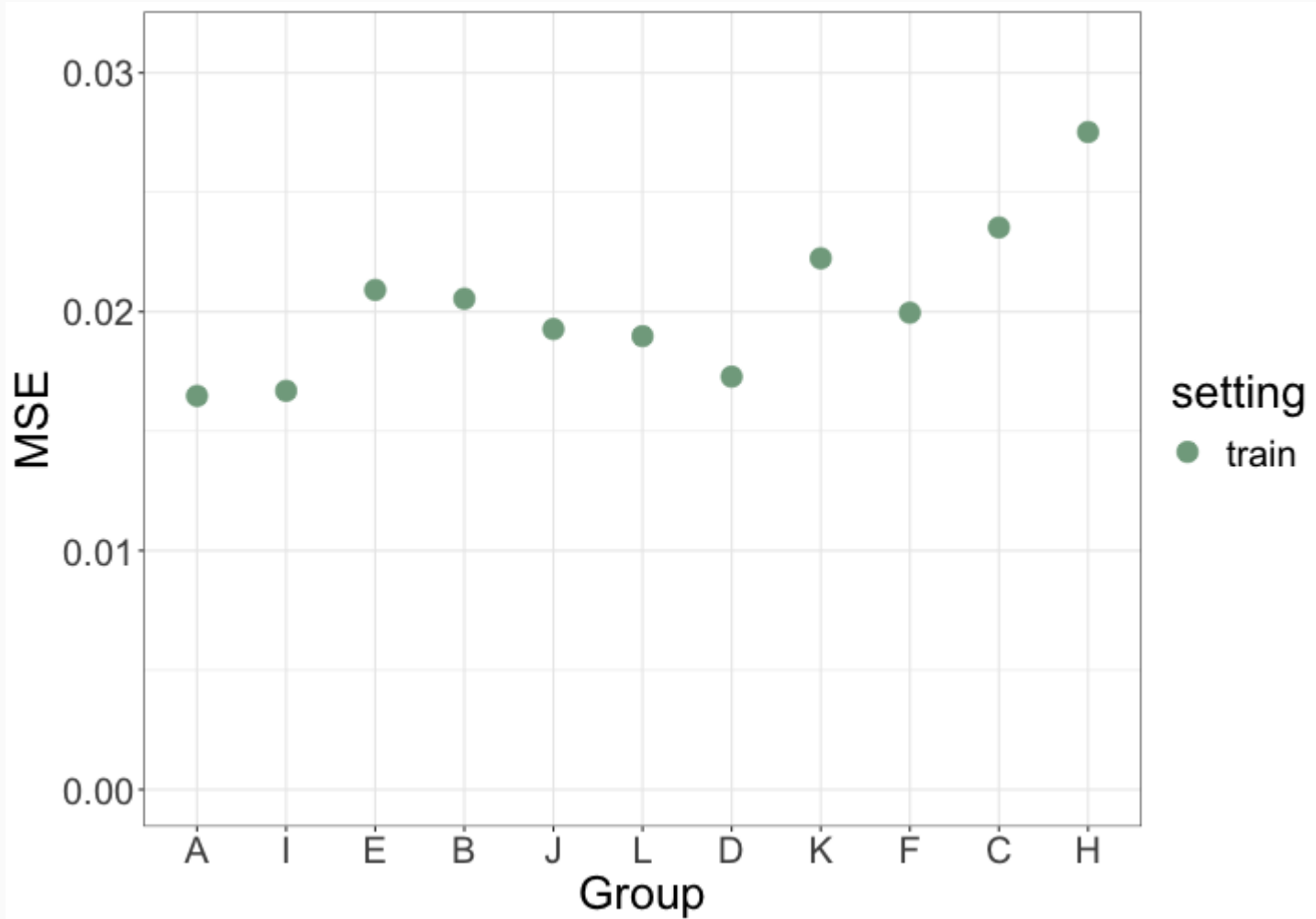


Regression Competition Results

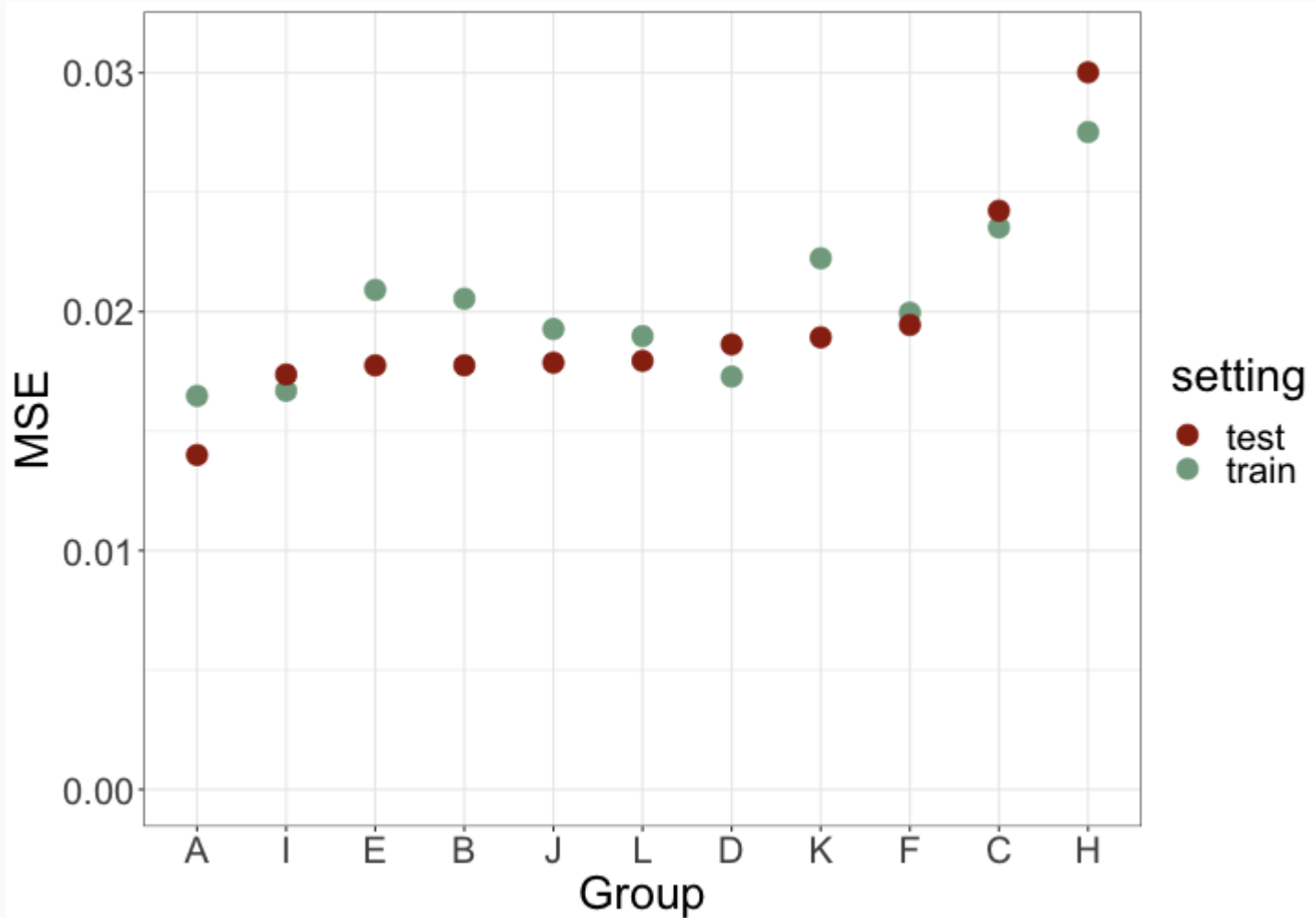
Scoring

- Coding errors were corrected
- For each group, calculate
 - train MSE
 - test MSE on full test data set
- Remember: sampling variability!

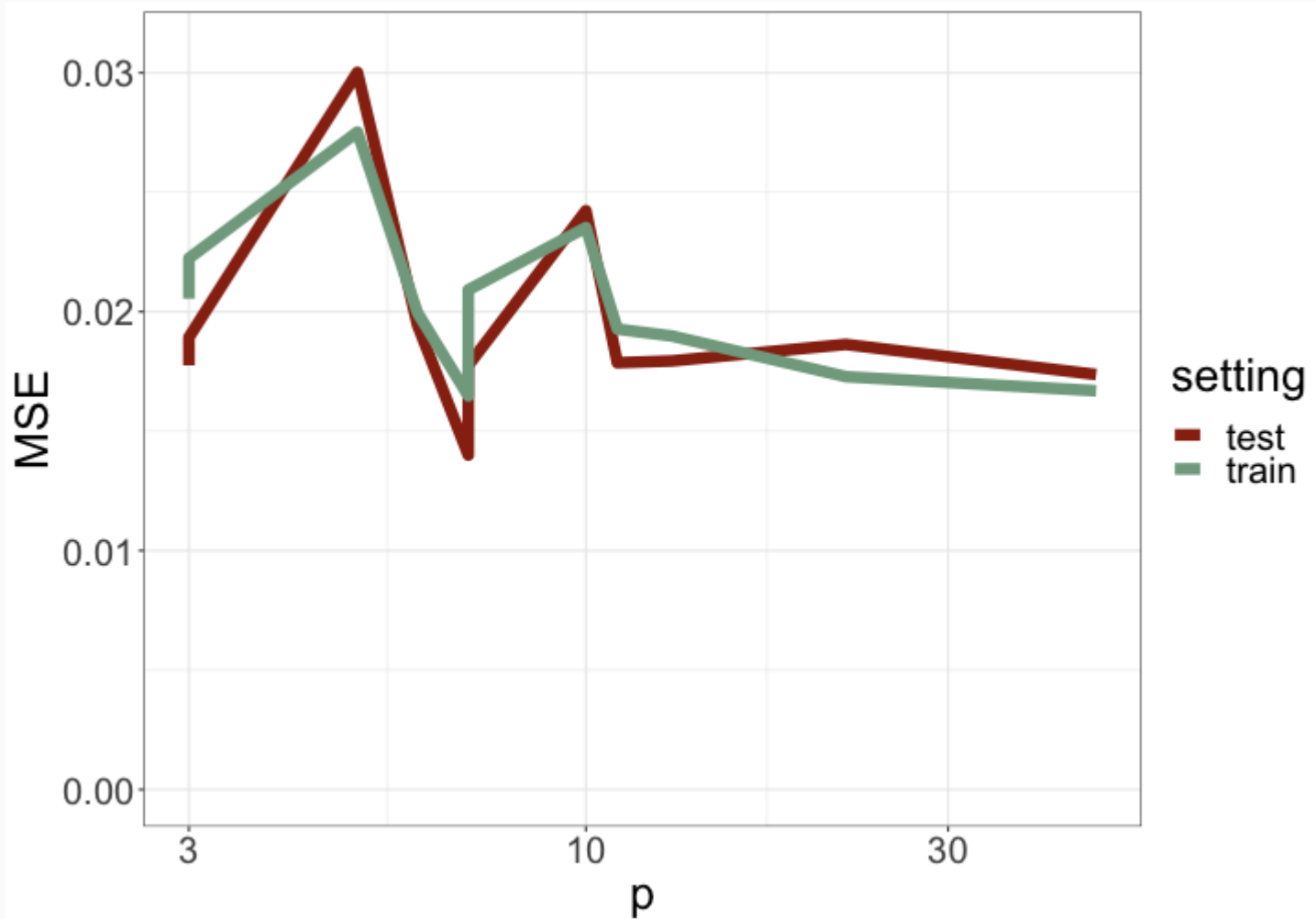
Training MSE



Training MSE + Testing MSE



Bias - Variance Tradeoff



Variable usage

In the top 4 models, the types of variables used were . . .

Twice

high school graduation rate, kids with two parents

Thrice

kids born to unmarried parents

Fource

race

Improving Our Code

1. Pass in what you need

```
myfun <- function(x, y) {  
  lm(y ~ x, data = df)  
}
```

vs.

```
myfun <- function(x, y, df) {  
  lm(y ~ x, data = df)  
}
```


2. Take advantage of lm()

```
myfun <- function(df) {  
  lm(df$y ~ df$x)  
}
```

vs.

```
myfun <- function(df) {  
  lm(y ~ x, df)  
}
```

3. Use built-in functions where possible

```
myfun <- function(m1, df) {  
  m1$coef[1] + m1$coef[2] * df[,1]  
}
```

vs.

```
myfun <- function(m1, df) {  
  predict(m1, df)  
}
```

4. Keep things tidy (80 character per line)

```
group_X_fit <- function(training_data) {  
  m1 <- lm(ViolentCrimesPerPop~ I(MalePctDivorce^(  
    PctUrban + MedRent, d)  
  m1  
}
```

vs.

```
group_X_fit <- function(training_data) {  
  m1 <- lm(ViolentCrimesPerPop ~  
    I(MalePctDivorce^(1/2)) +  
    I(PctUrbanr^(1/3)) +  
    PctIlleg +  
    PctUrban +  
    MedRent, d)  
  m1  
}
```

5. Think towards general usage

```
myfun <- function(m1, df) {  
  mean((df$response - predict(m1))^2)  
}
```

vs.

```
myfun <- function(m1, df) {  
  mean((df$response - predict(m1, df))^2)  
}
```

Model Selection

Activity

Use the `leaps` package and the `regsubsets()` function to perform model selection on the crimes data set. Start with forward selection to `nvmax = 25`. The general form of the function is:

```
regsubsets(y ~ ., data = train, nvmax = 25, method = "forward")
```

Notes:

- You will need to do some `select()`ing before you can toss the training data set in there.
- Try investigating the output of this function by plotting it using `plot()` and calling on its `attributes()` and `str()`ucture.
- If you complete forward selection, try backwards and compare.
- If you complete both and have a sense of a good model, fit it and compute it's test MSE.

By Tuesday 11:59 pm

Revise `lab-03.Rmd` to include an additional model fitting function called `group_X_automated_fit()` and `group_X_process().d`