

Lab Assignment 3

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```
setwd("~/Desktop/Everything Starts With Data/Lab Assignment 3")
library(quantreg)
```

```
## Loading required package: SparseM
##
## Attaching package: 'SparseM'
## The following object is masked from 'package:base':
##      backsolve
library(e1071)
library(boot)
```

Problem 1

a)

The purpose of MCMC is to sample points from distribution $p(\cdot)$ that is difficult to sample from directly.

b)

Metropolis Algorithm starts with an initial value θ_0 and $q(\cdot|\cdot)$ need to be symmetric.

Metropolis Hastings Algorithm generalizes from the Metropolis Algorithm and $q(\cdot|\cdot)$ does not to have symmetric.

c)

The purpose of Ridge Regression is to minimize SSE subject to $\lambda \sum \beta_j^2 \leq s$

The purpose of Lasso Regression is to minimize SSE subject to $\lambda \sum |\beta_j| \leq s$

d)

IIA is the ratio of the probabilities of choosing two alternatives is independent of the presence or attributes of any other alternative.

Problem 2

```
gas = read.csv("gas_mileage.csv")
```

a)

```
qrfit1 = rq(Mpg ~ ., tau = seq(0.05, 0.95, by=0.05), data = gas)

## Warning in rq.fit.br(x, y, tau = tau, ...): Solution may be nonunique
sumqr = summary(qrfit1)

## Warning in rq.fit.br(x, y, tau = tau, ci = TRUE, ...): Solution may be
## nonunique
## Warning in rq.fit.br(x, y, tau = tau, ci = TRUE, ...): Solution may be
## nonunique
## Warning in rq.fit.br(x, y, tau = tau, ci = TRUE, ...): Solution may be
## nonunique
## Warning in rq.fit.br(x, y, tau = tau, ci = TRUE, ...): Solution may be
## nonunique
## Warning in rq.fit.br(x, y, tau = tau, ci = TRUE, ...): Solution may be
## nonunique
## Warning in rq.fit.br(x, y, tau = tau, ci = TRUE, ...): Solution may be
## nonunique
## Warning in rq.fit.br(x, y, tau = tau, ci = TRUE, ...): Solution may be
## nonunique
## Warning in rq.fit.br(x, y, tau = tau, ci = TRUE, ...): Solution may be
## nonunique
sumqr

##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.05
##
## Coefficients:
##               coefficients   lower bd   upper bd
## (Intercept)    7.505845e+01 -1.797693e+308  1.797693e+308
## Displacement  -3.701000e-02 -1.797693e+308  1.797693e+308
## Hpower        -1.893800e-01 -1.797693e+308  1.797693e+308
## Torque         1.094900e-01 -1.797693e+308  1.797693e+308
## Comp_ratio    -3.509360e+00 -1.797693e+308  1.797693e+308
## Rear_axle_ratio 3.866260e+00 -1.797693e+308  1.797693e+308
## Carb_barrels   2.145330e+00 -1.797693e+308  1.797693e+308
## No._speeds    -2.299040e+00 -1.797693e+308  1.797693e+308
## Length        1.753600e-01 -1.797693e+308  1.797693e+308
## Width         -6.623400e-01 -1.797693e+308  1.797693e+308
## Weight        -3.030000e-03 -1.797693e+308  1.797693e+308
## Trans._type    -9.004500e-01 -1.792682e+01  1.797693e+308
```

```
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.1
##
## Coefficients:
##      coefficients      lower bd      upper bd
## (Intercept)      7.505845e+01 -2.640074e+02  1.965771e+02
## Displacement    -3.701000e-02 -3.574400e-01  6.540000e-02
## Hpower          -1.893800e-01 -7.592400e-01  1.053380e+00
## Torque           1.094900e-01 -3.856000e-01  8.116000e-01
## Comp_ratio      -3.509360e+00 -1.141334e+01  7.802265e+01
## Rear_axle_ratio  3.866260e+00 -1.949856e+01  3.144942e+01
## Carb_barrels     2.145330e+00 -1.083878e+01  1.214711e+01
## No._speeds      -2.299040e+00 -9.998130e+00  1.812914e+01
## Length           1.753600e-01 -2.232600e-01  1.797693e+308
## Width           -6.623400e-01 -1.797693e+308  1.918620e+00
## Weight          -3.030000e-03 -1.060100e-01  1.284000e-02
## Trans._type      -9.004500e-01 -1.561480e+00  1.797693e+308
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.15
##
## Coefficients:
##      coefficients      lower bd      upper bd
## (Intercept)      7.505845e+01 -9.002075e+01  1.453873e+02
## Displacement    -3.701000e-02 -2.327100e-01  2.910000e-02
## Hpower          -1.893800e-01 -6.259600e-01  6.757800e-01
## Torque           1.094900e-01 -2.939300e-01  5.021700e-01
## Comp_ratio      -3.509360e+00 -6.623030e+00  2.989379e+01
## Rear_axle_ratio  3.866260e+00 -1.374687e+01  1.842395e+01
## Carb_barrels     2.145330e+00 -3.081880e+00  6.189830e+00
## No._speeds      -2.299040e+00 -9.698530e+00  1.010556e+01
## Length           1.753600e-01 -8.571000e-02  2.162340e+00
## Width           -6.623400e-01 -3.833210e+00  4.010500e-01
## Weight          -3.030000e-03 -1.328000e-02  1.131000e-02
## Trans._type      -9.004500e-01 -1.446450e+00  1.797693e+308
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.2
##
## Coefficients:
##      coefficients      lower bd      upper bd
## (Intercept)      6.259344e+01 -8.228754e+01  1.409044e+02
## Displacement    -1.956000e-02 -2.040000e-01  3.166000e-02
## Hpower          -1.639200e-01 -6.078400e-01  4.992700e-01
## Torque           8.250000e-02 -3.315400e-01  4.444400e-01
## Comp_ratio      -2.796880e+00 -6.437820e+00  1.030132e+01
## Rear_axle_ratio  2.859870e+00 -4.345210e+00  1.796188e+01
## Carb_barrels     1.786780e+00 -1.398360e+00  3.303940e+00
## No._speeds      -1.428330e+00 -9.994610e+00  1.355025e+01
## Length           1.922900e-01 -1.138700e-01  1.237590e+00
```

```

## Width          -5.698600e-01 -3.078290e+00  5.256000e-02
## Weight         -4.420000e-03 -1.309000e-02  1.036000e-02
## Trans._type    -4.470000e-01 -7.606060e+00  1.797693e+308
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.25
##
## Coefficients:
##              coefficients lower bd      upper bd
## (Intercept)    5.939339e+01 -8.167520e+01  1.244924e+02
## Displacement  -1.917000e-02 -2.322600e-01  2.464000e-02
## Hpower        -1.745200e-01 -5.456900e-01  3.766700e-01
## Torque         8.982000e-02 -3.224100e-01  4.848900e-01
## Comp_ratio    -2.721790e+00 -6.584030e+00  1.024147e+01
## Rear_axle_ratio 2.507430e+00 -6.154160e+00  1.816992e+01
## Carb_barrels   1.825000e+00 -1.590480e+00  3.191410e+00
## No._speeds    -9.305200e-01 -1.021943e+01  1.580215e+01
## Length        1.858100e-01 -1.563300e-01  4.075000e-01
## Width         -5.308900e-01 -2.755050e+00  2.577000e-02
## Weight        -4.380000e-03 -1.345000e-02  9.000000e-03
## Trans._type   -4.767800e-01 -7.956070e+00  1.797693e+308
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.3
##
## Coefficients:
##              coefficients lower bd      upper bd
## (Intercept)    54.06294   -68.83438 103.95882
## Displacement   -0.03751    -0.22369  0.02329
## Hpower        -0.14300    -0.49277  0.31943
## Torque         0.09195    -0.33155  0.43812
## Comp_ratio    -2.15210    -6.28234  9.89148
## Rear_axle_ratio 2.66851    -6.44198 18.14440
## Carb_barrels   1.70373    -3.17755  3.36442
## No._speeds    -1.60050   -10.35158 14.36612
## Length        0.19950    -0.16919  0.42062
## Width         -0.52344    -1.20202  0.04226
## Weight        -0.00444    -0.00998  0.00998
## Trans._type    0.00138    -9.84964 18.44084
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.35
##
## Coefficients:
##              coefficients lower bd      upper bd
## (Intercept)    33.61471   -64.66366 114.81804
## Displacement   -0.03139    -0.21008  0.03422
## Hpower        -0.20400    -0.44658  0.30928
## Torque         0.13156    -0.27674  0.31270
## Comp_ratio    -0.25080    -5.45183  9.81983
## Rear_axle_ratio 3.65908    -7.03406 14.90364

```

```

## Carb_barrels      1.23102      -3.39051      3.63315
## No._speeds        1.41816     -10.18349     11.84650
## Length            0.23047      -0.16893      0.42550
## Width             -0.72708      -1.12616      0.06438
## Weight            -0.00460      -0.00969      0.01709
## Trans._type       1.21189     -13.55527     19.91186
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.4
##
## Coefficients:
##               coefficients lower bd  upper bd
## (Intercept)    39.79782    -38.02844  113.89174
## Displacement   -0.13338     -0.20434   0.03074
## Hpower         -0.18288     -0.42267   0.26439
## Torque          0.24622     -0.04369   0.30530
## Comp_ratio     -0.46214     -5.25613   8.45928
## Rear_axle_ratio 9.72169     -7.02632  13.60216
## Carb_barrels    1.13543     -2.96256   3.81884
## No._speeds     -4.67178    -10.06583  11.59511
## Length          0.22521     -0.17691   0.45815
## Width          -0.71592     -0.96215   0.04934
## Weight         -0.00493     -0.00970   0.01547
## Trans._type     2.03764    -13.21112  13.78413
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.45
##
## Coefficients:
##               coefficients lower bd  upper bd
## (Intercept)    39.79782    -56.56228  106.18042
## Displacement   -0.13338     -0.20343   0.02052
## Hpower         -0.18288     -0.41773   0.25501
## Torque          0.24622     -0.01230   0.30261
## Comp_ratio     -0.46214     -6.14907   8.28425
## Rear_axle_ratio 9.72169     -6.94519  13.35862
## Carb_barrels    1.13543     -2.98675   4.21629
## No._speeds     -4.67178    -10.00668  11.72722
## Length          0.22521     -0.18485   0.43406
## Width          -0.71592     -1.16886   0.17787
## Weight         -0.00493     -0.00847   0.01610
## Trans._type     2.03764    -15.49451   7.66150
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.5
##
## Coefficients:
##               coefficients lower bd  upper bd
## (Intercept)    41.98707    -50.15249   99.41846
## Displacement   -0.13873     -0.19219   0.01530
## Hpower         -0.17596     -0.39591   0.25625

```

```

## Torque          0.24692      -0.02048    0.29231
## Comp_ratio      -1.14223      -6.05074    8.13403
## Rear_axle_ratio  9.03682      -6.58867   12.87569
## Carb_barrels     1.14349      -2.74990    4.52378
## No._speeds      -3.91968      -9.28143    7.94056
## Length           0.17526      -0.17574    0.40710
## Width            -0.54095      -1.21406    0.19273
## Weight           -0.00472      -0.01453    0.01580
## Trans._type      1.99845      -16.08817   12.71580
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.55
##
## Coefficients:
##              coefficients lower bd  upper bd
## (Intercept)   37.45543    -44.82510   83.71515
## Displacement  -0.15632     -0.18890    0.00376
## Hpower        -0.16826     -0.39300    0.25379
## Torque         0.26247     -0.01384    0.30666
## Comp_ratio    -0.66081     -6.06884    6.68266
## Rear_axle_ratio 9.51487     -6.24103   12.86802
## Carb_barrels   1.04178     -3.13414    4.18934
## No._speeds    -4.62124     -9.61926    8.96272
## Length         0.13267     -0.10225    0.52539
## Width         -0.40408     -1.49854    0.22254
## Weight        -0.00460     -0.01807    0.01441
## Trans._type    2.58728     -17.09597   11.63718
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.6
##
## Coefficients:
##              coefficients lower bd  upper bd
## (Intercept)  -12.38280    -43.03643   95.08684
## Displacement  -0.12421     -0.41794   -0.00553
## Hpower        -0.03070     -0.35527    0.24415
## Torque         0.16519     -0.02707    0.42386
## Comp_ratio     2.08188     -5.70257    6.47639
## Rear_axle_ratio 10.01460    -6.14963   12.04353
## Carb_barrels   1.43890     -2.71410    4.09294
## No._speeds    -7.01770     -9.16567    8.71186
## Length         0.37290     -0.10354    0.51369
## Width         -0.29559     -1.54439    0.35325
## Weight        -0.01231     -0.02441    0.00933
## Trans._type    3.20547     -17.37450   10.84163
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.65
##
## Coefficients:
##              coefficients lower bd  upper bd

```

```

## (Intercept)      2.72420    -62.53270   90.21213
## Displacement    -0.12688     -0.45468    0.03413
## Hpower           0.01245     -0.33805    0.20142
## Torque           0.13632     -0.01474    0.71181
## Comp_ratio      -0.30299     -6.43194    7.23641
## Rear_axle_ratio  4.44313     -6.87306   12.41785
## Carb_barrels     0.97970     -3.14994    4.08618
## No._speeds      -1.92379     -9.72640   11.20294
## Length           0.24256     -0.02695    0.54294
## Width            0.07790     -1.54193    0.34287
## Weight          -0.01072     -0.02450    0.00551
## Trans._type      3.86325     -17.61289    6.83024
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.7
##
## Coefficients:
##              coefficients lower bd  upper bd
## (Intercept)    28.85096   -75.12977 102.50991
## Displacement   -0.16541   -0.47664  0.05931
## Hpower          0.07405   -0.33272  0.20573
## Torque          0.18091    0.03334  0.66419
## Comp_ratio     -0.90495   -6.34058  7.71359
## Rear_axle_ratio 5.65233   -7.01015 14.03433
## Carb_barrels   -0.13504   -2.96208  4.04653
## No._speeds     -2.93528  -10.54811 11.40447
## Length          0.16370   -0.07872  0.53613
## Width          -0.19469   -1.21537  0.36292
## Weight         -0.00779   -0.02598  0.00638
## Trans._type     2.07428   -23.65402  5.03042
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.75
##
## Coefficients:
##              coefficients  lower bd      upper bd
## (Intercept)  3.455691e+01 -8.684394e+01  1.032997e+02
## Displacement -1.751100e-01 -4.660100e-01  6.019000e-02
## Hpower        5.674000e-02 -3.025600e-01  8.576000e-02
## Torque        2.073900e-01 -1.951000e-01  5.179700e-01
## Comp_ratio    -9.275300e-01 -7.579510e+00  9.662210e+00
## Rear_axle_ratio 5.785450e+00 -6.660930e+00  1.305027e+01
## Carb_barrels  -7.231000e-02 -3.181530e+00  4.833050e+00
## No._speeds    -3.165050e+00 -1.308105e+01  1.568430e+01
## Length        1.295500e-01 -1.320200e-01  6.347100e-01
## Width        -2.334800e-01 -1.300490e+00  3.444300e-01
## Weight       -6.460000e-03 -2.710000e-02  9.380000e-03
## Trans._type    3.597200e-01 -1.797693e+308  5.314290e+00
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.8

```

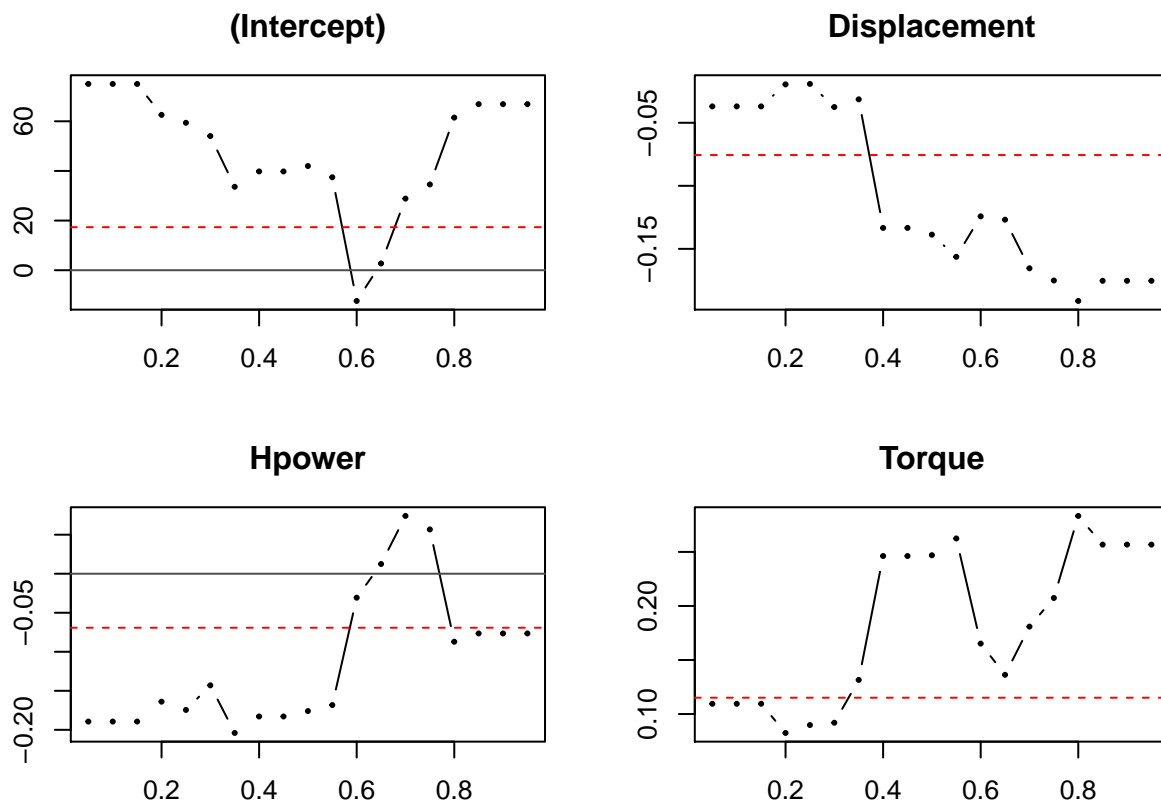
```
##
## Coefficients:
##      coefficients      lower bd      upper bd
## (Intercept)      6.148552e+01 -1.049836e+02  8.566354e+01
## Displacement    -1.913300e-01 -4.137200e-01  6.737000e-02
## Hpower          -8.712000e-02 -2.164400e-01  7.954000e-02
## Torque          2.833300e-01 -2.153400e-01  4.907800e-01
## Comp_ratio      9.368600e-01 -7.735370e+00  9.631920e+00
## Rear_axle_ratio 2.917710e+00 -4.611710e+00  1.369960e+01
## Carb_barrels    1.512300e-01 -4.358200e+00  4.657640e+00
## No._speeds      -4.994060e+00 -1.314589e+01  1.682156e+01
## Length          1.373000e-02 -1.543800e-01  7.594600e-01
## Width           -4.669700e-01 -1.331300e+00  1.108440e+00
## Weight          9.900000e-04 -3.790000e-02  3.420000e-03
## Trans._type      -9.478690e+00 -1.797693e+308  7.201720e+00
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.85
##
## Coefficients:
##      coefficients      lower bd      upper bd
## (Intercept)      6.690518e+01 -1.017219e+02  8.340677e+01
## Displacement    -1.753400e-01 -4.133800e-01  8.903000e-02
## Hpower          -7.653000e-02 -2.252300e-01  2.891000e-02
## Torque          2.567900e-01 -2.193400e-01  5.192900e-01
## Comp_ratio      9.785700e-01 -1.052048e+01  1.013836e+01
## Rear_axle_ratio 1.973560e+00 -4.461560e+00  1.404317e+01
## Carb_barrels    1.741000e-02 -5.369720e+00  4.663750e+00
## No._speeds      -4.769530e+00 -1.477001e+01  1.962953e+01
## Length          1.180000e-03 -2.910870e+00  7.777500e-01
## Width           -4.858100e-01 -1.369200e+00  4.014110e+00
## Weight          1.210000e-03 -4.319000e-02  3.710000e-03
## Trans._type      -1.012671e+01 -1.797693e+308  7.245470e+00
##
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.9
##
## Coefficients:
##      coefficients      lower bd      upper bd
## (Intercept)      6.690518e+01 -9.810508e+01  8.661455e+01
## Displacement    -1.753400e-01 -4.236900e-01  1.289300e-01
## Hpower          -7.653000e-02 -2.656700e-01  4.391000e-02
## Torque          2.567900e-01 -3.484200e-01  5.416000e-01
## Comp_ratio      9.785700e-01 -3.524620e+01  2.352705e+01
## Rear_axle_ratio 1.973560e+00 -6.904900e+00  1.521520e+01
## Carb_barrels    1.741000e-02 -9.354370e+00  4.553580e+00
## No._speeds      -4.769530e+00 -2.477762e+01  2.793282e+01
## Length          1.180000e-03 -1.797693e+308  9.343800e-01
## Width           -4.858100e-01 -5.684390e+00  1.797693e+308
## Weight          1.210000e-03 -4.721000e-02  5.040000e-03
## Trans._type      -1.012671e+01 -1.797693e+308  7.331570e+00
##
```

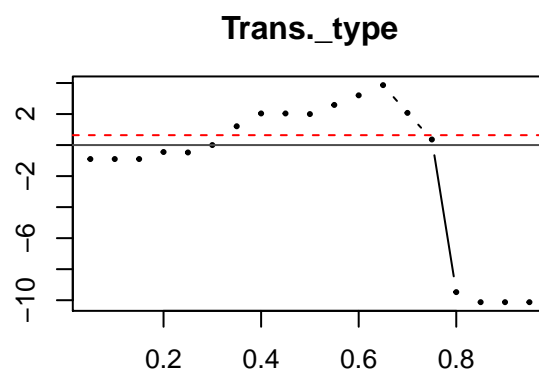
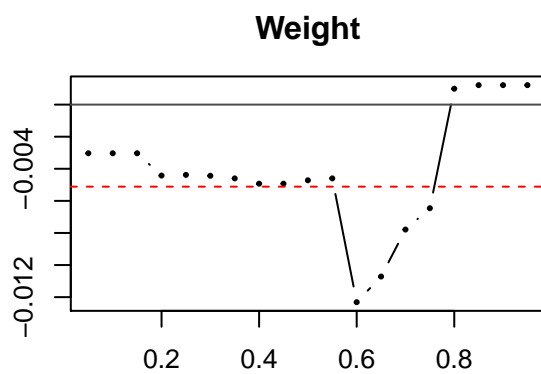
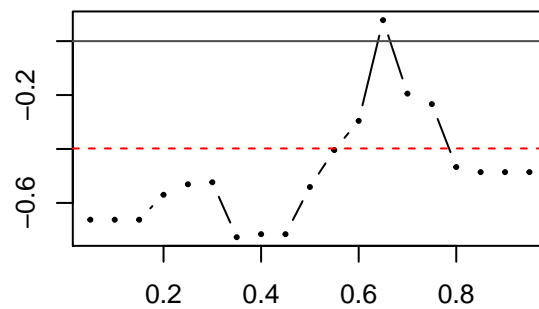
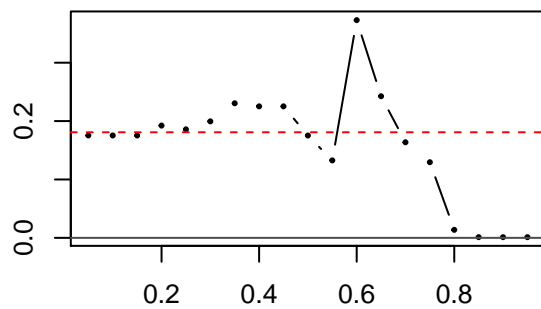
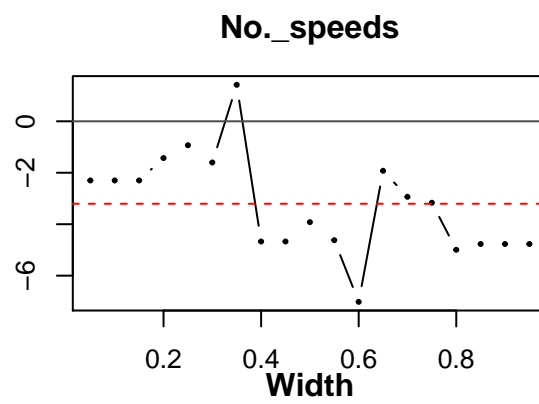
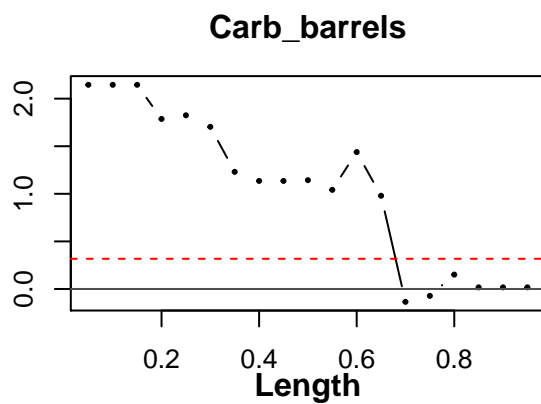
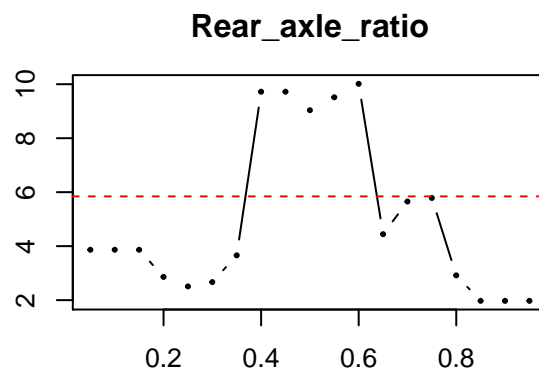
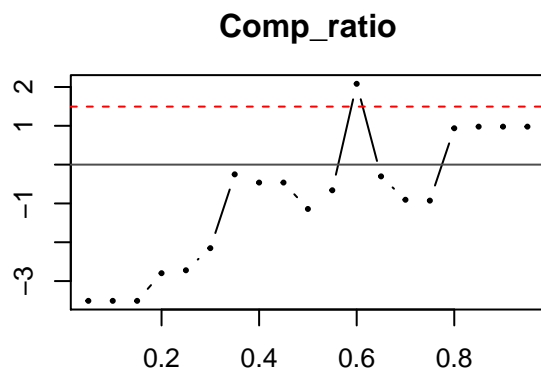


```
## Call: rq(formula = Mpg ~ ., tau = seq(0.05, 0.95, by = 0.05), data = gas)
##
## tau: [1] 0.95
##
## Coefficients:
##              coefficients    lower bd    upper bd
## (Intercept)    6.690518e+01 -1.797693e+308  1.797693e+308
## Displacement  -1.753400e-01 -1.797693e+308  1.797693e+308
## Hpower        -7.653000e-02 -1.797693e+308  1.797693e+308
## Torque         2.567900e-01 -1.797693e+308  1.797693e+308
## Comp_ratio     9.785700e-01 -1.797693e+308  1.797693e+308
## Rear_axle_ratio 1.973560e+00 -1.797693e+308  1.797693e+308
## Carb_barrels   1.741000e-02 -1.797693e+308  1.797693e+308
## No._speeds    -4.769530e+00 -1.797693e+308  1.797693e+308
## Length         1.180000e-03 -1.797693e+308  1.797693e+308
## Width          -4.858100e-01 -1.797693e+308  1.797693e+308
## Weight         1.210000e-03 -1.797693e+308  1.797693e+308
## Trans._type    -1.012671e+01 -1.797693e+308  7.544440e+00
```

b)

```
plot(qrfit1, mfrow = c(2,2))
```





c)

Length: Before 0.55th, basically length has no influence on mpg. From about 0.55th to 0.7th, the length has a drastic positive impact on mpg. After that the length has negative impact on mpg.

Weight: before 0.5th, the mpg increases with weight increases. From 0.6th - 0.8th, the mpg decreases with weight increases. After 0.8th, the mpg increases with weight increases with a high degree.

comp_ratio: for most part, with the increase in comp_ratio, there will be a decrease in mpg.

d)

```
median = rq(Mpg ~ ., tau = .5, data = gas)
summary(median, se = "boot")

##
## Call: rq(formula = Mpg ~ ., tau = 0.5, data = gas)
##
## tau: [1] 0.5
##
## Coefficients:
##              Value      Std. Error t value Pr(>|t|)
## (Intercept)  41.98707  52.12326    0.80553  0.43102
## Displacement -0.13873  0.09478   -1.46374  0.16051
## Hpower       -0.17596  0.21166   -0.83132  0.41669
## Torque        0.24692  0.15968    1.54630  0.13943
## Comp_ratio   -1.14223  5.24223   -0.21789  0.82997
## Rear_axle_ratio 9.03682  6.30151    1.43407  0.16870
## Carb_barrels  1.14349  2.58037    0.44315  0.66294
## No._speeds    -3.91968  7.26813   -0.53930  0.59629
## Length        0.17526  0.29831    0.58752  0.56415
## Width        -0.54095  0.66293   -0.81600  0.42517
## Weight       -0.00472  0.00995   -0.47392  0.64126
## Trans._type    1.99845  7.11439    0.28090  0.78199
```

Problem 3

```
car = read.csv("car.csv")
```

a)

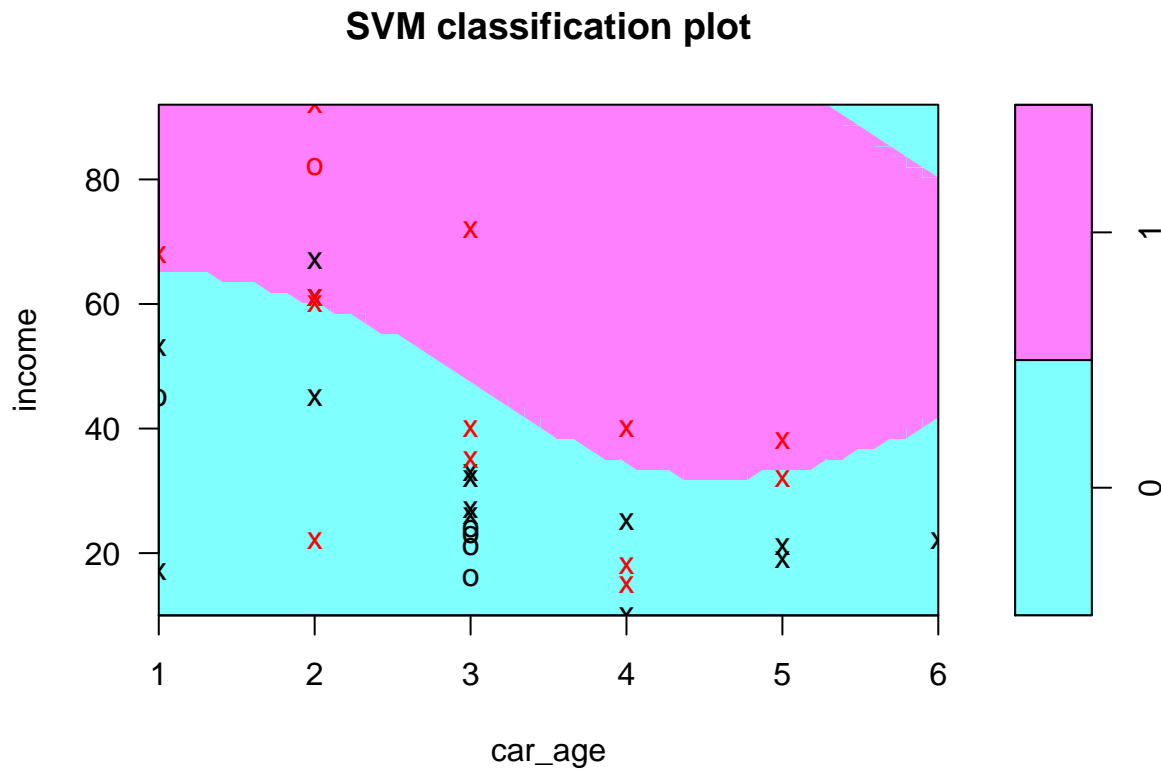
```
carsvm = svm(factor(y) ~ ., data = car)
summary(carsvm)

##
## Call:
## svm(formula = factor(y) ~ ., data = car)
##
##
## Parameters:
```

```
## SVM-Type: C-classification
## SVM-Kernel: radial
## cost: 1
## gamma: 0.5
##
## Number of Support Vectors: 27
##
## ( 14 13 )
##
##
## Number of Classes: 2
##
## Levels:
## 0 1
```

b)

```
plot(carsvm, data = car, income ~ car_age)
```



c)

```
predict(carsvm, newdata = data.frame(income = 50, car_age = 5))
```

```
## 1
## 1
## Levels: 0 1
```

This family will purchase a new car.