



Predicting with regression, multiple covariates

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Example: predicting wages

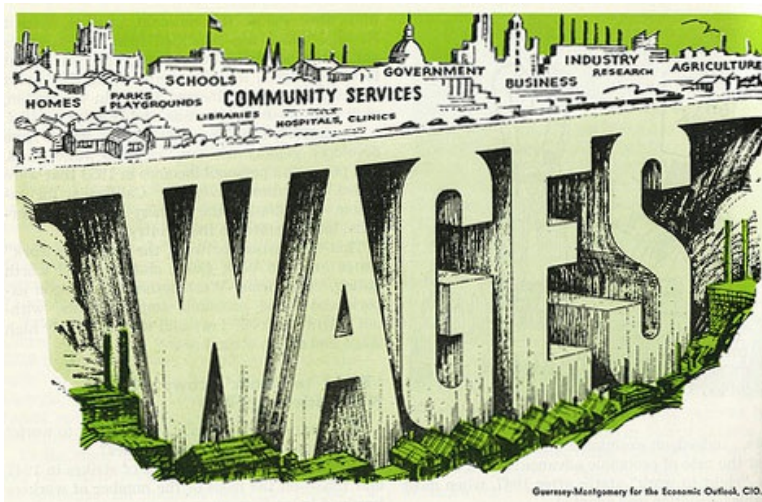


Image Credit <http://www.cahs-media.org/the-high-cost-of-low-wages>

Data from: [ISLR package](#) from the book: [Introduction to statistical learning](#)

Example: Wage data

```
library(ISLR); library(ggplot2); library(caret);  
data(Wage); Wage <- subset(Wage,select=-c(logwage))  
summary(Wage)
```

year		age		sex		maritl		race	
Min.	:2003	Min.	:18.0	1. Male	:3000	1. Never Married:	648	1. White:	2480
1st Qu.:	:2004	1st Qu.:	:33.8	2. Female:	0	2. Married	:2074	2. Black:	293
Median	:2006	Median	:42.0			3. Widowed	: 19	3. Asian:	190
Mean	:2006	Mean	:42.4			4. Divorced	: 204	4. Other:	37
3rd Qu.:	:2008	3rd Qu.:	:51.0			5. Separated	: 55		
Max.	:2009	Max.	:80.0						

education		region		jobclass		health	
1. < HS Grad	:268	2. Middle Atlantic	:3000	1. Industrial	:1544	1. <=Good	: 858
2. HS Grad	:971	1. New England	: 0	2. Information:	1456	2. >=Very Good:	2142
3. Some College	:650	3. East North Central:	0				
4. College Grad	:685	4. West North Central:	0				
5. Advanced Degree:	426	5. South Atlantic	: 0				
		6. East South Central:	0				
		(Other)	: 0				

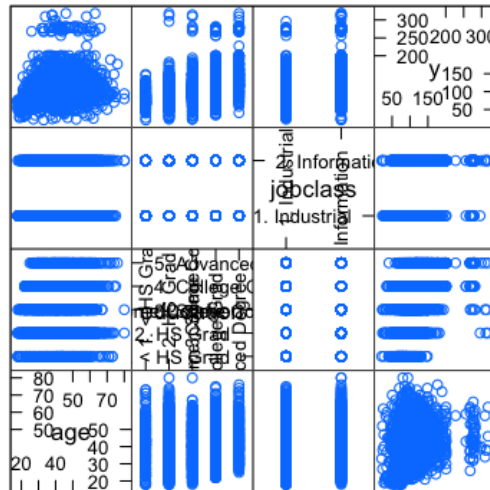
Get training/test sets

```
inTrain <- createDataPartition(y=Wage$wage,  
                                p=0.7, list=FALSE)  
training <- Wage[inTrain,]; testing <- Wage[-inTrain,]  
dim(training); dim(testing)
```

```
[1] 898 12
```

Feature plot

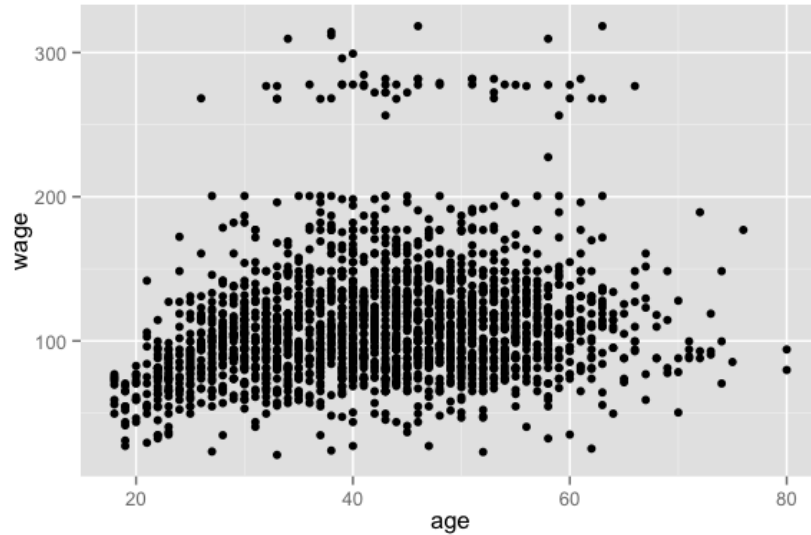
```
featurePlot(x=training[,c("age", "education", "jobclass")],  
            y = training$wage,  
            plot="pairs")
```



Scatter Plot Matrix

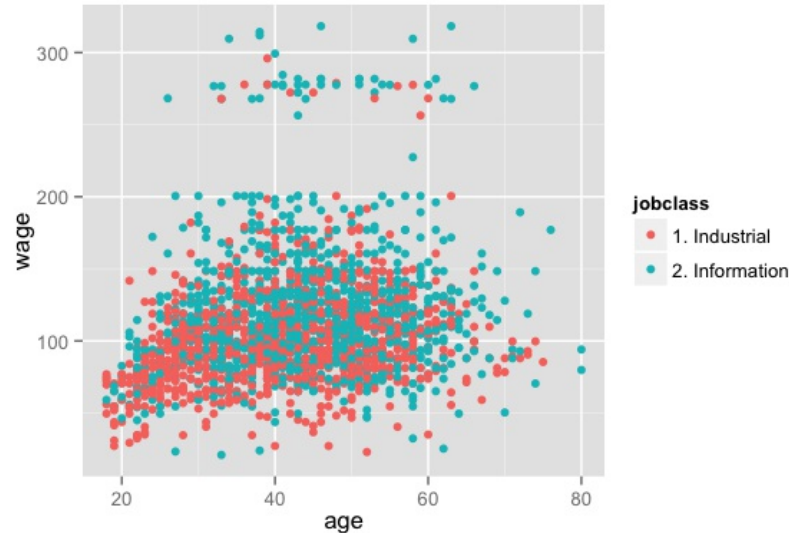
Plot age versus wage

```
qplot(age,wage,data=training)
```



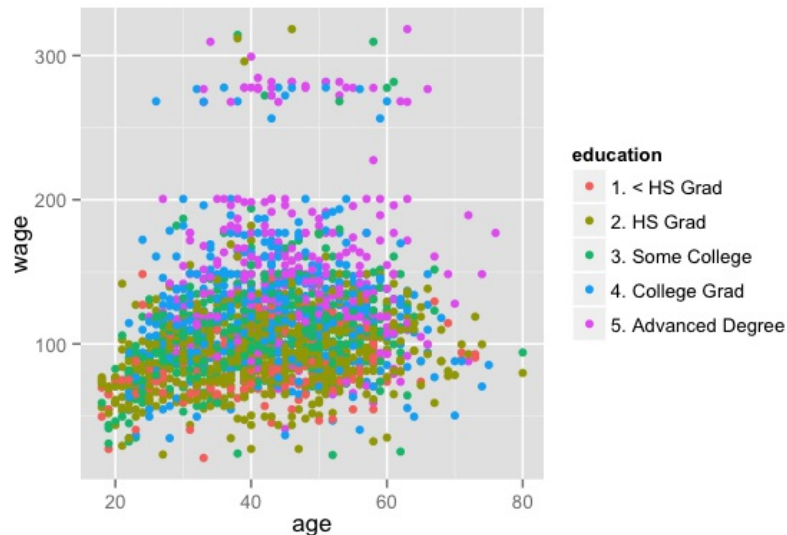
Plot age versus wage colour by jobclass

```
qplot(age,wage,colour=jobclass,data=training)
```



Plot age versus wage colour by education

```
qplot(age,wage,colour=education,data=training)
```



Fit a linear model

$$ED_i = b_0 + b_1 \text{age} + b_2 I(\text{Jobclass}_i = \text{" Information "}) + \sum_{k=1}^4 \gamma_k I(\text{education}_i = \text{level}_k)$$

```
modFit<- train(wage ~ age + jobclass + education,  
              method = "lm",data=training)  
finMod <- modFit$finalModel  
print(modFit)
```

Linear Regression

2102 samples

11 predictors

No pre-processing

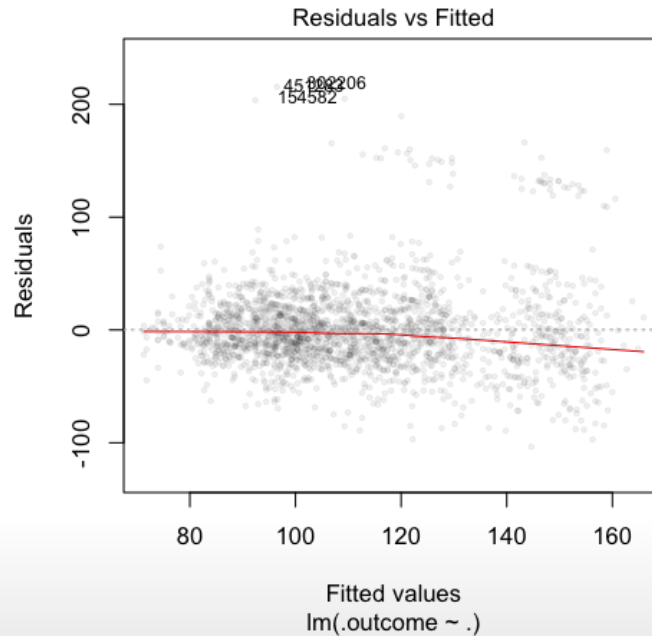
Resampling: Bootstrapped (25 reps)

Summary of sample sizes: 2102, 2102, 2102, 2102, 2102, 2102, ...

Resampling results

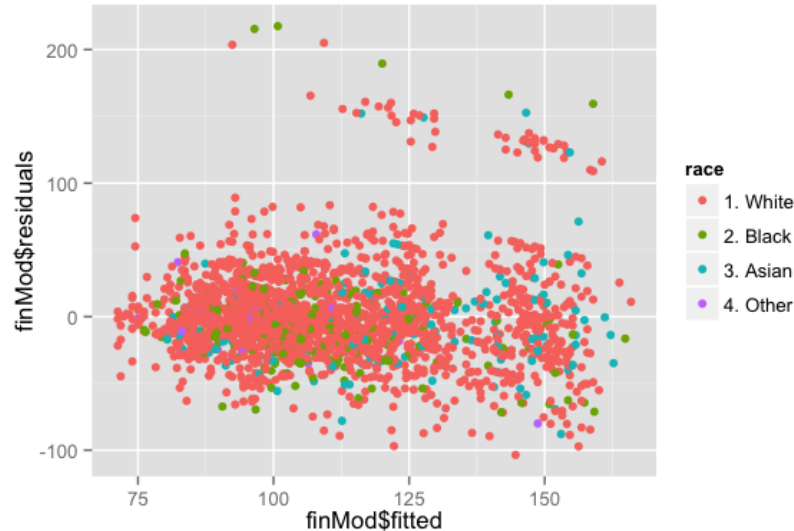
Diagnostics

```
plot(finMod,1,pch=19,cex=0.5,col="#00000010")
```



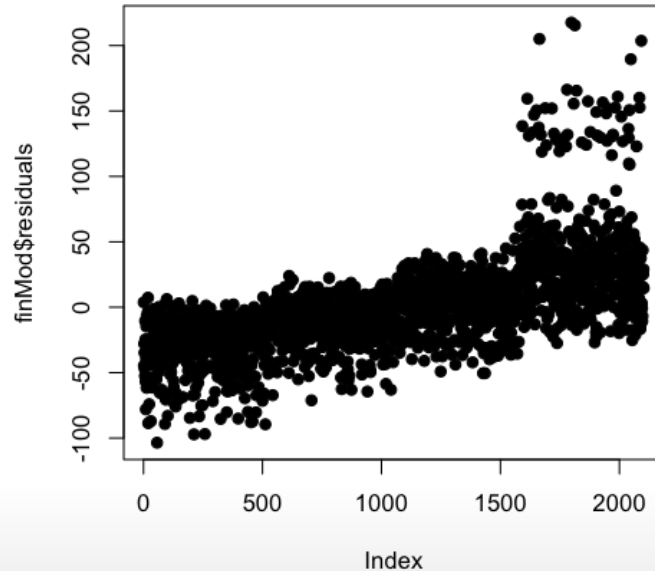
Color by variables not used in the model

```
qplot(finMod$fitted, finMod$residuals, colour=race, data=training)
```



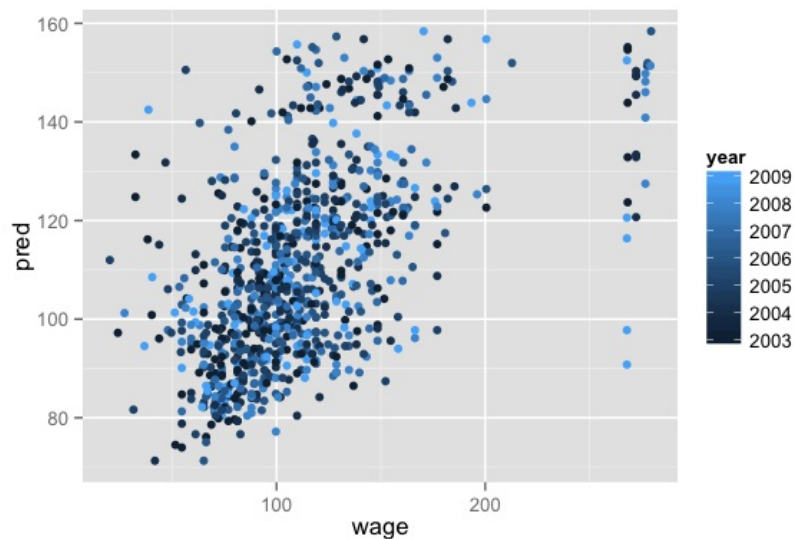
Plot by index

```
plot(finMod$residuals,pch=19)
```



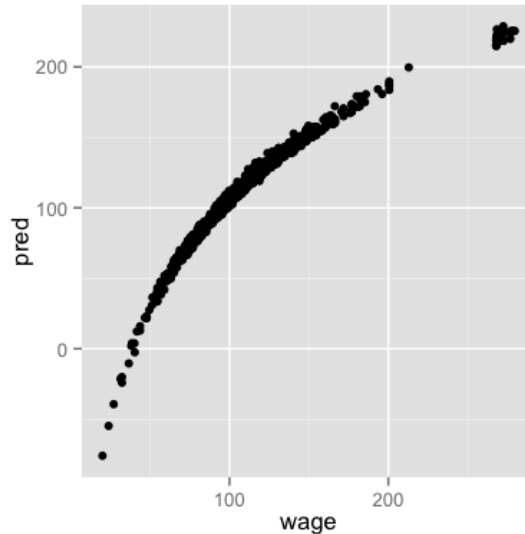
Predicted versus truth in test set

```
pred <- predict(modFit, testing)
qplot(wage,pred,colour=year,data=testing)
```



If you want to use all covariates

```
modFitAll<- train(wage ~ .,data=training,method="lm")  
pred <- predict(modFitAll, testing)  
qplot(wage,pred,data=testing)
```



Notes and further reading

- Often useful in combination with other models
- [Elements of statistical learning](#)
- [Modern applied statistics with S](#)
- [Introduction to statistical learning](#)