Multiple Linear Regression (with Cross Validation)

```
# knitr::opts_chunk$set(warning = FALSE, message = FALSE)
custom <- trainControl(method = "repeatedcv", number = 10, repeats = 5, verboseIter = F)</pre>
lm <- train(log(SalePrice)~. , train_house, method = 'lm', trControl = custom)</pre>
summary(lm)
##
## Call:
## lm(formula = .outcome ~ ., data = dat)
## Residuals:
##
      Min
                 1Q Median
                                  30
                                          Max
## -0.69490 -0.04682 0.00038 0.05358 0.68404
##
## Coefficients: (3 not defined because of singularities)
##
                        Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                       3.029e+00 8.684e-01
                                             3.488 0.000504 ***
## MSSubClass
                       -3.085e-04 3.651e-04 -0.845 0.398322
## MSZoningFV
                       4.608e-01 5.376e-02 8.572 < 2e-16 ***
## MSZoningRH
                       4.550e-01 5.369e-02
                                              8.475 < 2e-16 ***
## MSZoningRL
                       4.445e-01 4.521e-02
                                              9.832 < 2e-16 ***
## MSZoningRM
                       3.989e-01 4.216e-02
                                              9.460 < 2e-16 ***
## LotArea
                       2.345e-06 4.743e-07
                                              4.944 8.67e-07 ***
## LotShapeIR2
                       3.464e-02 1.912e-02
                                             1.812 0.070252 .
## LotShapeIR3
                       1.841e-02 3.933e-02
                                              0.468 0.639904
## LotShapeReg
                       6.351e-03 7.365e-03
                                              0.862 0.388687
## LandContourHLS
                       3.522e-02 2.335e-02
                                             1.509 0.131668
## LandContourLow
                       -1.112e-02 2.886e-02 -0.385 0.699971
## LandContourLvl
                       2.695e-02 1.674e-02 1.610 0.107641
## LotConfigCulDSac
                       2.992e-02 1.508e-02 1.984 0.047471 *
## LotConfigFR2
                       -3.058e-02 1.849e-02 -1.654 0.098365 .
## LotConfigFR3
                       -9.097e-02 5.782e-02 -1.573 0.115904
## LotConfigInside
                      -1.042e-02 8.165e-03 -1.276 0.202238
## LandSlopeMod
                       2.894e-02 1.813e-02 1.597 0.110589
## LandSlopeSev
                      -1.382e-01 4.892e-02 -2.826 0.004788 **
## NeighborhoodBlueste -4.533e-02 8.736e-02 -0.519 0.603902
## NeighborhoodBrDale
                      -4.274e-02 5.012e-02 -0.853 0.394013
                      1.997e-02 4.257e-02 0.469 0.639077
## NeighborhoodBrkSide
## NeighborhoodClearCr
                      2.191e-02 4.221e-02 0.519 0.603804
## NeighborhoodCollgCr -1.871e-02 3.301e-02 -0.567 0.571002
## NeighborhoodCrawfor
                       1.088e-01 3.905e-02
                                             2.786 0.005418 **
## NeighborhoodEdwards -7.051e-02 3.643e-02 -1.936 0.053142 .
## NeighborhoodGilbert -4.867e-03 3.516e-02 -0.138 0.889921
## NeighborhoodIDOTRR
                      -3.161e-02 4.836e-02 -0.654 0.513454
## NeighborhoodMeadowV -1.642e-01 5.146e-02 -3.191 0.001452 **
## NeighborhoodMitchel -4.566e-02 3.712e-02 -1.230 0.218842
## NeighborhoodNAmes
                       -3.313e-02 3.554e-02 -0.932 0.351517
## NeighborhoodNoRidge 3.008e-02 3.852e-02 0.781 0.435067
```

```
## NeighborhoodNPkVill -1.597e-03 6.403e-02 -0.025 0.980105
## NeighborhoodNridgHt 9.786e-02 3.374e-02 2.901 0.003790 **
                      -3.856e-02 3.659e-02 -1.054 0.292261
## NeighborhoodNWAmes
## NeighborhoodOldTown -3.881e-02 4.355e-02 -0.891 0.372977
## NeighborhoodSawyer -1.897e-02 3.709e-02 -0.512 0.609082
## NeighborhoodSawyerW -6.974e-03 3.559e-02 -0.196 0.844695
## NeighborhoodSomerst 3.296e-02 4.103e-02
                                              0.803 0.421940
## NeighborhoodStoneBr
                       1.378e-01 3.792e-02
                                              3.635 0.000290 ***
                       2.548e-03 4.411e-02 0.058 0.953948
## NeighborhoodSWISU
## NeighborhoodTimber
                        2.522e-03 3.713e-02
                                              0.068 0.945863
## NeighborhoodVeenker 5.514e-02 4.781e-02 1.153 0.248989
## Condition1Feedr
                        2.700e-02 2.236e-02
                                              1.207 0.227558
## Condition1Norm
                       7.980e-02 1.855e-02
                                              4.301 1.83e-05 ***
## Condition1PosA
                       3.544e-02 4.557e-02 0.778 0.436956
## Condition1PosN
                       7.780e-02 3.360e-02 2.315 0.020761 *
                       -4.044e-02 3.972e-02 -1.018 0.308784
## Condition1RRAe
## Condition1RRAn
                       4.051e-02 3.112e-02
                                              1.302 0.193223
                       1.747e-02 8.077e-02 0.216 0.828796
## Condition1RRNe
## Condition1RRNn
                       6.394e-02 5.762e-02 1.110 0.267405
## Condition2Feedr
                       1.408e-01 1.050e-01 1.341 0.180096
## Condition2Norm
                       7.899e-02 9.042e-02 0.874 0.382516
## Condition2PosA
                       2.700e-01 1.506e-01
                                             1.792 0.073356 .
                       -7.843e-01 1.247e-01 -6.287 4.46e-10 ***
## Condition2PosN
## Condition2RRAe
                       -4.015e-01 2.096e-01 -1.915 0.055669 .
## Condition2RRAn
                       1.918e-02 1.423e-01 0.135 0.892799
## Condition2RRNn
                       7.326e-02 1.225e-01
                                             0.598 0.549917
                                             0.653 0.513852
## BldgType2fmCon
                       3.580e-02 5.482e-02
                      -1.517e-02 3.292e-02 -0.461 0.644901
## BldgTypeDuplex
## BldgTypeTwnhs
                       -5.635e-02 4.451e-02 -1.266 0.205777
                      -1.327e-02 3.980e-02 -0.333 0.738944
## BldgTypeTwnhsE
## HouseStyle1.5Unf
                       1.577e-02 3.438e-02 0.459 0.646519
                       -2.087e-02 1.944e-02 -1.073 0.283413
## HouseStyle1Story
## HouseStyle2.5Fin
                      -7.129e-02 5.528e-02 -1.290 0.197435
## HouseStyle2.5Unf
                       4.954e-02 4.157e-02 1.192 0.233601
## HouseStyle2Story
                       -1.744e-02 1.573e-02 -1.108 0.267878
## HouseStyleSFoyer
                       -1.438e-02 2.809e-02 -0.512 0.608611
## HouseStyleSLvl
                       1.657e-03 2.471e-02 0.067 0.946528
## OverallQual
                       4.349e-02 4.591e-03 9.474 < 2e-16 ***
## OverallCond
                       3.447e-02 3.878e-03 8.891 < 2e-16 ***
                       1.484e-03 3.469e-04 4.279 2.02e-05 ***
7.106e-04 2.487e-04 2.857 0.004341 **
## YearBuilt
## YearRemodAdd
                       -1.912e-02 8.481e-02 -0.225 0.821663
## RoofStyleGable
## RoofStyleGambrel
                      -1.611e-02 9.221e-02 -0.175 0.861328
## RoofStyleHip
                       -1.140e-02 8.502e-02 -0.134 0.893350
                       3.998e-02 9.864e-02 0.405 0.685319
3.741e-01 1.583e-01 2.363 0.018256 *
## RoofStyleMansard
## RoofStyleShed
## RoofMatlCompShg
                       2.646e+00 1.530e-01 17.298 < 2e-16 ***
## RoofMatlMembran
                       3.017e+00 2.185e-01 13.806 < 2e-16 ***
## RoofMatlMetal
                       2.856e+00 2.135e-01 13.377 < 2e-16 ***
## RoofMatlRoll
                        2.657e+00 1.916e-01 13.871 < 2e-16 ***
                       2.661e+00 1.746e-01 15.239 < 2e-16 ***
## `RoofMatlTar&Grv`
## RoofMatlWdShake
                       2.569e+00 1.690e-01 15.198 < 2e-16 ***
## RoofMatlWdShngl
                       2.749e+00 1.585e-01 17.343 < 2e-16 ***
## Exterior1stAsphShn -2.200e-02 1.505e-01 -0.146 0.883852
```

```
-2.633e-01 1.260e-01 -2.089 0.036904 *
## Exterior1stBrkComm
## Exterior1stBrkFace 6.998e-02 5.656e-02 1.237 0.216206
## Exterior1stCBlock
                     -7.686e-02 1.172e-01 -0.656 0.512007
## Exterior1stImStucc -2.915e-02 1.258e-01 -0.232 0.816747
                     2.357e-02 6.534e-02 0.361 0.718318
## Exterior1stMetalSd
## Exterior1stPlywood -2.127e-02 5.614e-02 -0.379 0.704868
## Exterior1stStone
                      5.459e-02 1.105e-01
                                           0.494 0.621265
## Exterior1stStucco
                      8.764e-03 6.261e-02 0.140 0.888701
## Exterior1stVinylSd -1.452e-02 5.932e-02 -0.245 0.806679
## `Exterior1stWd Sdng` -5.225e-02 5.453e-02 -0.958 0.338175
## Exterior1stWdShing -1.246e-02 5.873e-02 -0.212 0.832056
                      5.423e-02 1.014e-01
## Exterior2ndAsphShn
                                           0.535 0.592922
## `Exterior2ndBrk Cmn` 5.759e-02 9.138e-02
                                           0.630 0.528676
## Exterior2ndBrkFace -2.263e-02 5.960e-02 -0.380 0.704289
## Exterior2ndCBlock
                            NA
                                      NA
                                              NA
                      1.312e-01 8.525e-02
## Exterior2ndCmentBd
                                            1.539 0.123941
## Exterior2ndHdBoard
                      2.109e-02 5.544e-02
                                            0.380 0.703709
## Exterior2ndImStucc
                      4.993e-02 6.403e-02 0.780 0.435631
## Exterior2ndMetalSd 1.033e-02 6.430e-02 0.161 0.872350
## Exterior2ndOther
                     -6.998e-02 1.247e-01 -0.561 0.574725
## Exterior2ndPlywood 2.993e-02 5.372e-02 0.557 0.577505
## Exterior2ndStone
                      -3.169e-02 7.779e-02 -0.407 0.683759
## Exterior2ndStucco
                      1.349e-02 6.123e-02 0.220 0.825632
## Exterior2ndVinylSd
                      4.247e-02 5.784e-02 0.734 0.462859
                                           1.186 0.235927
## `Exterior2ndWd Sdng` 6.341e-02 5.347e-02
  `Exterior2ndWd Shng` 1.737e-02 5.569e-02
                                           0.312 0.755152
                      -5.363e-03 9.470e-03 -0.566 0.571279
## ExterQual
## ExterCond
                      2.443e-02 2.534e-02 0.964 0.335054
## FoundationCBlock
                      1.869e-02 1.436e-02 1.302 0.193308
                      3.457e-02 1.556e-02 2.221 0.026504 *
## FoundationPConc
                     -1.378e-02 4.550e-02 -0.303 0.762075
## FoundationSlab
                      1.082e-01 4.799e-02 2.254 0.024349 *
## FoundationStone
## FoundationWood
                      -1.237e-01 6.776e-02 -1.825 0.068259 .
## BsmtQual
                      1.370e-02 8.230e-03 1.664 0.096296 .
## BsmtCond
                      2.942e-03 7.903e-03
                                           0.372 0.709748
## BsmtExposure
                      1.142e-02 3.863e-03
                                           2.957 0.003165 **
                      -6.488e-03 1.265e-02 -0.513 0.608046
## BsmtFinType1BLQ
## BsmtFinType1GLQ
                      9.250e-03 1.145e-02 0.808 0.419170
                      -2.625e-02 1.713e-02 -1.532 0.125731
## BsmtFinType1LwQ
## BsmtFinType1No_Bsmt 2.110e-01 1.274e-01
                                           1.656 0.098063 .
## BsmtFinType1Rec
                      -1.129e-02 1.363e-02 -0.828 0.407963
## BsmtFinType1Unf
                      -9.051e-03 1.321e-02 -0.685 0.493191
## BsmtFinSF1
                      1.587e-04 2.389e-05 6.644 4.55e-11 ***
                      -6.939e-02 3.442e-02 -2.016 0.043979 *
## BsmtFinType2BLQ
## BsmtFinType2GLQ
                      3.212e-03 4.256e-02
                                           0.075 0.939860
                      -3.308e-02 3.368e-02 -0.982 0.326180
## BsmtFinType2LwQ
## BsmtFinType2No_Bsmt -1.712e-01 1.153e-01 -1.485 0.137914
## BsmtFinType2Rec
                      -3.071e-02 3.237e-02 -0.949 0.342953
                     -1.652e-02 3.433e-02 -0.481 0.630501
## BsmtFinType2Unf
## BsmtFinSF2
                       1.383e-04 4.124e-05
                                            3.354 0.000821 ***
## Bsmt.UnfSF
                      9.601e-05 2.189e-05
                                            4.386 1.25e-05 ***
## TotalBsmtSF
                             NA
                                       NA
                                               NA
```

```
1.510e-01 1.182e-01 1.278 0.201364
## HeatingGasA
## HeatingGasW
                        2.250e-01 1.216e-01 1.851 0.064368 .
                       1.690e-02 1.258e-01 0.134 0.893152
## HeatingGrav
## HeatingOthW
                        1.317e-01 1.440e-01
                                              0.914 0.360668
                       2.360e-01 1.365e-01
                                            1.729 0.084051 .
## HeatingWall
                       2.606e-02 7.996e-03
                                              3.259 0.001149 **
## HeatingQC
## CentralAirY
                       6.818e-02 1.699e-02 4.014 6.33e-05 ***
## X1stFlrSF
                       2.238e-04 2.546e-05
                                              8.790 < 2e-16 ***
## X2ndFlrSF
                       2.219e-04 2.508e-05
                                              8.848 < 2e-16 ***
                                              2.707 0.006881 **
## LowQualFinSF
                       2.243e-04 8.287e-05
## GrLivArea
                             NA
                                      NA
                                              NA
                                                         NA
                       2.205e-02 9.044e-03 2.438 0.014909 *
## BsmtFullBath
## BsmtHalfBath
                       2.238e-03 1.370e-02
                                              0.163 0.870241
                       1.669e-02 9.943e-03 1.679 0.093437
## FullBath
## HalfBath
                       2.729e-02 9.532e-03 2.863 0.004261 **
## BedroomAbvGr
                      3.009e-03 6.191e-03 0.486 0.627049
                      -3.449e-02 2.510e-02 -1.374 0.169721
1.775e-02 7.443e-03 2.385 0.017217
## KitchenAbvGr
## KitchenQual
                                              2.385 0.017217 *
                       6.427e-03 4.270e-03 1.505 0.132543
## TotRmsAbvGrd
                      -2.655e-01 6.534e-02 -4.063 5.14e-05 ***
## FunctionalMaj2
                      2.050e-02 3.840e-02 0.534 0.593479
## FunctionalMin1
## FunctionalMin2
                       6.533e-03 3.807e-02 0.172 0.863754
## FunctionalMod
                       -8.944e-02 4.553e-02 -1.964 0.049724 *
## FunctionalSev
                      -3.106e-01 1.330e-01 -2.335 0.019680 *
                      4.369e-02 3.298e-02 1.325 0.185443
## FunctionalTyp
                      2.221e-02 6.104e-03 3.638 0.000286 ***
## Fireplaces
                       1.125e-01 4.946e-02 2.275 0.023064 * 9.935e-02 5.716e-02 1.738 0.082439 .
## GarageTypeAttchd
                       1.125e-01 4.946e-02
## GarageTypeBasment
                       9.824e-02 5.155e-02 1.906 0.056927 .
## GarageTypeBuiltIn
## GarageTypeCarPort
                       1.251e-01 6.594e-02 1.898 0.057928 .
## GarageTypeDetchd
                       1.101e-01 4.939e-02 2.229 0.025985 *
## GarageTypeNo_Grg
                        2.080e-01 7.494e-02
                                              2.776 0.005584 **
                       7.316e-03 5.485e-03 1.334 0.182498
## GarageFinish
## GarageCars
                       1.967e-02 1.026e-02 1.917 0.055478 .
## GarageArea
                       1.203e-04 3.561e-05
                                              3.377 0.000756 ***
                       3.452e-02 1.713e-02
                                              2.015 0.044145 *
## GarageQual
## GarageCond
                       3.860e-03 2.342e-02
                                              0.165 0.869141
                       3.271e-03 2.488e-02 0.132 0.895400
## PavedDriveP
                       1.865e-02 1.552e-02 1.202 0.229770
## PavedDriveY
## WoodDeckSF
                       8.590e-05 2.671e-05 3.216 0.001333 **
## OpenPorchSF
                       5.687e-05 5.195e-05
                                             1.095 0.273849
## EnclosedPorch
                       1.157e-04 5.632e-05
                                              2.055 0.040084 *
                       1.778e-04 1.027e-04 1.730 0.083792 .
## X3SsnPorch
## ScreenPorch
                      2.494e-04 5.522e-05 4.516 6.89e-06 ***
## PoolArea
                       1.210e-04 8.232e-05 1.470 0.141714
## MiscVal
                       -1.546e-06 6.454e-06 -0.240 0.810714
                      8.680e-02 8.089e-02 1.073 0.283393
## SaleTypeCon
## SaleTypeConLD
                       1.236e-01 4.372e-02 2.827 0.004778 **
## SaleTypeConLI
                      -2.341e-02 5.269e-02 -0.444 0.656856
## SaleTypeConLw
                       5.279e-03 5.503e-02 0.096 0.923601
## SaleTypeCWD
                       6.275e-02 5.922e-02
                                              1.060 0.289571
                                              1.227 0.220062
## SaleTypeNew
                       8.705e-02 7.094e-02
## SaleTypeOth
                       7.954e-02 6.634e-02 1.199 0.230775
## SaleTypeWD
                       -1.149e-02 1.907e-02 -0.602 0.547090
```

```
## SaleConditionAdjLand 9.747e-02 6.405e-02 1.522 0.128346
## SaleConditionAlloca 6.068e-02 3.913e-02 1.550 0.121291
## SaleConditionFamily 9.634e-03 2.798e-02 0.344 0.730688
## SaleConditionNormal 6.551e-02 1.318e-02 4.968 7.68e-07 ***
## SaleConditionNormal 6.551e-02 1.318e-02 4.968 7.68e-07 **
## SaleConditionPartial 1.704e-02 6.847e-02 0.249 0.803562
## MasVnrTypeBrkFace 3.161e-02 3.122e-02 1.013 0.311455
## MasVnrTypeNone 2.633e-02 3.144e-02 0.837 0.402533
## MasVnrTypeStone 4.214e-02 3.298e-02 1.278 0.201496
## ElectricalMix 1.705e-01 1.303e-01 1.308 0.190981
## ElectricalSBrkr -1.808e-02 1.249e-02 -1.448 0.147939
## LotFrontage 3.633e-04 1.977e-04 1.838 0.066329 .
## MasVnrArea 1.881e-05 2.589e-05 0.726 0.467814
                               -2.420e-04 2.791e-04 -0.867 0.386144
## GarageYrBlt
## --
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1053 on 1256 degrees of freedom
## Multiple R-squared: 0.9402, Adjusted R-squared: 0.9306
## F-statistic: 97.31 on 203 and 1256 DF, \, p-value: < 2.2e-16
lm$results
                      RMSE Rsquared MAE
                                                                RMSESD RsquaredSD
                                                                                               MAESD
## intercept
             TRUE 0.180902 0.8061907 0.09280052 0.07196069 0.1241297 0.01314951
## Linear Regression
##
## 1460 samples
## 70 predictor
## No pre-processing
## Resampling: Cross-Validated (10 fold, repeated 5 times)
## Summary of sample sizes: 1313, 1314, 1314, 1313, 1315, 1314, ...
## Resampling results:
##
                    Rsquared MAE
##
      RMSE
##
      0.180902 0.8061907 0.09280052
##
## Tuning parameter 'intercept' was held constant at a value of TRUE
```