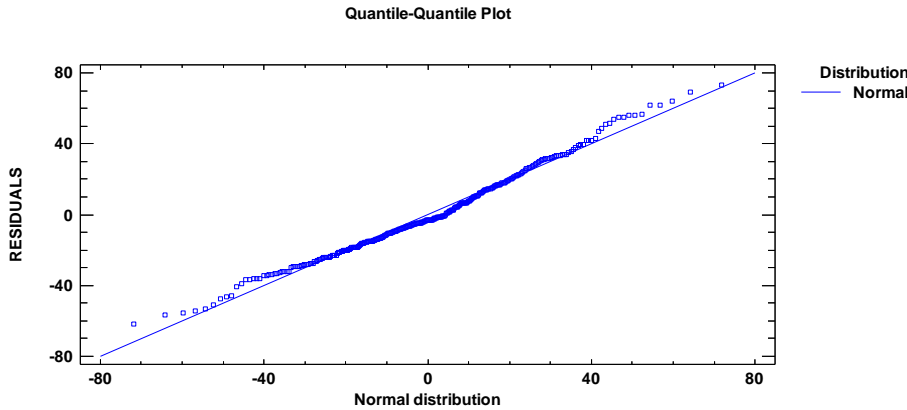
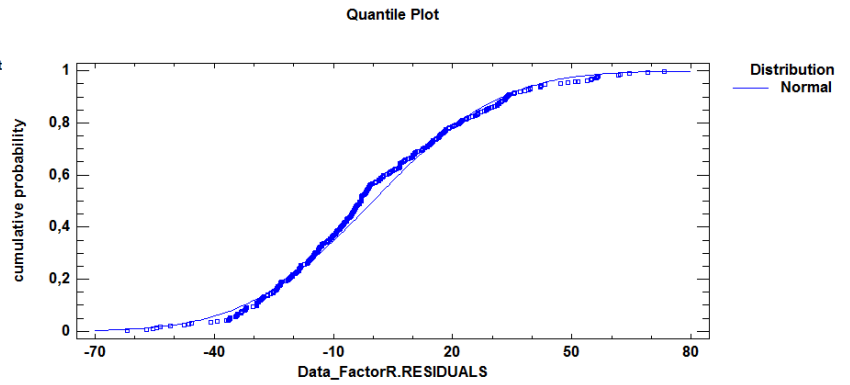
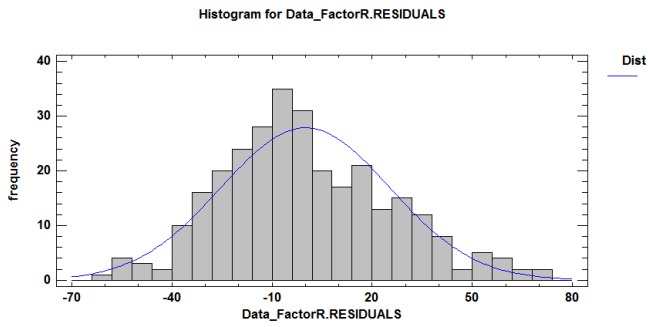
	Normal
A <sup>2</sup>	1,25948
Modified Form	1,25948
P-Value	>=0.10

### Chi-Square Test

	Lower Limit	Upper Limit	Observed Frequency	Expected Frequency	Chi-Square
at or below			6	7,97	0,49
	-48,7966	-40,6998	4	7,97	1,98
	-40,6998	-35,4078	6	7,97	0,49
	-35,4078	-31,325	11	7,97	1,15
	-31,325	-27,9253	10	7,97	0,52
	-27,9253	-24,966	8	7,97	0,00
	-24,966	-22,3133	11	7,97	1,15
	-22,3133	-19,8853	9	7,97	0,13
	-19,8853	-17,6277	10	7,97	0,52
	-17,6277	-15,5021	7	7,97	0,12
	-15,5021	-13,4806	13	7,97	3,17
	-13,4806	-11,5416	7	7,97	0,12
	-11,5416	-9,66801	7	7,97	0,12
	-9,66801	-7,84594	10	7,97	0,52
	-7,84594	-6,06364	9	7,97	0,13
	-6,06364	-4,31089	13	7,97	3,17
	-4,31089	-2,57856	13	7,97	3,17
	-2,57856	-0,858227	12	7,97	2,03
	-0,858227	0,858226	4	7,97	1,98
	0,858226	2,57856	5	7,97	1,11
	2,57856	4,31088	5	7,97	1,11
	4,31088	6,06363	5	7,97	1,11
	6,06363	7,84594	8	7,97	0,00
	7,84594	9,66801	4	7,97	1,98
	9,66801	11,5416	7	7,97	0,12
	11,5416	13,4806	4	7,97	1,98
	13,4806	15,5021	9	7,97	0,13
	15,5021	17,6277	7	7,97	0,12
	17,6277	19,8853	8	7,97	0,00
	19,8853	22,3133	7	7,97	0,12
	22,3133	24,966	5	7,97	1,11
	24,966	27,9253	6	7,97	0,49
	27,9253	31,325	7	7,97	0,12
	31,325	35,4078	13	7,97	3,17
	35,4078	40,6998	6	7,97	0,49
	40,6998	48,7966	5	7,97	1,11
above	48,7966		14	7,97	4,56

Chi-Square = 39,7559 with 34 d.f. P-Value = 0,229049

Chi-Squared Test, Watson and Kupier rejected normal distribution. So in this case is obligatory to watch histogram, curtosis and so on; in order to decide if data follow normal distribution or not.

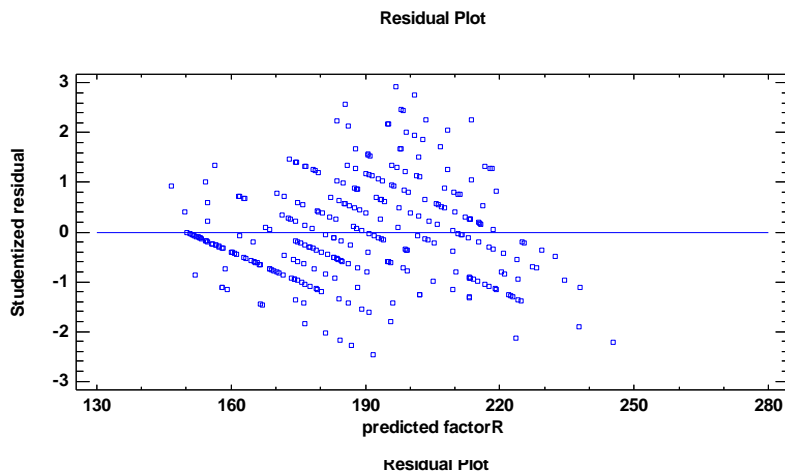


Data are separated (down and up) by the line.

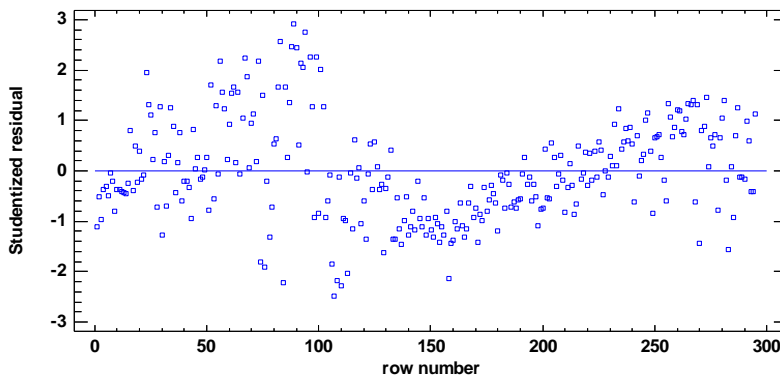
Plot follow a normal distribution, in the middle of the plot there are some deviations.

Here we observe data that are separated from a straight line (at the beginning and at the end)

We cannot reject the normality idea because the most of the tests indicate it. When we observe histogram and plots we cannot reject idea that data follow normal distribution.



Variation is not constant, because FactorR, based on previous analysis, is higher. Doesn't follow homoscedasticity hypothesis, so we can say, that linear hypothesis was fulfilled. (Tables and Graphs → Residuals versus Row Number)



We observe a tendency in residuals. First residuals are positive, then they are negative and at the end we have positive and negative. Residuals depend from row number. This is a relationship between row number and residuals. If exists relationship we can conclude that independence of residuals is not fulfilled.

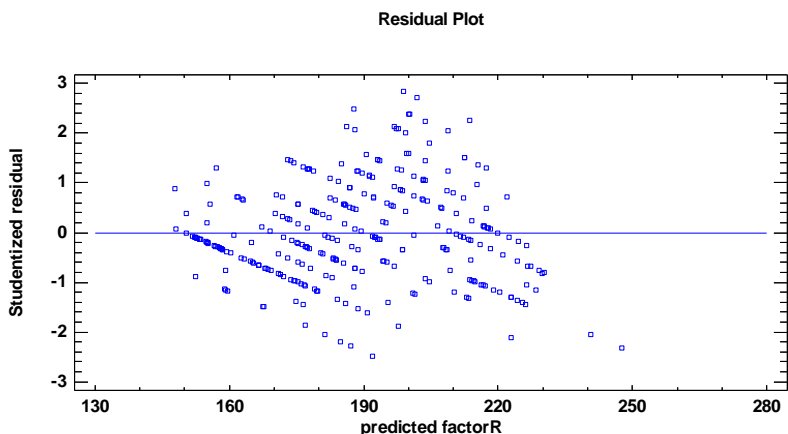
The Durbin-Watson (DW) statistic tests the residuals to determine if there is any significant correlation based on the order in which they occur in your data file. Since the P-value is less than 0,05, there is an indication of possible serial correlation at the 95,0% confidence level. Plot the residuals versus row order to see if there is any pattern that can be seen. Lag 1 residual autocorrelation = 0,396113

If this parameter is near to 0, we observe correlation between residuals and row number. In this case it is not fulfilled.

**Unusual Residuals**

Row	Y	Predicted Y	Residual	Studentized Residual
56	250,0	195,037	54,9628	2,18
67	240,0	183,746	56,2537	2,23
73	250,0	195,223	54,7771	2,17
83	250,0	185,595	64,4051	2,56
84	190,0	245,36	-55,3603	-2,22
88	260,0	197,944	62,0565	2,46
89	270,0	196,824	73,1758	2,92
90	260,0	198,351	61,6493	2,45
92	240,0	186,09	53,9098	2,14
93	260,0	208,416	51,584	2,06
94	270,0	200,966	69,034	2,75
96	270,0	213,645	56,3545	2,26
99	260,0	203,405	56,5953	2,25
101	250,0	199,104	50,8956	2,02
107	130,0	191,795	-61,7949	-2,48
108	130,0	184,44	-54,4404	-2,17
110	130,0	186,935	-56,935	-2,27
113	130,0	181,114	-51,1137	-2,03
158	170,0	223,578	-53,5784	-2,14

The table of unusual residuals lists all observations which have Studentized residuals greater than 2 in absolute value. Studentized residuals measure how many standard deviations each observed value of factorR deviates from a model fitted using all of the data except that observation. In this case, there are 19 Studentized residuals greater than 2, but none greater than 3.



**Box-Cox Optimization (Constant in Model)**

Dependent variable: factorR

Independent variables: xcoord(east), ycoord(north), height, Coastdistance

Box-Cox transformation applied: power = -0,18125 shift = 0  
 Cochrane-Orcutt transformation applied: autocorrelation = 0,466825

Parameter	Estimate	Standard Error	T	P-Value
CONSTANT	2375,81	762,244	3,11685	0,0020
xcoord(east)	0,00100702	0,000390697	2,5775	0,0104
ycoord(north)	-0,000339064	0,000231585	-1,4641	0,1443
height	0,0575771	0,00728023	7,90869	0,0000
Coastdistance	-0,000922822	0,000453656	-2,03419	0,0428

Model after using Box-Cox transformation and Cochrane-Orcutt transformation.

P-value of ycoord is higher than 0,05. In this case this variable can be remove from the model. Model has changed

**Analysis of Variance**

Source	Sum of Squares	Df	Mean Square	F-Ratio	P-Value
Model	115454,	4	28863,4	56,84	0,0000
Residual	146765,	289	507,837		
Total (Corr.)	262219,	293			

In determining whether the model can be simplified, notice that the highest P-value on the independent variables is 0,1486, belonging to ycoord(north). Since the P-value is greater or equal to 0,05, that term is not statistically significant at the 95,0% or higher confidence level. Consequently, you should consider removing ycoord(north) from the model.

**Ycoord was removed from the model →**

Dependent variable: factorR

Independent variables: xcoord(east), height, Coastdistance

Box-Cox transformation applied: power = -0,18125 shift = 0

Cochrane-Orcutt transformation applied: autocorrelation = 0,512871

		<i>Standard</i>	<i>T</i>	
<i>Parameter</i>	<i>Estimate</i>	<i>Error</i>	<i>Statistic</i>	<i>P-Value</i>
CONSTANT	1293,05	123,188	10,4966	0,0000
xcoord(east)	0,000451122	0,000161475	2,79376	0,0056
height	0,0544174	0,00676039	8,04945	0,0000
Coastdistance	-0,0015277	0,000246252	-6,20382	0,0000

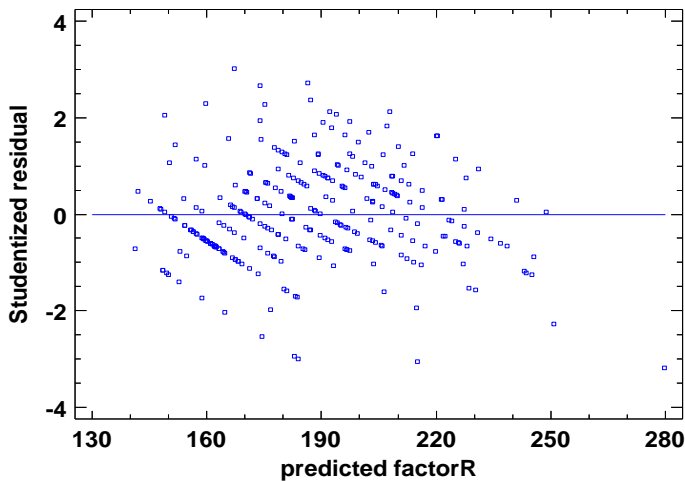
**Analysis of Variance**

<i>Source</i>	<i>Sum of Squares</i>	<i>Df</i>	<i>Mean Square</i>	<i>F-Ratio</i>	<i>P-Value</i>
Model	117048,	3	39016,2	76,76	0,0000
Residual	147394,	290	508,255		
Total (Corr.)	264442,	293			

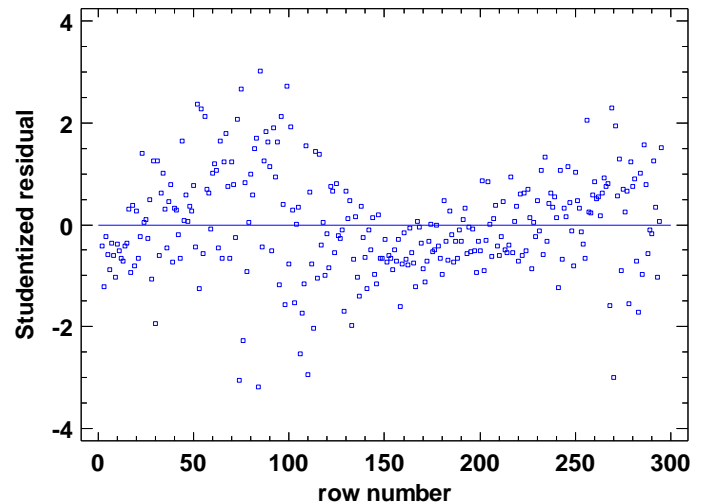
**EQUATION**

$$\text{BoxCox}(\text{factorR}) = 1293,05 + 0,000451122 * \text{xcoord}(\text{east}) + 0,0544174 * \text{height} - 0,0015277 * \text{Coastdistance}$$

**Residual Plot**



**Residual Plot**



Homoscedasticity is fulfilled, independence is not fulfilled.

Durbin-Watson statistic = 2,46851, this value should be near to 2.

Lag 1 residual autocorrelation = -0,238469, this value is not near to 0.

The transformation don't solve independence problem, only the homoscedasticity problem.

### 3) Evaluation of the regression adjustment. Choice of the best multiple linear regression model

#### ModelResults

		Adjusted		Included
MSE	R-Squared	R-Squared	Cp	Variables
1086,0	0,0	0,0	201,275	
784,601	27,9991	27,7533	64,8825	A
998,922	8,33134	8,01848	162,095	B
1085,72	0,365727	0,0256785	201,467	C
955,773	12,291	11,9917	142,523	D
784,527	28,2515	27,7601	65,6346	AB
758,58	30,6245	30,1493	53,9056	AC
787,188	28,0082	27,5151	66,8372	AD
970,366	11,2557	10,6479	149,641	BC
842,451	22,9541	22,4264	91,8183	BD
812,707	25,6743	25,1653	78,373	CD
648,243	40,9183	40,3092	5,0259	ABC
769,27	29,8878	29,165	59,5471	ABD
721,349	34,2554	33,5776	37,9589	ACD
778,383	29,0572	28,3259	63,6522	BCD
645,966	41,3282	40,5189	5,0	ABCD

#### Models with Largest Adjusted R-Squared

		Adjusted		Included
MSE	R-Squared	R-Squared	Cp	Variables
645,966	41,3282	40,5189	5,0	ABCD
648,243	40,9183	40,3092	5,0259	ABC
721,349	34,2554	33,5776	37,9589	ACD
758,58	30,6245	30,1493	53,9056	AC
769,27	29,8878	29,165	59,5471	ABD
778,383	29,0572	28,3259	63,6522	BCD
784,527	28,2515	27,7601	65,6346	AB
784,601	27,9991	27,7533	64,8825	A
787,188	28,0082	27,5151	66,8372	AD
812,707	25,6743	25,1653	78,373	CD
842,451	22,9541	22,4264	91,8183	BD
955,773	12,291	11,9917	142,523	D
998,922	8,33134	8,01848	162,095	B
1085,72	0,365727	0,0256785	201,467	C
1086,0	0,0	0,0	201,275	

The best model includes all variables. When Cp statistic is equal 5,0 it is ideal model. It is better to choose model that include 4 variables.

#### ModelswithBestInformationCriteria

MSE	Coefficients	AIC	HQC	SBIC	Included Variables
648,243	4	6,50138	6,5214	6,55138	ABC
645,966	5	6,50465	6,52967	6,56714	ABCD
721,349	4	6,60824	6,62826	6,65823	ACD
758,58	3	6,65179	6,6668	6,68928	AC
769,27	4	6,67256	6,69258	6,72255	ABD
784,601	2	6,67873	6,68874	6,70373	A
778,383	4	6,68434	6,70436	6,73433	BCD
784,527	3	6,68542	6,70043	6,72291	AB
787,188	3	6,68881	6,70382	6,7263	AD
812,707	3	6,72071	6,73572	6,7582	CD
842,451	3	6,75665	6,77167	6,79415	BD
955,773	2	6,87608	6,88609	6,90108	D
998,922	2	6,92024	6,93024	6,94523	B
1086,0	1	6,99704	7,00204	7,00954	
1085,72	2	7,00356	7,01357	7,02856	C

The best model is that which include 3 variables. Two criterias indicate different best model.

		Standard	T	
Parameter	Estimate	Error	Statistic	P-Value
CONSTANT	2900,65	543,153	5,3404	0,0000
xcoord(east)	0,00222026	0,000285089	7,78795	0,0000
ycoord(north)	-0,000987919	0,000167087	-5,91261	0,0000
height	0,0638771	0,00849455	7,51978	0,0000
Coastdistance	0,000483279	0,000339538	1,42334	0,1557

Coastdistance can be eliminated from the model, because P-value >0,05

#### Analysis of Variance

Source	Sum of Squares	Df	Mean Square	F-Ratio	P-Value
Model	131955,	4	32988,6	51,07	0,0000
Residual	187330,	290	645,966		
Total (Corr.)	319285,	294			

Explanatory model – P-value <0,05

Model without CoastDistance

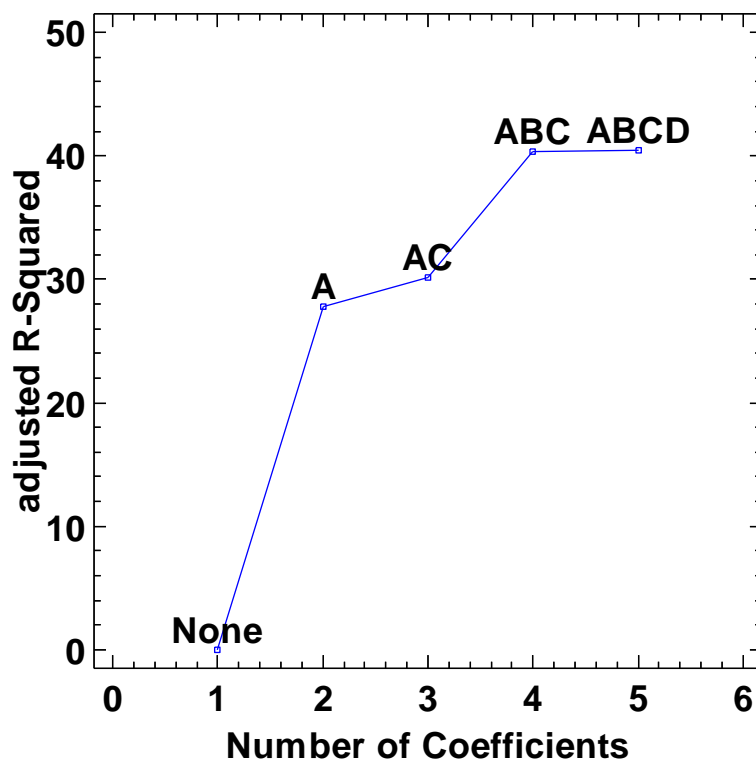
		Standard	T	
Parameter	Estimate	Error	Statistic	P-Value
CONSTANT	2388,72	407,72	5,85873	0,0000
xcoord(east)	0,00187994	0,000155531	12,0872	0,0000
ycoord(north)	-0,000814253	0,000114354	-7,12046	0,0000
height	0,0660843	0,00836653	7,89865	0,0000

Analysis of Variance

Source	Sum of Squares	Df	Mean Square	F-Ratio	P-Value
Model	130646,	3	43548,6	67,18	0,0000
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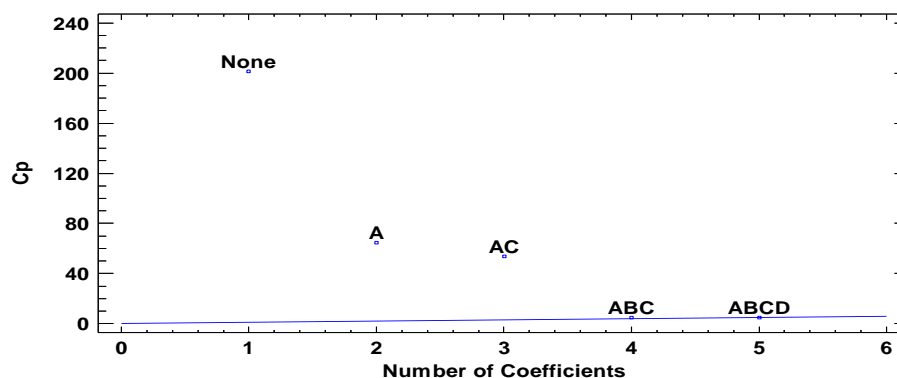
**CONCLUSION:** Model with 3 variables – xcoord, ycoord and heigh is considered as the best model.

Adjusted R-Squared Plot for factorR



The best model of each number of coefficients. Second best model include xcoord variable and height. The best model is that include all variable, but if we use only three first variable we have similar adjusted R-Squared like in the model which include all variables. We decided to choose both models.

Mallows' Cp Plot for factorR



## 4) Selection of variables for the regression model

### Stepwise regression

Method: forward selection

P-to-enter: 0,05

P-to-remove: 0,05

### Step 0:

0 variables in the model. 294 d.f. for error.

R-squared = 0,00%    Adjusted R-squared = 0,00%    MSE = 1086,0

### Step 1:

Adding variable xcoord with P-to-enter =2,04881E-7

1 variables in the model. 293 d.f. for error.

R-squared = 28,00%    Adjusted R-squared = 27,75%    MSE = 784,601

### Step 2:

Adding variable xcoord^2 with P-to-enter =0,00015195

2 variables in the model. 292 d.f. for error.

R-squared = 31,46%    Adjusted R-squared = 30,99%    MSE = 749,475

### Step 3:

Adding variable height with P-to-enter =0,00072058

3 variables in the model. 291 d.f. for error.

R-squared = 34,10%    Adjusted R-squared = 33,42%    MSE = 723,021

### Step 4:

Adding variable ycoord with P-to-enter =5,39169E-12

4 variables in the model. 290 d.f. for error.

R-squared = 44,08%    Adjusted R-squared = 43,31%    MSE = 615,669

### Step 5:

Adding variable height^2 with P-to-enter =0,000758256

5 variables in the model. 289 d.f. for error.

R-squared = 46,24%    Adjusted R-squared = 45,31%    MSE = 593,985

Final modelselected.

The output shows the results of fitting a multiple linear regression model to describe the relationship between factorR and 7 independent variables. The equation of the fitted model is

$$\text{factorR} = -2288,02 + 0,0153076 * \text{xcoord} - 0,000887486 * \text{ycoord} + 0,131448 * \text{height} - 9,03818\text{E-}9 * \text{xcoord}^2 - 0,0000415707 * \text{height}^2$$

Since the P-value in the ANOVA table is less than 0,05, there is a statistically significant relationship between the variables at the 95,0% confidence level.



## 5) Transformation of explanatory variables

### Comparison of Alternative Models

Model	Correlation	R-Squared
Doublereciprocal	0,5663	<b>32,07%</b>
Reciprocal-Y logarithmic-X	-0,5634	31,74%
Reciprocal-Y square root-X	-0,5618	31,56%
Reciprocal-Y	-0,5602	31,38%
Reciprocal-Y squared-X	-0,5568	31,00%
S-curve model	-0,5543	30,73%
Multiplicative	0,5514	30,40%
Logarithmic-Y square root-X	0,5498	30,23%
Exponential	0,5481	30,05%
Square root-Y reciprocal-X	-0,5457	29,78%
Logarithmic-Y squared-X	0,5447	29,67%
Square root-Y logarithmic-X	0,5427	29,45%
Doublesquareroot	0,5411	29,28%
Squareroot-Y	0,5395	29,10%
Square root-Y squared-X	0,5361	28,74%
Reciprocal-X	-0,5353	28,66%
Logarithmic-X	0,5323	28,34%
Squareroot-X	0,5308	28,17%
Linear	0,5291	<b>28,00%</b>
Squared-X	0,5257	27,64%
Squared-Y reciprocal-X	-0,5101	26,02%
Squared-Y logarithmic-X	0,5071	25,72%
Squared-Y square root-X	0,5056	25,56%
Squared-Y	0,5039	25,40%
Doublesquared	0,5005	25,05%
Logistic	<no fit>	
Log probit	<no fit>	

This table shows the results of fitting several curvilinear models to the data. Of the models fitted, the double reciprocal model yields the highest R-Squared value with 32,0699%. This is 4,07087% higher than the currently selected linear model. To change models, select the Analysis Options dialog box

### Simple Regression - factorR vs. xcoord

Dependent variable: factorR

Independent variable: xcoord

Doublereciprocalmodel:  $Y = 1/(a + b/X)$

### Coefficients

Parameter	LeastSquares Estimate	Standard Error	T Statistic	P-Value
Intercept	<b>-0,0130943</b>	0,00157841	<b>-8,2959</b>	<b>0,0000</b>
Slope	<b>13571,8</b>	1153,94	<b>11,7612</b>	<b>0,0000</b>

### Analysis of Variance

Source	Sum of Squares	Df	Mean Square	F-Ratio	P-Value
Model	0,0000882972	1	0,0000882972	138,33	<b>0,0000</b>
Residual	0,00018703	293	6,38327E-7		
Total (Corr.)	0,000275327	294			

CorrelationCoefficient = **0,566303**

**R-squared = 32,0699percent**

R-squared (adjusted for d.f.) = 31,8381 percent

Standard Error of Est. = **0,000798954**

Mean absolute error = **8939,65**

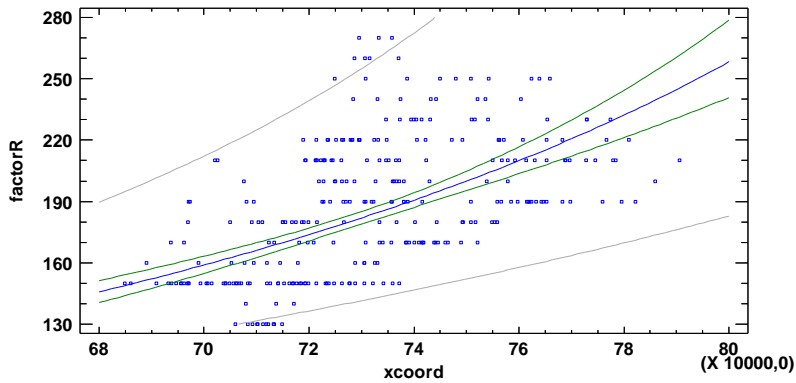
Durbin-Watson statistic = 1,18435 (P=**29,1038**)

Lag 1 residual autocorrelation = 28,7357

The output shows the results of fitting a double reciprocal model to describe the relationship between factorR and xcoord. The equation of the fitted model is

$$\text{factorR} = 1/(-0,0130943 + 13571,8/x\text{coord})$$

Plot of Fitted Model  
 $\text{factorR} = 1/(-0,0130943 + 13571,8/\text{xcoord})$



Polynomial Regression - factorR versus xcoord

		Standard	T	
Parameter	Estimate	Error	Statistic	P-Value
CONSTANT	71641,6	41197,6	1,73898	0,0831
xcoord	-0,301323	0,168224	-1,7912	0,0743
xcoord^2	4,21767E-7	2,28842E-7	1,84305	0,0663
xcoord^3	-1,95992E-13	1,03707E-13	-1,88986	0,0598

P-values are higher than 0,05, so this is not statistically significant polynomial. In polynomial regression options we change order to 3.

Analysis of Variance

Source	Sum of Squares	Df	Mean Square	F-Ratio	P-Value
Model	103091,	3	34363,8	46,25	0,0000
Residual	216193,	291	742,932		
Total (Corr.)	319285,	294			

R-squared = 32,2882percent

R-squared (adjusted for d.f.) = 31,5902 percent

Standard Error of Est. = 27,2568

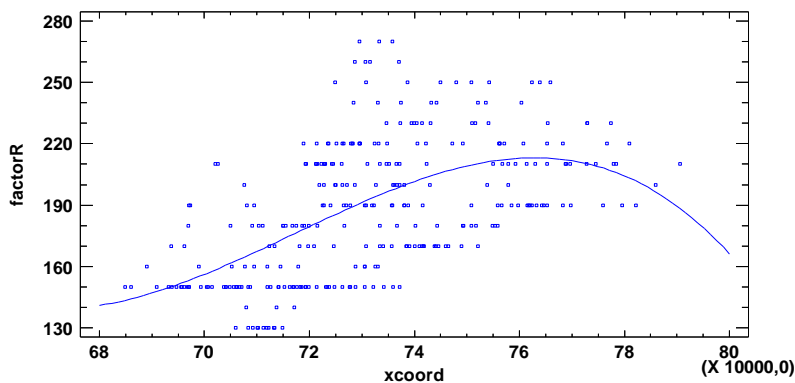
Mean absolute error = 22,1796

Durbin-Watson statistic = 1,10534 (P=0,0000)

Lag 1 residual autocorrelation = 0,443263

**EQUATION:**  $\text{factorR} = 71641,6 - 0,301323 * \text{xcoord} + 4,21767E-7 * \text{xcoord}^2 - 1,95992E-13 * \text{xcoord}^3$

Plot of Fitted Model



Unrealistic for our data.

Polynomial Regression - factorR versus xcoord

		Standard	T	
Parameter	Estimate	Error	Statistic	P-Value
CONSTANT	-6164,74	1503,47	-4,10035	0,0001
xcoord	0,0165048	0,00409199	4,03344	0,0001
xcoord^2	-1,06806E-8	2,7827E-9	-3,83822	0,0002

P-values are lower than 0,05, so this is statistically significant polynomial. In polynomial regression options we have to change order to 2.

Analysis of Variance

Source	Sum of Squares	Df	Mean Square	F-Ratio	P-Value
Model	100438,	2	50219,0	67,01	0,0000
Residual	218847,	292	749,475		
Total (Corr.)	319285,	294			

R-squared = 31,4572percent

R-squared (adjusted for d.f.) = 30,9877 percent

Standard Error of Est. = 27,3765

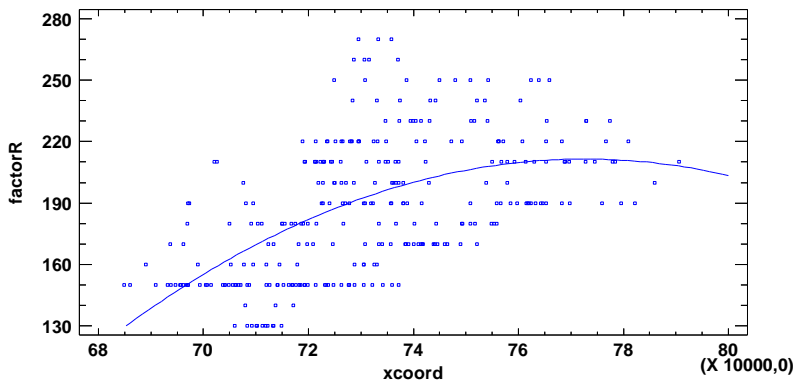
Mean absolute error = 22,3218

Durbin-Watson statistic = 1,13776 (P=0,0000)

Lag 1 residual autocorrelation = 0,427576

**EQUATION:** factorR = -6164,74 + 0,0165048\*xcoord-1,06806E-8\*xcoord^2

Plot of Fitted Model



### Stepwise regression

Method: forward selection

P-to-enter: 0,05

P-to-remove: 0,05

#### Step 0:

0 variables in the model. 294 d.f. for error.

R-squared = 0,00%    Adjusted R-squared = 0,00%    MSE = 1086,0

#### Step 1:

Adding variable xcoord with P-to-enter =2,04881E-7

1 variables in the model. 293 d.f. for error.

R-squared = 28,00%    Adjusted R-squared = 27,75%    MSE = 784,601

#### Step 2:

Adding variable xcoord^2 with P-to-enter =0,00015195

2 variables in the model. 292 d.f. for error.

R-squared = 31,46%    Adjusted R-squared = 30,99%    MSE = 749,475

#### Step 3:

Adding variable height with P-to-enter =0,00072058

3 variables in the model. 291 d.f. for error.

R-squared = 34,10%    Adjusted R-squared = 33,42%    MSE = 723,021

#### Step 4:

Adding variable ycoord with P-to-enter =5,39169E-12

4 variables in the model. 290 d.f. for error.

R-squared = 44,08%    Adjusted R-squared = 43,31%    MSE = 615,669

#### Step 5:

Adding variable height^2 with P-to-enter =0,000758256

5 variables in the model. 289 d.f. for error.

R-squared = 46,24%    Adjusted R-squared = 45,31%    MSE = 593,985

Final model selected.

### **The StatAdvisor**

The output shows the results of fitting a multiple linear regression model to describe the relationship between factorR and 7 independent variables. The equation of the fitted model is

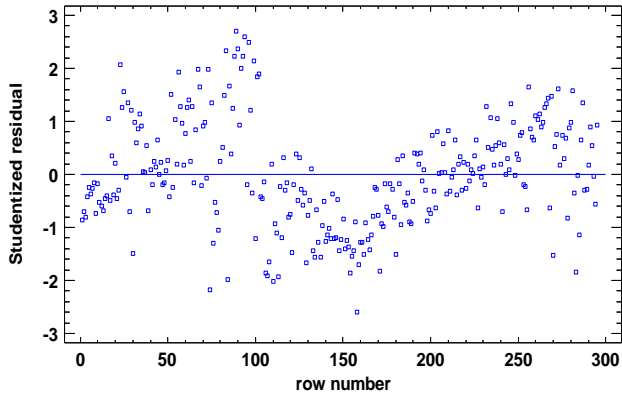
$$\text{factorR} = -2288,02 + 0,0153076 * \text{xcoord} - 0,000887486 * \text{ycoord} + 0,131448 * \text{height} - 9,03818\text{E-}9 * \text{xcoord}^2 - 0,0000415707 * \text{height}^2$$

Since the P-value in the ANOVA table is less than 0,05, there is a statistically significant relationship between the variables at the 95,0% confidence level.

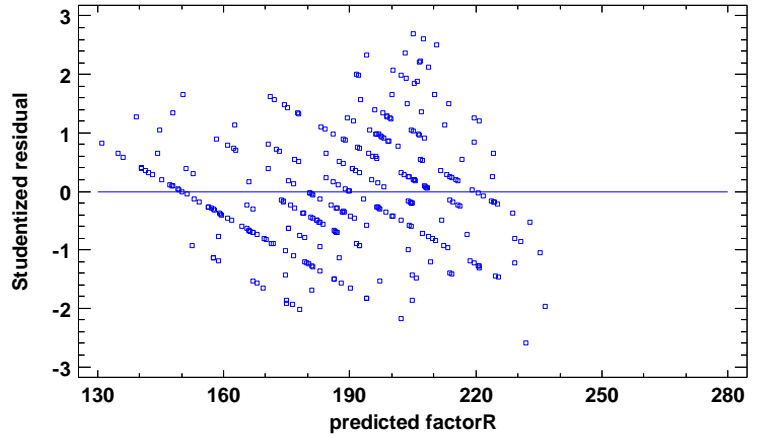
R-squared (adjusted for d.f.) = 45,3054 percent

Standard Error of Est. = 24,3718

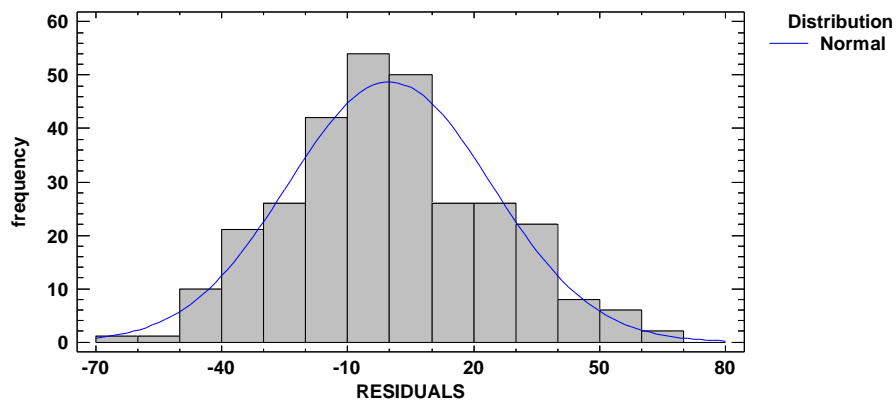
Residual Plot



Residual Plot



Histogram for RESIDUALS



Comparing the obtained results to these from previous parts of exercise, this model improved some of the indicators, for example data better follow normal distribution. But the rest of the obtained results are very similar.