



A Handbook of Statistical Analyses Using **R — 2nd Edition**

Brian S. Everitt and Torsten Hothorn



CHAPTER 6

Simple and Multiple Linear Regression: How Old is the Universe and Cloud Seeding

6.1 Introduction

? give the relative velocity and the distance of 24 galaxies, according to measurements made using the Hubble Space Telescope – the data are contained in the **gamair** package accompanying ?, see Table~6.1. Velocities are assessed by measuring the Doppler red shift in the spectrum of light observed from the galaxies concerned, although some correction NA using the known relationship between the period of Cepheid variable stars and their luminosity. How can these data be used to estimate the age of the universe? Here we shall show how this can be done using simple linear regression.

Table 6.1: hubble data. Distance and velocity for 24 galaxies.

galaxy	velocity	distance	galaxy	velocity	distance
NGC0300	133	2.00	NGC3621	609	6.64
NGC0925	664	9.16	NGC4321	1433	15.21
NGC1326A	1794	16.14	NGC4414	619	17.70
NGC1365	1594	17.95	NGC4496A	1424	14.86
NGC1425	1473	21.88	NGC4548	1384	16.22
NGC2403	278	3.22	NGC4535	1444	15.78
NGC2541	714	11.22	NGC4536	1423	14.93
NGC2090	882	11.75	NGC4639	1403	21.98
NGC3031	80	3.63	NGC4725	1103	12.36
NGC3198	772	13.80	IC4182	318	4.49
NGC3351	642	10.00	NGC5253	232	3.15
NGC3368	768	10.52	NGC7331	999	14.72

Source: From Freedman W. L., et al., *The Astrophysical Journal*, 553, 47–72, 2001. With permission.

Table 6.2: clouds data. Cloud seeding experiments in Florida – see text for explanations of the variables.

seeding	time	sne	cloudcover	prewetness	echomotion	rainfall
no	0	1.75	13.4	0.274	stationary	12.85
yes	1	2.70	37.9	1.267	moving	5.52
yes	3	4.10	3.9	0.198	stationary	6.29
no	4	2.35	5.3	0.526	moving	6.11
yes	6	4.25	7.1	0.250	moving	2.45
no	9	1.60	6.9	0.018	stationary	3.61
no	18	1.30	4.6	0.307	moving	0.47
no	25	3.35	4.9	0.194	moving	4.56
no	27	2.85	12.1	0.751	moving	6.35
yes	28	2.20	5.2	0.084	moving	5.06
yes	29	4.40	4.1	0.236	moving	2.76
yes	32	3.10	2.8	0.214	moving	4.05
no	33	3.95	6.8	0.796	moving	5.74
yes	35	2.90	3.0	0.124	moving	4.84
yes	38	2.05	7.0	0.144	moving	11.86
no	39	4.00	11.3	0.398	moving	4.45
no	53	3.35	4.2	0.237	stationary	3.66
yes	55	3.70	3.3	0.960	moving	4.22
no	56	3.80	2.2	0.230	moving	1.16
yes	59	3.40	6.5	0.142	stationary	5.45
yes	65	3.15	3.1	0.073	moving	2.02
no	68	3.15	2.6	0.136	moving	0.82
yes	82	4.01	8.3	0.123	moving	1.09
no	83	4.65	7.4	0.168	moving	0.28

Weather modification, or cloud seeding, is the treatment of individual clouds or storm systems with various inorganic and organic materials in the hope of achieving an increase in rainfall. Introduction of such material into a cloud that contains supercooled water, that is, liquid water colder than zero degrees of Celsius, has the aim of inducing freezing, with the consequent ice particles growing at the expense of liquid droplets and becoming heavy enough to fall as rain from clouds that otherwise would produce none.

The data shown in Table 6.2 were collected in the summer of 1975 from an experiment to investigate the use of massive amounts of silver iodide (100 to 1000 grams per cloud) in cloud seeding to increase rainfall (?). In the experiment, which was conducted in an area of Florida, 24 days were judged suitable for seeding on the basis that a measured suitability criterion, denoted $S-Ne$, was not less than 1.5. Here S is the ‘seedability’, the difference between the maximum height of a cloud if seeded and the same cloud if not seeded predicted by a suitable cloud model, and Ne is the number of hours between

1300 and 1600 G.M.T. with 10 centimetre echoes in the target; this quantity biases the decision for experimentation against naturally rainy days. Consequently, optimal days for seeding are those on which seedability is large and the natural rainfall early in the day is small.

On suitable days, a decision was taken at random as to whether to seed or not. For each day the following variables were measured:

seeding: a factor indicating whether seeding action occurred (yes or no),

time: number of days after the first day of the experiment,

cloudcover: the percentage cloud cover in the experimental area, measured using radar,

prewetness: the total rainfall in the target area one hour before seeding (in cubic metres $\times 10^7$),

echomotion: a factor showing whether the radar echo was moving or stationary,

rainfall: the amount of rain in cubic metres $\times 10^7$,

sne: suitability criterion, see above.

The objective in analysing these data is to see how rainfall is related to the explanatory variables and, in particular, to determine the effectiveness of seeding. The method to be used is *multiple linear regression*.

6.2 Simple Linear Regression

6.3 Multiple Linear Regression

6.3.1 Regression Diagnostics

6.4 Analysis Using R

6.4.1 Estimating the Age of the Universe

Prior to applying a simple regression to the data it will be useful to look at a plot to assess their major features. The R code given in Figure~6.1 produces a scatterplot of velocity and distance. The diagram shows a clear, strong relationship between velocity and distance. The next step is to fit a simple linear regression model to the data, but in this case the nature of the data requires a model without intercept because if distance is zero so is relative speed. So the model to be fitted to these data is

$$\text{velocity} = \beta_1 \text{distance} + \varepsilon.$$

This is essentially what astronomers call Hubble's Law and β_1 is known as Hubble's constant; β_1^{-1} gives an approximate age of the universe.

To fit this model we are estimating β_1 using formula (??). Although this operation is rather easy

```
R> sum(hubble$distance * hubble$velocity) /
+     sum(hubble$distance^2)
```

```
R> plot(velocity ~ distance, data = hubble)
```

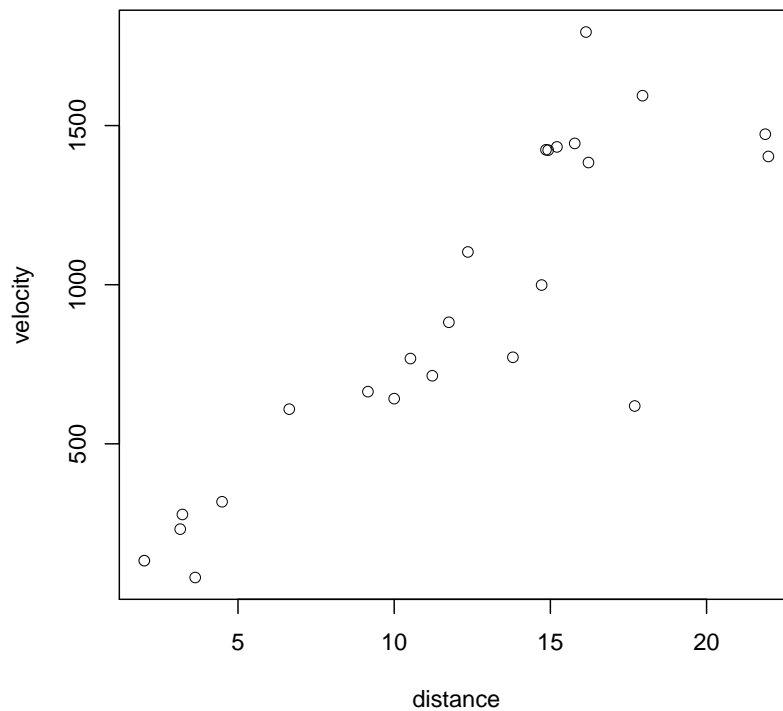


Figure 6.1 Scatterplot of velocity and distance.

```
[1] 76.6
```

it is more convenient to apply R's linear modelling function

```
R> hmod <- lm(velocity ~ distance - 1, data = hubble)
```

Note that the model formula specifies a model without intercept. We can now extract the estimated model coefficients via

```
R> coef(hmod)
```

```
distance
 76.6
```

and add this estimated regression line to the scatterplot; the result is shown in Figure~6.2. In addition, we produce a scatterplot of the residuals $y_i - \hat{y}_i$ against fitted values \hat{y}_i to assess the quality of the model fit. It seems that for higher distance values the variance of velocity increases; however, we

```
R> layout(matrix(1:2, ncol = 2))
R> plot(velocity ~ distance, data = hubble)
R> abline(hmod)
R> plot(hmod, which = 1)
```

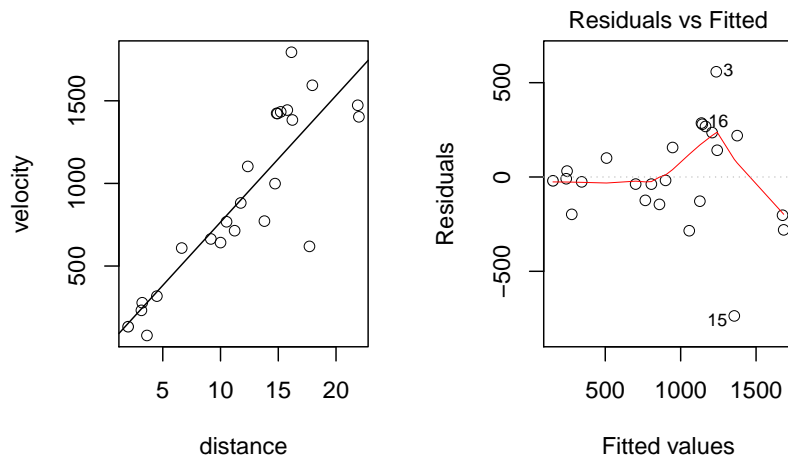


Figure 6.2 Scatterplot of velocity and distance with estimated regression line (left) and plot of residuals against fitted values (right).

are interested in only the estimated parameter $\hat{\beta}_1$ which remains valid under variance heterogeneity (in contrast to t -tests and associated p -values).

Now we can use the estimated value of β_1 to find an approximate value for the age of the universe. The Hubble constant itself has units of $\text{km} \times \text{sec}^{-1} \times \text{Mpc}^{-1}$. A mega-parsec (Mpc) is $3.09 \times 10^{19} \text{km}$, so we need to divide the estimated value of β_1 NA The approximate age of the universe in seconds will then be the inverse of this calculation. Carrying out the necessary computations

```
R> Mpc <- 3.09 * 10^19
R> ysec <- 60^2 * 24 * 365.25
R> Mpcyear <- Mpc / ysec
R> 1 / (coef(hmod) / Mpcyear)
```

```
distance
1.28e+10
```

gives an estimated age of roughly 12.8 billion years.

6.4.2 Cloud Seeding

Again, a graphical display highlighting the most important aspects of the data will be helpful. Here we will construct boxplots of the rainfall in each category of the dichotomous explanatory variables and scatterplots of rainfall against each of the continuous explanatory variables.

Both the boxplots (Figure~6.3) and the scatterplots (Figure~6.4) show some evidence of outliers. The row names of the extreme observations in the `clouds` *data.frame* can be identified via

```
R> rownames(clouds)[clouds$rainfall %in% c(bxpseeding$out,
+                                         bxpecho$out)]
[1] "1" "15"
```

where `bxpseeding` and `bxpecho` are variables created by `boxplot` in Figure~6.3. Now we shall not remove these observations but bear in mind during the modelling process that they may cause problems.

In this example it is sensible to assume that the effect of some of the other explanatory variables is modified by seeding and therefore consider a model that includes seeding as covariate and, furthermore, allows interaction terms for `seeding` with each of the covariates except `time`. This model can be described by the *formula*

```
R> clouds_formula <- rainfall ~ seeding +
+   seeding:(sne + cloudcover + prewetness + echomotion) +
+   time
```

and the design matrix \mathbf{X}^* can be computed via

```
R> Xstar <- model.matrix(clouds_formula, data = clouds)
```

By default, treatment contrasts have been applied to the dummy codings of the factors `seeding` and `echomotion` as can be seen from the inspection of the `contrasts` attribute of the model matrix

```
R> attr(Xstar, "contrasts")
$seeding
[1] "contr.treatment"
```

```
$echomotion
[1] "contr.treatment"
```

The default contrasts can be changed via the `contrasts.arg` argument to `model.matrix` or the `contrasts` argument to the fitting function, for example `lm` or `aov` as shown in Chapter~5.

However, such internals are hidden and performed by high-level model-fitting functions such as `lm` which will be used to fit the linear model defined by the *formula* `clouds_formula`:

```
R> clouds_lm <- lm(clouds_formula, data = clouds)
R> class(clouds_lm)
[1] "lm"
```



```
R> data("clouds", package = "HSAUR2")
R> layout(matrix(1:2, nrow = 2))
R> bxpseeding <- boxplot(rainfall ~ seeding, data = clouds,
+   ylab = "Rainfall", xlab = "Seeding")
R> bxpecho <- boxplot(rainfall ~ echomotion, data = clouds,
+   ylab = "Rainfall", xlab = "Echo Motion")
```

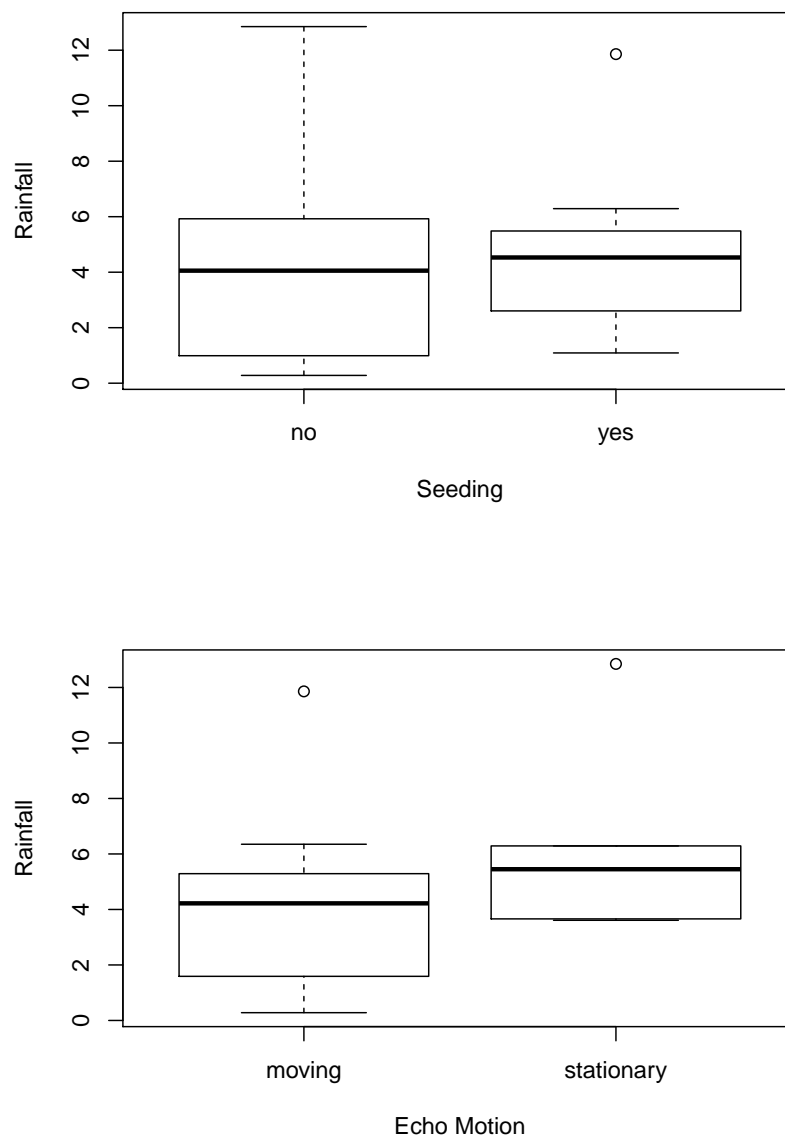


Figure 6.3 Boxplots of rainfall.

```

R> layout(matrix(1:4, nrow = 2))
R> plot(rainfall ~ time, data = clouds)
R> plot(rainfall ~ cloudcover, data = clouds)
R> plot(rainfall ~ sne, data = clouds, xlab="S-Ne criterion")
R> plot(rainfall ~ prewetness, data = clouds)

```

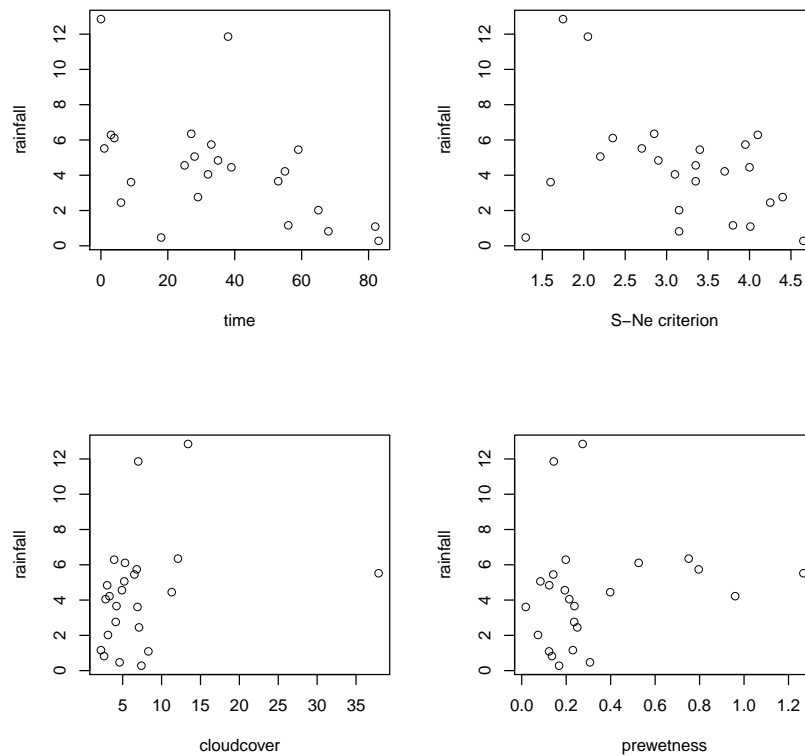


Figure 6.4 Scatterplots of `rainfall` against the continuous covariates.

The results of the model fitting is an object of class *lm* for which a `summary` method showing the conventional regression analysis output is available. The output in Figure~6.5 shows the estimates $\hat{\beta}^*$ with corresponding standard errors and *t*-statistics as well as the *F*-statistic with associated *p*-value.

Many methods are available for extracting components of the fitted model. The estimates $\hat{\beta}^*$ can be assessed via

```

R> betastar <- coef(clouds_lm)
R> betastar

```

(*Intercept*)

```
R> summary(clouds_lm)
```

```
Call:
```

```
lm(formula = clouds_formula, data = clouds)
```

```
Residuals:
```

```
      Min       1Q   Median       3Q      Max
-2.53  -1.15  -0.27   1.04   4.39
```

```
Coefficients:
```

	Estimate	Std. Error	t value
(Intercept)	-0.3462	2.7877	-0.12
seedingyes	15.6829	4.4463	3.53
time	-0.0450	0.0251	-1.80
seedingno:sne	0.4198	0.8445	0.50
seedingyes:sne	-2.7774	0.9284	-2.99
seedingno:cloudcover	0.3879	0.2179	1.78
seedingyes:cloudcover	-0.0984	0.1103	-0.89
seedingno:prewetness	4.1083	3.6010	1.14
seedingyes:prewetness	1.5513	2.6929	0.58
seedingno:echomotionstationary	3.1528	1.9325	1.63
seedingyes:echomotionstationary	2.5906	1.8173	1.43

```
Pr(>|t|)
```

(Intercept)	0.9031
seedingyes	0.0037
time	0.0959
seedingno:sne	0.6274
seedingyes:sne	0.0104
seedingno:cloudcover	0.0984
seedingyes:cloudcover	0.3885
seedingno:prewetness	0.2745
seedingyes:prewetness	0.5744
seedingno:echomotionstationary	0.1268
seedingyes:echomotionstationary	0.1776

```
Residual standard error: 2.2 on 13 degrees of freedom
```

```
Multiple R-squared: 0.716, Adjusted R-squared: 0.497
```

```
F-statistic: 3.27 on 10 and 13 DF, p-value: 0.0243
```

Figure 6.5 R output of the linear model fit for the clouds data.

```

-0.3462
seedingyes
15.6829
time
-0.0450
seedingno:sne
0.4198

```

```

      seedingyes:sne
      -2.7774
      seedingno:cloudcover
      0.3879
      seedingyes:cloudcover
      -0.0984
      seedingno:prewetness
      4.1083
      seedingyes:prewetness
      1.5513
      seedingno:echomotionstationary
      3.1528
      seedingyes:echomotionstationary
      2.5906

```

and the corresponding covariance matrix $\text{Cov}(\hat{\beta}^*)$ is available from the `vcov` method

```
R> Vbetastar <- vcov(clouds_lm)
```

where the square roots of the diagonal elements are the standard errors as shown in Figure~6.5

```

R> sqrt(diag(Vbetastar))

      (Intercept)
      2.7877
      seedingyes
      4.4463
      time
      0.0251
      seedingno:sne
      0.8445
      seedingyes:sne
      0.9284
      seedingno:cloudcover
      0.2179
      seedingyes:cloudcover
      0.1103
      seedingno:prewetness
      3.6010
      seedingyes:prewetness
      2.6929
      seedingno:echomotionstationary
      1.9325
      seedingyes:echomotionstationary
      1.8173

```

In order to investigate the quality of the model fit, we need access to the residuals and the fitted values. The residuals can be found by the `residuals` method and the fitted values of the response from the `fitted` (or `predict`) method

```

R> psymb <- as.numeric(clouds$seeding)
R> plot(rainfall ~ sne, data = clouds, pch = psymb,
+       xlab = "S-Ne criterion")
R> abline(lm(rainfall ~ sne, data = clouds,
+           subset = seeding == "no"))
R> abline(lm(rainfall ~ sne, data = clouds,
+           subset = seeding == "yes"), lty = 2)
R> legend("topright", legend = c("No seeding", "Seeding"),
+       pch = 1:2, lty = 1:2, bty = "n")

```

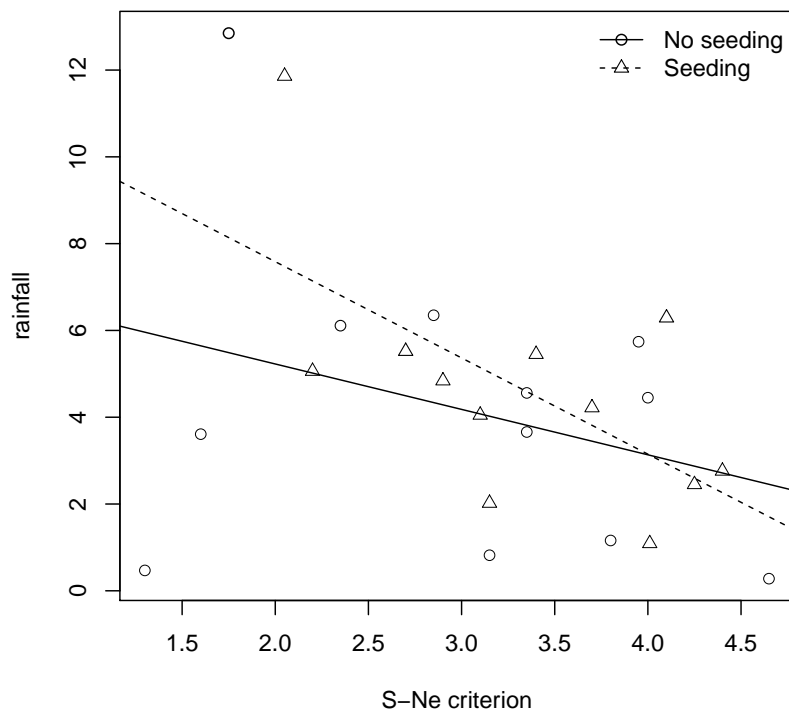


Figure 6.6 Regression relationship between S-Ne criterion and rainfall with and without seeding.

```

R> plot(clouds_fitted, clouds_resid, xlab = "Fitted values",
+       ylab = "Residuals", type = "n",
+       ylim = max(abs(clouds_resid)) * c(-1, 1))
R> abline(h = 0, lty = 2)
R> text(clouds_fitted, clouds_resid, labels = rownames(clouds))

```

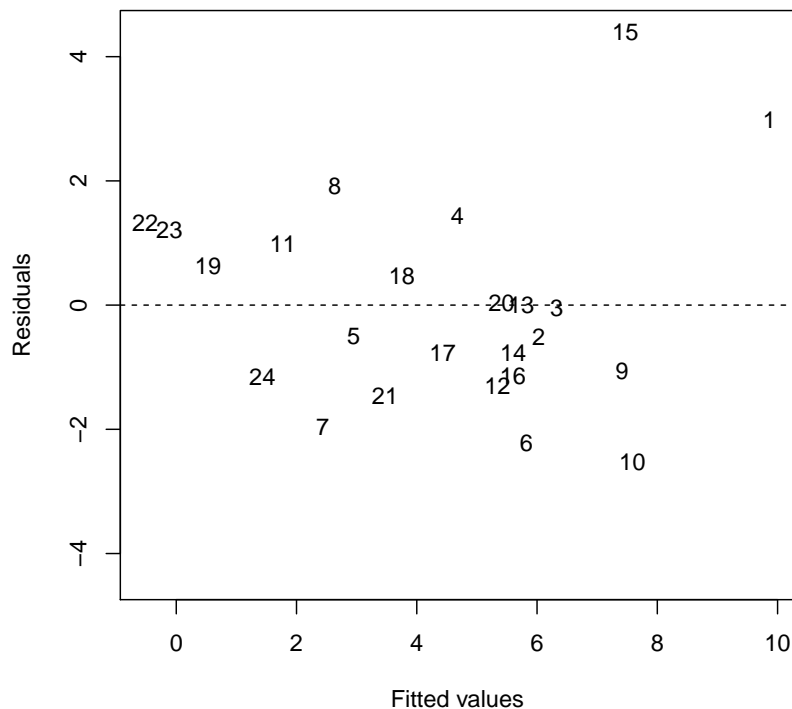


Figure 6.7 Plot of residuals against fitted values for `clouds` seeding data.

```

R> clouds_resid <- residuals(clouds_lm)
R> clouds_fitted <- fitted(clouds_lm)

```

Now the residuals and the fitted values can be used to construct diagnostic plots; for example the residual plot in Figure~6.7 where each observation is labelled by its number. Observations 1 and 15 give rather large residual values and the data should perhaps be reanalysed after these two observations are removed. The normal probability plot of the residuals shown in Figure~6.8 shows a reasonable agreement between theoretical and sample quantiles, however, observations 1 and 15 are extreme again.

```
R> qqnorm(clouds_resid, ylab = "Residuals")  
R> qqline(clouds_resid)
```

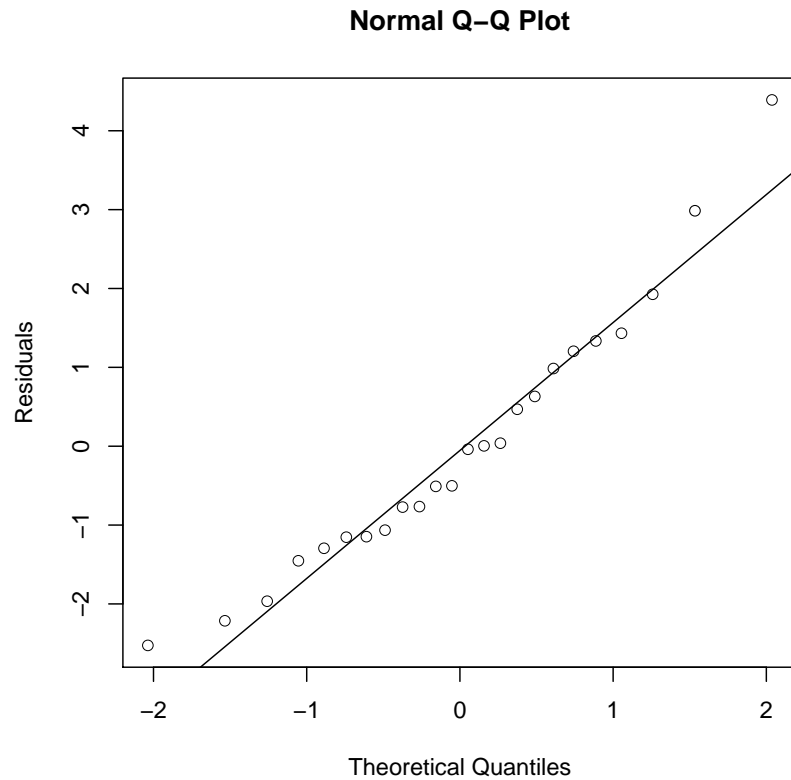


Figure 6.8 Normal probability plot of residuals from cloud seeding model `clouds_lm`.

An index plot of the Cook's distances for each observation (and many other plots including those constructed above from using the basic functions) can be found from applying the `plot` method to the object that results from the application of the `lm` function. Figure 6.9 suggests that observations 2 and 18 have undue influence on the estimated regression coefficients, but the two outliers identified previously do not. Again it may be useful to look at the results after these two observations have been removed (see Exercise 6.2).

```
R> plot(clouds_lm)
```

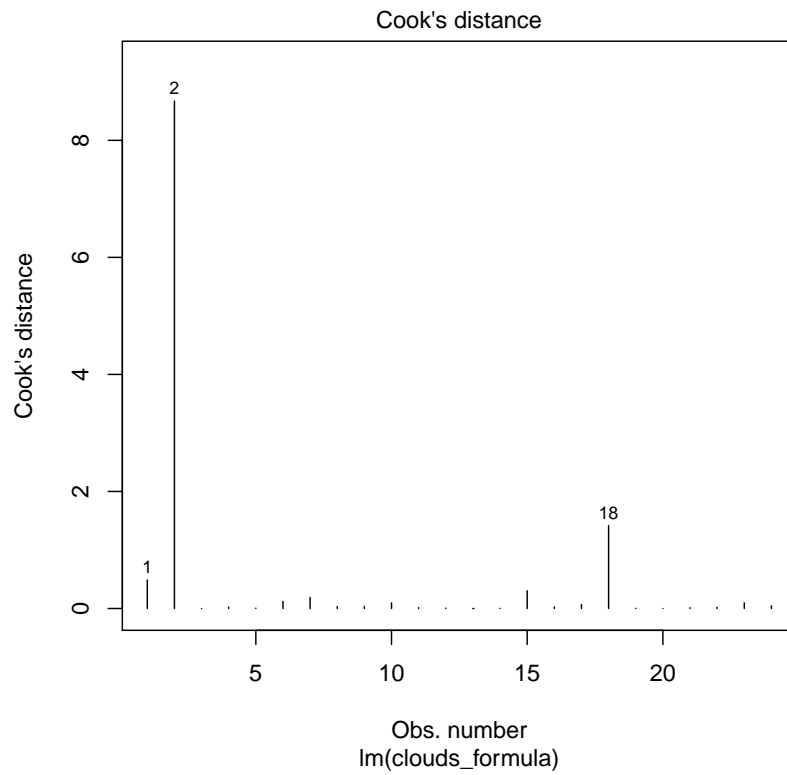


Figure 6.9 Index plot of Cook's distances for cloud seeding data.