brain2.r: Explanation of R code

Goal:

demonstrate ways to include quadratic and cross-product terms in a multiple regression

This uses the brain data set, in brain.txt. The first few lines read the data and compute the log transform of each variable.

Storing a quadratic or cross product term in a new variable: brain\$logbody2 <- brain\$logbody^2

Much of this is familiar. The ^ operator is the "raise to a power" operator. x^2 computes x squared. x^3 would compute x cubed. You could also write brain\$logbody*brain\$logbody.

Crossproduct terms are computed and saved in the obvious way.

The quadratic or crossproduct variable is used in a multiple regression just like any other variable. This is illustrated by the first summary(lm()).

Computing a quadratic term "on the fly": I(logbody^2)

You do not need to create a new variable. You can compute a quadratic term in the lm() model. It would make sense to write logbody², but that doesn't work because of the way R interprets formulae. You have to "protect" the computation by enclosing the computation in I().

If you don't say a quadratic term in the summary of what is supposed to be a quadratic model, you probably forgot the I().

Computing cross product terms "on the fly": logbody:loglitter

Because cross product terms are commonly used in models, R makes it easy to produce them. Just combine the two variables using a colon in between. You do not need to protect this computation.

Short cut to write a models with cross product terms: logbody*loglitter

The * makes it even easier to write models with cross product terms. A*B is interpreted as A + B + A:B. So the results of the model fit with logbody*loglitter are the same as those from writing out all three terms.

Cross products of continuous and factor variables:

Nothing new - Write the cross product in the model formula. There, R doesn't care whether the components are two continuous variables, a continuous and a factor, or two factor variables.