Homework6

2024-11-09

Question 1

```
library(MASS)
dim(Boston)
## [1] 506
Boston$logcrim = log(Boston$crim) # create log transform of crim
summary(Boston)
##
         crim
                                             indus
                                                               chas
                             zn
##
          : 0.00632
                                                                 :0.00000
    Min.
                       Min.
                              : 0.00
                                         Min.
                                               : 0.46
                                                         Min.
    1st Qu.: 0.08205
                       1st Qu.: 0.00
                                         1st Qu.: 5.19
                                                          1st Qu.:0.00000
    Median: 0.25651
                       Median: 0.00
                                         Median: 9.69
                                                         Median :0.00000
##
    Mean
         : 3.61352
                       Mean
                             : 11.36
                                         Mean
                                               :11.14
                                                         Mean
                                                                 :0.06917
##
    3rd Qu.: 3.67708
                       3rd Qu.: 12.50
                                         3rd Qu.:18.10
                                                          3rd Qu.:0.00000
##
           :88.97620
                               :100.00
                                                :27.74
                                                         Max.
                                                                 :1.00000
    Max.
                       Max.
                                         Max.
##
         nox
                                                            dis
                           rm
                                           age
##
                                                              : 1.130
    Min.
           :0.3850
                            :3.561
                                            : 2.90
                     Min.
                                      Min.
                                                       Min.
    1st Qu.:0.4490
                     1st Qu.:5.886
                                      1st Qu.: 45.02
                                                       1st Qu.: 2.100
##
    Median :0.5380
                     Median :6.208
                                      Median : 77.50
                                                       Median : 3.207
##
    Mean :0.5547
                     Mean :6.285
                                      Mean : 68.57
                                                       Mean : 3.795
##
    3rd Qu.:0.6240
                     3rd Qu.:6.623
                                      3rd Qu.: 94.08
                                                       3rd Qu.: 5.188
    Max.
           :0.8710
                     Max.
                            :8.780
                                             :100.00
                                                       Max.
                                                              :12.127
##
         rad
                          tax
                                         ptratio
                                                          black
          : 1.000
##
    Min.
                     Min.
                            :187.0
                                      Min.
                                             :12.60
                                                      Min.
                                                              : 0.32
   1st Qu.: 4.000
##
                     1st Qu.:279.0
                                      1st Qu.:17.40
                                                      1st Qu.:375.38
    Median : 5.000
                     Median :330.0
                                      Median :19.05
                                                      Median :391.44
    Mean : 9.549
                           :408.2
                                      Mean
                                           :18.46
                                                              :356.67
##
                     Mean
                                                      Mean
    3rd Qu.:24.000
                     3rd Qu.:666.0
                                      3rd Qu.:20.20
##
                                                      3rd Qu.:396.23
##
    Max.
          :24.000
                     Max.
                            :711.0
                                      Max.
                                            :22.00
                                                      Max.
                                                              :396.90
##
        lstat
                         medv
                                        logcrim
##
    Min.
          : 1.73
                    Min.
                           : 5.00
                                     Min.
                                            :-5.0640
##
    1st Qu.: 6.95
                    1st Qu.:17.02
                                     1st Qu.:-2.5005
   Median :11.36
                    Median :21.20
                                     Median :-1.3606
                           :22.53
##
    Mean
           :12.65
                    Mean
                                     Mean
                                           :-0.7804
##
    3rd Qu.:16.95
                    3rd Qu.:25.00
                                     3rd Qu.: 1.3021
                            :50.00
                                            : 4.4884
    Max.
           :37.97
                    Max.
                                     Max.
set.seed(12345)
train = runif(nrow(Boston))<.5 # pick train/test split</pre>
```

Part a

table(train)

```
## train
## FALSE TRUE
## 282 224
prop.table(table(train))
## train
## FALSE TRUE
## 0.5573123 0.4426877
```

Part B Residuals vs Fitted: There doesn't appear to be a strong non-linear pattern, which suggests that a linear model is appropriate.

Q-Q Plot: Residuals seem to follow a normal distribution fairly closely, most points lie along the line. However, there are a few points at the extremes that deviate slightly.

Scale-Location: The red line is fairly flat, which suggests that the variance of residuals is approximately constant, though there might be slight heteroscedasticity.

Residuals vs Leverage: A few high-leverage points appear in the plot, but they don't seem to have an excessively large influence (Cook's distance), so it's worth considering them.

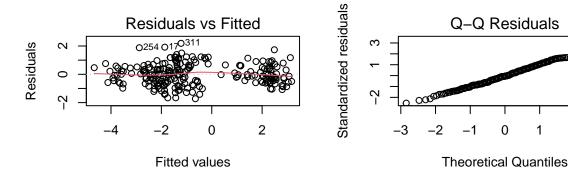
```
fit <- lm(logcrim ~ . - crim, data=Boston, subset=train)

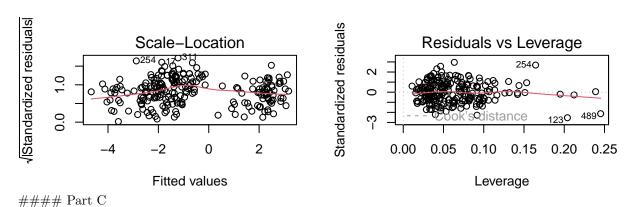
test_pred <- predict(fit, newdata=Boston[!train,])
test_mse <- mean((Boston$logcrim[!train] - test_pred)^2)

par(mfrow=c(2,2))
plot(fit)</pre>
```

2

3





```
## Start: AIC=-107.2
## logcrim ~ (crim + zn + indus + chas + nox + rm + age + dis +
      rad + tax + ptratio + black + lstat + medv) - crim
##
##
            Df Sum of Sq
                            RSS
                                     AIC
## - rm
                  0.1034 122.60 -109.007
            1
## - tax
                  0.1048 122.60 -109.005
             1
                  0.2937 122.79 -108.660
## - medv
             1
## - dis
             1
                 0.6706 123.17 -107.973
## - ptratio 1
                  0.8622 123.36 -107.625
## - lstat
                  0.9015 123.40 -107.554
             1
## - indus
             1
                 1.0455 123.54 -107.293
## <none>
                         122.50 -107.196
## - age
                 2.2832 124.78 -105.060
## - chas
                  2.4806 124.98 -104.706
             1
                  5.9926 128.49 -98.498
## - black
             1
## - nox
                7.3372 129.84 -96.166
             1
                 8.7587 131.26 -93.727
## - zn
             1
## - rad
                 29.7208 152.22 -60.538
             1
##
## Step: AIC=-109.01
## logcrim ~ zn + indus + chas + nox + age + dis + rad + tax + ptratio +
      black + lstat + medv
##
##
            Df Sum of Sq
                            RSS
                  0.1181 122.72 -110.792
## - tax
             1
                  0.5970 123.20 -109.919
## - medv
             1
## - dis
                  0.7104 123.31 -109.713
             1
## - ptratio 1
                0.8993 123.50 -109.370
## <none>
                        122.60 -109.007
## - lstat
             1
                  1.1263 123.73 -108.959
## - indus
             1
                  1.1536 123.75 -108.910
## - age
                 2.1809 124.78 -107.058
             1
## - chas
                  2.5733 125.17 -106.355
             1
                  5.9700 128.57 -100.357
## - black
             1
## - nox
             1
                7.2814 129.88 -98.084
## - zn
             1 9.0354 131.64 -95.079
             1 29.6177 152.22 -62.538
## - rad
## Step: AIC=-110.79
## logcrim ~ zn + indus + chas + nox + age + dis + rad + ptratio +
##
      black + lstat + medv
##
##
            Df Sum of Sq
                            RSS
                                     AIC
## - medv
                   0.528 123.25 -111.830
             1
## - dis
             1
                   0.653 123.37 -111.603
## - ptratio 1
                   0.865 123.58 -111.218
## - indus
                   1.079 123.80 -110.831
## <none>
                         122.72 -110.792
## - lstat
                   1.161 123.88 -110.682
             1
                   2.299 125.02 -108.634
## - age
             1
## - chas
            1 2.461 125.18 -108.344
```

backward_model <- step(fit, direction="backward")</pre>

```
1
                  5.988 128.71 -102.120
## - nox
                   7.258 129.98 -99.921
              1
## - zn
              1
                  10.203 132.92 -94.903
## - rad
                  97.384 220.10
              1
                                  18.068
## Step: AIC=-111.83
## logcrim ~ zn + indus + chas + nox + age + dis + rad + ptratio +
      black + lstat
##
##
             Df Sum of Sq
                             RSS
                                      AIC
## - dis
                   0.386 123.63 -113.129
              1
                   0.530 123.78 -112.869
## - ptratio 1
## <none>
                         123.25 -111.830
## - indus
                   1.438 124.69 -111.230
## - age
                   2.249 125.50 -109.779
              1
## - chas
              1
                   2.761 126.01 -108.868
## - lstat
                   3.480 126.73 -107.593
              1
## - black
                   6.078 129.32 -103.047
              1
## - nox
                   8.453 131.70 -98.971
              1
                  11.115 134.36 -94.488
## - zn
              1
## - rad
              1
                  96.855 220.10 16.068
## Step: AIC=-113.13
## logcrim ~ zn + indus + chas + nox + age + rad + ptratio + black +
##
      lstat
##
             Df Sum of Sq
                            RSS
                   0.624 124.26 -114.001
## - ptratio 1
## <none>
                          123.63 -113.129
## - indus
                   1.697 125.33 -112.075
              1
## - chas
              1
                   2.732 126.37 -110.232
## - lstat
              1
                   3.253 126.89 -109.311
## - age
              1
                   3.614 127.25 -108.675
                   6.331 129.97 -103.942
## - black
              1
## - nox
              1
                  10.889 134.52 -96.221
## - zn
              1
                  14.414 138.05 -90.426
## - rad
              1
                  97.985 221.62 15.605
##
## Step: AIC=-114
## logcrim ~ zn + indus + chas + nox + age + rad + black + lstat
##
          Df Sum of Sq
                         RSS
                                    AIC
## <none>
                       124.26 -114.001
                 1.527 125.78 -113.265
## - indus 1
## - chas
                 2.440 126.70 -111.645
           1
                 2.936 127.19 -110.771
## - lstat 1
## - age
           1
                 3.690 127.95 -109.447
                 6.563 130.82 -104.471
## - black 1
## - nox
            1
                13.923 138.18 -92.212
## - zn
            1
                14.598 138.85 -91.120
## - rad
           1
              113.704 237.96
                                29.543
backward_pred <- predict(backward_model, newdata=Boston[!train,])</pre>
backward_mse <- mean((Boston$logcrim[!train] - backward_pred)^2)</pre>
```

```
print(backward_mse)
## [1] 0.7033381
library(glmnet)
Part D
## Loading required package: Matrix
## Loaded glmnet 4.1-8
# Prepare data for glmnet (requires matrix form)
x_train <- model.matrix(logcrim ~ . - crim, data=Boston[train,])</pre>
y_train <- Boston$logcrim[train]</pre>
x_test <- model.matrix(logcrim ~ . - crim, data=Boston[!train,])</pre>
# Fit ridge regression with cross-validation
ridge_cv <- cv.glmnet(x_train, y_train, alpha=0)</pre>
# Get optimal lambda
best_lambda_ridge <- ridge_cv$lambda.min</pre>
# Predict on test set
ridge_pred <- predict(ridge_cv, s=best_lambda_ridge, newx=x_test)</pre>
ridge_mse <- mean((Boston$logcrim[!train] - ridge_pred)^2)</pre>
print(ridge_mse)
## [1] 0.7767352
# Fit lasso regression with cross-validation
lasso_cv <- cv.glmnet(x_train, y_train, alpha=1)</pre>
# Get optimal lambda
best_lambda_lasso <- lasso_cv$lambda.min
# Predict on test set
lasso_pred <- predict(lasso_cv, s=best_lambda_lasso, newx=x_test)</pre>
lasso_mse <- mean((Boston$logcrim[!train] - lasso_pred)^2)</pre>
print(lasso_mse)
```

Part E

[1] 0.7030857

Part F Which transformations are important, by coming into the stepwise and/or lasso models?

Overall, log transformations (log_tax, log_rad, log_reflected_age) and non-linear transformations (sqrt_lstat, nox³) emerge as impactful across stepwise and both Lasso, Stepwise models, revealing their importance in capturing non-linear relationships.

log_tax: This transformation has substantial coefficients in both models: Stepwise: 8.1218 Lasso: 5.1866 log_rad: Another impactful transformation with strong coefficients in both models: Stepwise: -1.2037 Lasso: -0.5105 sqrt_lstat: Although this transformation was only selected by the stepwise model with a coefficient of -1.1964, it suggests that lstat benefits from a non-linear transformation to better capture its effect.

```
Boston$log_tax <- log(Boston$tax) # Right skewed</pre>
Boston$log_rad <- log(Boston$rad + 1)</pre>
Boston$sqrt_zn <- sqrt(Boston$zn + 1)</pre>
Boston$sqrt_lstat <- sqrt(Boston$lstat)</pre>
max_age <- max(Boston$age) # Change skew to do log transformation</pre>
Boston$log_reflected_age <- log(max_age - Boston$age + 1)</pre>
# Cubic transformations
Boston$nox3 <- Boston$nox^3
Boston$rm3 <- Boston$rm^3</pre>
# Interaction
Boston$sqrt_lstat_rm <- Boston$sqrt_lstat * Boston$rm
full_model_transformed <- lm(logcrim ~ . - crim, data=Boston, subset=train)</pre>
backward_model_transformed <- step(full_model_transformed, direction="backward")</pre>
## Start: AIC=-146.69
## logcrim ~ (crim + zn + indus + chas + nox + rm + age + dis +
##
      rad + tax + ptratio + black + lstat + medv + log_tax + log_rad +
      sqrt_zn + sqrt_lstat + log_reflected_age + nox3 + rm3 + sqrt_lstat_rm) -
##
      crim
##
##
                      Df Sum of Sq
                                       RSS
                                               ATC
## - sqrt_zn
                      1 0.0033 95.619 -148.69
                            0.0116 95.627 -148.67
## - sqrt_lstat_rm
                       1
## - age
                       1 0.0479 95.664 -148.58
## - dis
                      1 0.1547 95.770 -148.33
## - sqrt_lstat
                     1 0.2871 95.903 -148.02
## - rm
                       1 0.3114 95.927 -147.97
                     1 0.4632 96.079 -147.61
## - medv
## - ptratio
                     1 0.5697 96.186 -147.36
## - rm3
                      1 0.5825 96.198 -147.33
## - zn
                       1 0.8523 96.468 -146.71
## <none>
                                    95.616 -146.69
                    1 1.2760 96.892 -145.72
## - 1stat
## - chas
                      1 1.5015 97.117 -145.20
## - indus
                          2.3625 97.978 -143.23
                       1
## - log_reflected_age 1 2.9561 98.572 -141.87
               1 3.6731 99.289 -140.25
1 4.0306 99.646 -139.44
## - log_rad
## - nox3
## - black
                     1 4.5970 100.213 -138.17
## - nox
                     1 5.9526 101.568 -135.16
## - log_tax
                     1 14.2739 109.890 -117.53
                       1 14.4605 110.076 -117.15
## - tax
## - rad
                       1 20.0147 115.630 -106.12
##
## Step: AIC=-148.69
## logcrim ~ zn + indus + chas + nox + rm + age + dis + rad + tax +
##
      ptratio + black + lstat + medv + log_tax + log_rad + sqrt_lstat +
##
      log_reflected_age + nox3 + rm3 + sqrt_lstat_rm
##
##
                      Df Sum of Sq
                                               AIC
                                       RSS
```

```
## - sqrt_lstat_rm
                  1 0.0122 95.631 -150.66
## - age
                      1 0.0511 95.670 -150.57
## - dis
                     1 0.1527 95.772 -150.33
                     1 0.2887 95.908 -150.01
## - sqrt_lstat
                        0.3159 95.935 -149.95
## - rm
                     1
## - medv
                     1 0.4767 96.096 -149.57
## - rm3
                    1 0.5926 96.212 -149.30
                  1 0.6241 96.243 -149.23
## - ptratio
## <none>
                                  95.619 -148.69
## - lstat
                    1 1.2744 96.893 -147.72
                     1 1.5299 97.149 -147.13
## - chas
                          2.3593 97.978 -145.22
## - indus
                      1
## - log_reflected_age 1 3.0052 98.624 -143.75
                     1 3.9590 99.578 -141.60
## - log_rad
## - nox3
                      1 4.0301 99.649 -141.44
## - black
                     1 4.5937 100.213 -140.17
## - nox
                     1 5.9503 101.569 -137.16
## - zn
                    1 7.1110 102.730 -134.62
## - log_tax
                    1 14.3996 110.019 -119.26
                     1 14.4819 110.101 -119.10
## - tax
## - rad
                      1 20.4895 116.109 -107.19
##
## Step: AIC=-150.66
## logcrim ~ zn + indus + chas + nox + rm + age + dis + rad + tax +
      ptratio + black + lstat + medv + log_tax + log_rad + sqrt_lstat +
      log_reflected_age + nox3 + rm3
##
                     Df Sum of Sq
                                    RSS
                                            AIC
                     1 0.0669 95.698 -152.50
## - age
## - dis
                      1
                          0.1645 95.796 -152.27
                      1
## - medv
                          0.5816 96.213 -151.30
## - ptratio
                    1
                          0.6290 96.260 -151.19
## <none>
                                  95.631 -150.66
                    1 1.0205 96.652 -150.28
## - rm3
## - rm
                     1
                        1.4768 97.108 -149.22
## - chas
                     1 1.5349 97.166 -149.09
## - sqrt lstat
                    1 2.2285 97.860 -147.50
## - indus
                     1 2.3481 97.979 -147.22
                     1 2.6613 98.293 -146.51
## - lstat
## - log_reflected_age 1 3.1368 98.768 -145.43
## - log_rad 1 3.9496 99.581 -143.59
## - nox3
                     1 4.1361 99.767 -143.17
                        4.7190 100.350 -141.87
## - black
                     1
## - nox
                     1 6.0519 101.683 -138.91
## - zn
                     1 7.1012 102.732 -136.61
                    1 14.3874 110.019 -121.26
## - log_tax
                     1 14.4815 110.113 -121.07
## - tax
## - rad
                     1 20.5066 116.138 -109.14
## Step: AIC=-152.5
## logcrim ~ zn + indus + chas + nox + rm + dis + rad + tax + ptratio +
##
      black + lstat + medv + log_tax + log_rad + sqrt_lstat + log_reflected_age +
##
      nox3 + rm3
##
```

```
##
                     Df Sum of Sq
                                      RSS AIC
## - dis
                           0.1417 95.840 -154.17
                      1
                           0.5843 96.282 -153.14
## - medv
## - ptratio
                           0.6116 96.310 -153.07
                      1
## <none>
                                   95.698 -152.50
## - rm3
                      1 1.0213 96.719 -152.12
## - rm
                      1 1.5246 97.223 -150.96
## - chas
                      1 1.5876 97.286 -150.81
                      1 2.3919 98.090 -148.97
## - indus
                     1 2.5961 98.294 -148.50
## - sqrt_lstat
## - lstat
                      1 2.9664 98.665 -147.66
## - log_rad
                         4.0657 99.764 -145.18
                      1
## - nox3
                      1 4.1006 99.799 -145.10
## - black
                      1 4.7033 100.401 -143.75
## - log_reflected_age 1 5.1206 100.819 -142.82
## - nox
                      1
                          6.0762 101.774 -140.71
## - zn
                      1 7.0533 102.751 -138.57
## - tax
                      1 14.6458 110.344 -122.60
## - log_tax
                      1 14.6667 110.365 -122.56
                      1 20.7845 116.483 -110.47
## - rad
##
## Step: AIC=-154.17
## logcrim ~ zn + indus + chas + nox + rm + rad + tax + ptratio +
      black + lstat + medv + log_tax + log_rad + sqrt_lstat + log_reflected_age +
##
      nox3 + rm3
##
##
                     Df Sum of Sq
                                      RSS
                           0.4840 96.324 -155.04
## - medv
                      1
                           0.6591 96.499 -154.63
## - ptratio
                      1
## <none>
                                   95.840 -154.17
                           0.9857 96.826 -153.88
## - rm3
                      1
## - rm
                      1 1.4942 97.334 -152.70
## - chas
                      1 1.5122 97.352 -152.66
                      1
                           2.4604 98.300 -150.49
## - indus
                         2.6545 98.494 -150.05
## - sqrt_lstat
                      1
                      1 3.0715 98.911 -149.10
## - lstat
## - log rad
                      1 4.1746 100.014 -146.62
## - black
                      1 4.8124 100.652 -145.19
                         5.6901 101.530 -143.25
## - log_reflected_age 1
                      1 5.7953 101.635 -143.02
## - nox3
## - zn
                      1 8.4704 104.310 -137.20
## - nox
                          9.3798 105.220 -135.25
                      1
                         14.5185 110.358 -124.57
## - tax
                      1
## - log_tax
                      1 14.5280 110.368 -124.55
                          20.6866 116.526 -112.39
## - rad
##
## Step: AIC=-155.04
## logcrim ~ zn + indus + chas + nox + rm + rad + tax + ptratio +
##
      black + lstat + log_tax + log_rad + sqrt_lstat + log_reflected_age +
##
      nox3 + rm3
##
##
                     Df Sum of Sq
                                      RSS
                                             AIC
## - ptratio
                     1
                           0.3680 96.692 -156.19
\#\# - rm3
                           0.6409 96.965 -155.56
                      1
```

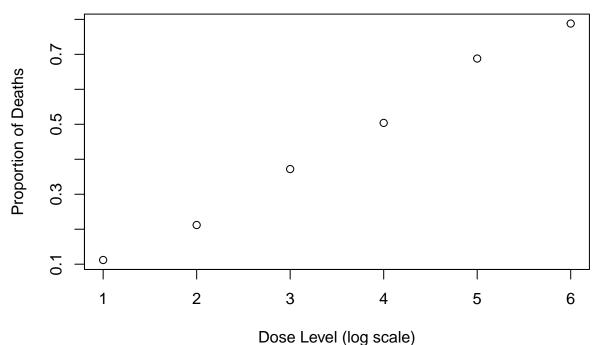
```
## <none>
                                    96.324 -155.04
## - rm
                       1 1.1665 97.490 -154.34
## - chas
                       1 1.6182 97.942 -153.31
## - sqrt_lstat
                            2.2646 98.588 -151.84
                       1
## - indus
                       1
                            2.4400 98.764 -151.44
## - lstat
                       1 2.8078 99.132 -150.60
## - log_rad
                       1 4.2960 100.620 -147.27
## - black
                           4.9970 101.321 -145.71
                       1
                            5.4801 101.804 -144.65
## - nox3
                       1
## - log_reflected_age 1
                         5.6179 101.942 -144.34
## - zn
                       1
                         8.3865 104.710 -138.34
## - nox
                           9.1088 105.433 -136.80
                       1
## - tax
                          15.7732 112.097 -123.07
                       1
## - log_tax
                       1
                         16.2303 112.554 -122.16
## - rad
                           21.2428 117.567 -112.40
##
## Step: AIC=-156.19
## logcrim ~ zn + indus + chas + nox + rm + rad + tax + black +
##
      lstat + log_tax + log_rad + sqrt_lstat + log_reflected_age +
##
      nox3 + rm3
##
##
                      Df Sum of Sq
                                      RSS
\#\# - rm3
                            0.7468 97.439 -156.46
                       1
                                    96.692 -156.19
## <none>
## - rm
                         1.2666 97.958 -155.27
                       1
## - chas
                       1 1.4999 98.192 -154.74
## - sqrt_lstat
                            2.3325 99.024 -152.85
                       1
                            2.3841 99.076 -152.73
## - indus
                       1
## - 1stat
                         2.8558 99.548 -151.67
                       1
## - log_rad
                       1 4.2021 100.894 -148.66
## - black
                       1
                            5.1497 101.841 -146.56
                         5.2120 101.904 -146.43
## - nox3
                       1
## - log_reflected_age 1
                         5.7246 102.416 -145.30
                         8.0885 104.780 -140.19
## - zn
                       1
## - nox
                       1
                           8.9654 105.657 -138.32
## - tax
                         16.1047 112.797 -123.68
                       1
## - log tax
                       1 16.6120 113.304 -122.67
## - rad
                           20.9186 117.610 -114.32
##
## Step: AIC=-156.46
## logcrim ~ zn + indus + chas + nox + rm + rad + tax + black +
##
      lstat + log_tax + log_rad + sqrt_lstat + log_reflected_age +
##
      nox3
##
                                      RSS
                      Df Sum of Sq
## <none>
                                    97.439 -156.46
## - chas
                       1
                            1.2785 98.717 -155.54
## - rm
                       1
                            1.3329 98.771 -155.42
                            2.2008 99.639 -153.46
## - indus
                       1
## - sqrt_lstat
                       1
                            4.2209 101.659 -148.96
                         4.2927 101.731 -148.81
## - log_rad
                       1
## - 1stat
                       1 4.9196 102.358 -147.43
## - black
                       1 5.5546 102.993 -146.04
## - nox3
                       1 5.6082 103.047 -145.93
```

```
5.9817 103.420 -145.12
## - log_reflected_age 1
## - zn
                             8.4811 105.920 -139.77
                        1
## - nox
                        1 9.7404 107.179 -137.12
## - tax
                        1 15.8922 113.331 -124.62
## - log tax
                           16.4107 113.849 -123.60
## - rad
                            20.9057 118.344 -114.92
                        1
backward_pred_transformed <- predict(backward_model_transformed, newdata=Boston[!train,])</pre>
backward mse transformed <- mean((Boston$logcrim[!train] - backward pred transformed)^2)</pre>
print(backward_mse_transformed)
## [1] 0.6559852
x_train_transformed <- model.matrix(logcrim ~ . - crim, data=Boston[train,])</pre>
x_test_transformed <- model.matrix(logcrim ~ . - crim, data=Boston[!train,])</pre>
# Ridge
ridge_cv_transformed <- cv.glmnet(x_train_transformed, y_train, alpha=0)</pre>
ridge_pred_transformed <- predict(ridge_cv_transformed, s=ridge_cv_transformed$lambda.min, newx=x_test_
ridge_mse_transformed <- mean((Boston$logcrim[!train] - ridge_pred_transformed)^2)</pre>
print(ridge_mse_transformed)
## [1] 0.6589886
# Lasso
lasso_cv_transformed <- cv.glmnet(x_train_transformed, y_train, alpha=1)</pre>
lasso_pred_transformed <- predict(lasso_cv_transformed, s=lasso_cv_transformed $lambda.min, newx=x_test_
lasso_mse_transformed <- mean((Boston$logcrim[!train] - lasso_pred_transformed)^2)</pre>
print(lasso_mse_transformed)
## [1] 0.5849276
print(coef(backward_model_transformed))
##
         (Intercept)
                                     zn.
                                                     indus
                                                                         chas
##
       -41.282291007
                          -0.012625935
                                              0.033759614
                                                                -0.319621061
##
                                                       rad
                                                                         tax
                 nox
                           -0.170280572
                                                                -0.024705797
##
        13.647318361
                                              0.321811440
##
               black
                                  lstat
                                                  log_tax
                                                                     log_rad
##
        -0.002090561
                            0.169045761
                                              8.121837796
                                                                -1.203692642
##
          sqrt_lstat log_reflected_age
                                                     nox3
##
        -1.196394932
                           -0.196625808
                                             -7.795277336
print(coef(lasso_cv_transformed, s=lasso_cv_transformed$lambda.min))
## 23 x 1 sparse Matrix of class "dgCMatrix"
                                 s1
## (Intercept)
                     -27.537428917
## (Intercept)
## zn
                      -0.011766470
## indus
                       0.027786318
                      -0.352021644
## chas
## nox
                      10.406069729
## rm
                      -0.071431161
                      -0.001774994
## age
## dis
                      -0.039556290
## rad
                      0.230920332
## tax
                      -0.015848744
```

```
## ptratio
                      -0.035128822
## black
                      -0.002088398
## lstat
                       0.073985311
## medv
                      -0.015604132
## log_tax
                       5.186593067
## log_rad
                      -0.510538594
## sqrt_zn
                      -0.008693414
## sqrt_lstat
## log_reflected_age
                      -0.214648441
## nox3
                      -5.785671014
## rm3
                       0.002052797
                      -0.083239484
## sqrt_lstat_rm
```

Question 2

Proportion of Insect Deaths vs. Dose Level



```
Part A Dose Level (log scale)

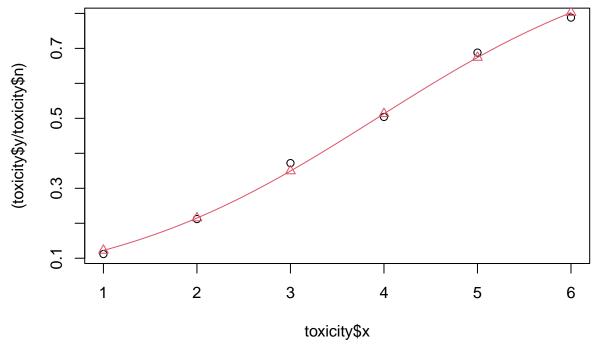
#### Part B

plot(toxicity$x, (toxicity$y/toxicity$n))

points(toxicity$x, fit$fitted.values[1:6], pch=2, col=2)

x = seq(1, 6,length=100)
```





Part C for each increase in x_1 , the probability of the insect dying increases by r exp(fit\$coef[2]), because $e^{b_1} = \text{r exp}(\text{fit$coef[2]})$

Part D The estimated probability that an insect dies when x = 3.5 is -0.2847003 which is shown below.

```
predict(fit, data.frame(x = 3.5), type = "response")
```

0.4293018

Part E The LD50 is the dose level x for which the prob of death is 50%. So we can model it with x = -(B0/B1)

```
median_dose = (-fit$coef[1])/fit$coef[2]
print(median_dose)
```

(Intercept) ## 3.922409

Part F This describes how the prob of death will change with dose level

```
confint_beta1 <- confint(fit, level = .99)</pre>
```

```
## Waiting for profiling to be done...
```

```
odds_ratio_CI <- exp(confint_beta1[c(2, 4)]) #Convert to ones</pre>
```