Raport 3

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Podpunkt a

\$`GLM istotne` ## [1] 1 2 3 4 5 11 39 45 50 55 59 88 98 111 129 143 151 ## [18] 156 176 183 193 220 224 247 250

Prawdziwe odkrycia	Fałszywe odkrycia	FDP	Bbetahat	SEbetahat	SEphat
5	20	1	0	3	61

Podpunkt b

	Bbetahat	SEbetahat	SEphat	Т	F	FDP
BIC	-0.001	0.150	6.430	4	0	0
mBIC	0.000	0.135	9.975	3	0	0
mBIC2	0.000	0.135	9.975	3	0	0

Podpunkt c

[1] 1 2 5 6

Bbetahat	SEbetahat	SEphat	Τ	F	FDP
-0.002	0.181	10.78	3	1	0.25

Podpunkt d

\$est.beta

Bbetahat	SEbetahat	SEphat	Τ	F	FDP
0	0.135	9.975	3	0	0

Podpunkt e

Zadanie 2

\$`GLM istotne` ## [1] 1 2 3 5 10 11 12 13 14 15 ## [18] 19 20 21 22 23 33 34 24 26 27 28 29 31 32 35 36 37 ## [35] 38 39 40 41 44 45 46 48 49 50 54 57 63 89 92 93 108

```
## [52] 128 161 163 168 180 181 189 192 201 202 209 213 217 239 248
                                 9 10
  [1]
       1
           2
              3
                 4
                     5
                        6
                           7
                              8
                                      11 12 13 14 15
                                                       16 18
## [18]
      19
          20
            21
                22
                    24
                       26
                          27
                             28
                                29
                                   30
                                       31
                                          32
                                             33
                                                 34
                                                    35
                                                       36
                                                          37
## [35]
       38
          39
            40
                41
                    42 45
                         46
                             47
                                49
                                   50
                                       51
                                          52
                                             53
                                                55
                                                    64
                                                       69
                                                          90
      94 101 109 110 126 127 132 149 164 169 181 190 193 202 203 218 228
## [52]
## [69] 237 240 248 249
## $est.beta
   [1] -0.046134240 0.455511387 0.396196820 0.309369762 0.061956931
  [6] -0.044648546 -0.139348049 0.052852752 0.018284765 0.057237412
## [16] 0.007756622 0.018966012 -0.022971739 -0.066713173 0.094286043
## [26] 0.102632710 -0.104526476 -0.020268297 0.018985625 0.046085275
## [31] -0.172200176 -0.045379943
```

	Bbetahat	SEbetahat	SEphat	Prawdziwe odkrycia	Fałszywe odkrycia	FDP
GLM	0.042	9.741	51.162	44	22	0.333
BIC	0.000	0.343	14.611	33	0	0.000
mBIC	-0.006	0.370	23.076	5	0	0.000
mBIC2	-0.006	0.482	24.946	14	0	0.000
LASSO	0.004	0.655	19.158	44	28	0.389
SLOPE	-0.001	0.364	17.510	30	1	0.032

Zadanie 3

```
## $`GLM istotne`
## [1] 1 2
                 3
                    4 5 44 45 57 78 88 89 100 102 115 121 145 159
## [18] 165 169 188 193 206 212
## $`GLM istotne`
## numeric(0)
## [1]
            2
                3 4
                       5
                           6 108 160 213
        1
         1
             2
                 8 12 14 15 16 17 18 21 23 26
                                                      27
                                                          29
                                                              30
            35 36 39 42 45 46 50 51 52 59 62
                                                      67 74 75 78
## [18]
        34
## [35]
        85 88 112 113 117 120 129 130 134 147 149 150 159 164 169 183 184
## [52] 190 193 198 202 203 206 209 211 212 216 229 239 245 247 250
## $est.beta
   [1] -0.043543776  0.440980680  0.203425381  0.135135169  0.387839784
   [6] 0.339796909 0.042462224 0.066268038 -0.003617411 0.060467561
## [16] -0.032029290 -0.071168599 0.055177013 -0.071896938 -0.017070578
       ## [21]
## [26] 0.063103889 -0.112378156
## $est.beta
##
     \begin{bmatrix} 1 \end{bmatrix} - 0.0944581096 \quad 0.5717669272 \quad 0.2840502405 \quad 0.1904865164 \quad 0.4903355737 
     \begin{bmatrix} 6 \end{bmatrix} \quad 0.0411172675 \quad -0.0057309888 \quad 0.0423212773 \quad -0.0346356701 \quad -0.0885414007 
##
   [11] -0.2022666314 0.0476731891 0.0612511584 0.1885917798 0.0408964552
##
   [16] \quad -0.0198017075 \quad 0.0134316337 \quad 0.0256926821 \quad -0.0071914872 \quad -0.1249668594
    [21] 0.0682831378 -0.0256555390 -0.0714837093 0.0307264917 -0.1101727582
   [26] 0.0581230060 0.0002112277 -0.0322327336 -0.0377579970 -0.0900191883
```

```
[36] 0.0752466710 -0.0047307805 0.1167147519 0.2443954780 -0.0315646528
##
##
   [41] 0.0840446987 0.1602254339 -0.1200581748 0.0638195905 -0.1762802815
   ##
##
   [51]
       0.0348042365 0.0549575526 0.0261119300 0.1839204641 0.1329508976
       0.0609601020 0.0425911398 0.1502783264 0.0137122700 -0.0073978156
##
   [56]
    \begin{bmatrix} 66 \end{bmatrix} - 0.0770391061 - 0.1091717142 \quad 0.0099170001 - 0.0736833500 - 0.0243018086 
##
##
   Γ71]
       0.0317086668 0.0719923774 0.0709334403 -0.1111310181 -0.0828389441
    [76] \ -0.1096382212 \ -0.0252016603 \ -0.0025843980 \ \ 0.0015302204 \ -0.0063255035 
##
    \begin{bmatrix} 86 \end{bmatrix} \quad 0.1700396627 \quad -0.0725791830 \quad -0.0216530047 \quad -0.1327447938 \quad 0.0013376041 
##
   [91] 0.1602004931 -0.0067100083 -0.1453100163 0.2097723874 -0.0731605426
   [96] -0.0135315278 -0.0399878639 -0.0161447876 0.1307353889 -0.0013707692
  [101] -0.1335477223 -0.0937001502 0.0943682647 -0.0060983373 0.0135308366
  [106] -0.0040143008 0.0188700405 -0.0134721305 0.1587041629 0.1047935556
  [111] \quad -0.1052113587 \quad 0.1060380046 \quad -0.0689139377 \quad 0.0403734742 \quad -0.1299965468
  [116] -0.0798940616 -0.0527877917 -0.0528917019 -0.0900116353 0.2107067977
  [121] -0.0897230641 -0.0839832242 0.0358173555 0.0009152989 0.1096833743
## [126] -0.0492233349 -0.1149077821 -0.0764931577 0.0898587465 0.1513816112
## [131] 0.1337332253 -0.0123814405 -0.0427226589 -0.1101539008 -0.1206738770
## [136] 0.0264255451 0.0757731104 -0.0107565124 0.0044237607 -0.0521369814
## [146] -0.0800329607 -0.0669384781 -0.0635977471 0.0341511907 0.0186193686
## [151] 0.1468321203 0.1220525318 0.0379949392 -0.0696136714 -0.0314014761
## [156] 0.0307390097 0.0437072365 -0.0311172509 -0.1096987107 -0.0724925247
## [161] -0.0877981464 0.0419367799 0.0670775569 0.0445135516 -0.0189370515
## [166] 0.0916300257 -0.1150167135 -0.0001819128 0.0675685897 0.1205578809
## [171] -0.0414437845 -0.0372578742 -0.0138171535 -0.0917789077 0.1580140124
0.0175504981
## [181] -0.0362298693  0.0999147712  0.0522955220  0.0387417796
                                                      0.1030112262
```

	Bbetahat	SEbetahat	SEphat	Prawdziwe odkrycia	Fałszywe odkrycia	FDP
GLM a	0.001	4.057	55.265	5	18	0.783
GLM b	0.715	4042.593	45.059	0	0	NaN
BIC a	0.000	0.281	3.520	5	1	0.167
BIC b	-0.001	0.130	10.588	3	0	0.000
mBIC a	-0.002	0.155	7.426	4	0	0.000
mBIC b	0.000	0.429	10.959	28	6	0.176
$\mathrm{mBIC2}$ a	0.001	0.352	6.971	19	2	0.095
mBIC2 b	0.000	0.422	10.035	26	4	0.133
LASSO a	0.001	0.304	4.492	5	4	0.444
LASSO b	0.001	0.696	33.256	26	41	0.612
SLOPE a	0.001	0.401	8.691	5	21	0.808
SLOPE b	0.004	1.801	47.942	48	141	0.746

Zadanie 4

Podpunkt a

```
## [1] 0.93971588 2.52356039 3.24575661 4.65113735 2.32471062
## [6] 0.96275373 1.30208899 0.09618854 0.25102749 -1.26180709
```

```
## [16] -1.23101464 -1.62570116 2.03149350 -1.13819413 -0.11460513
## [21]
       1.39995898 \quad 0.33942223 \quad -0.51251129 \quad 1.69301847 \quad -2.63896419
   [1]
       0.018244930 0.065178088 0.056688792 0.122047590
##
                                                   0.084265967
##
  [6]
       0.000000000
       0.000000000 0.000000000 -0.035086184 -0.062148894
## [11]
                                                   0.000000000
       0.000000000 \quad 0.000000000 \quad 0.000000000 \quad -0.047139725
## [16]
                                                   0.000000000
## [21]
       0.000000000
                  0.000000000 0.000000000 0.000000000 -0.008034029
```

Podpunkt b

	Bbetahat	SEbetahat	SEphat	Prawdziwe odkrycia	Fałszywe odkrycia	FDP
GLM	0.025	58.562	7.869	4	3	0.429
cv.glmnet	0.000	0.297	4.842	5	4	0.444

Podpunkt c

Zadanie 5

Podpunkt a

Podpunkt b

Podpunkt c