# Advanced Statistical Modelling: Ridge Regression

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# Choosing the penalization parameter $\lambda$

The objective of this exercise is to implement Ridge Regression with two different approaches:  $MSPE_{val}(\lambda)$  and  $MSPE_{k-CV}(\lambda)$ . In both cases we are going to take as input data the following:

- Matrix x and vector y corresponding to the training sample.
- Matrix  $x_{val}$  and vector  $y_{val}$  corresponding to the validation set.
- Vector lambda.v of candidate values for  $\lambda$ .

We are going to output for each element  $\lambda$  in lambda.v and the value of the  $MSPE_{val}(\lambda) / MSPE_{k-CV}(\lambda)$ . Furthermore, we are going to plot these values against  $log(1 + \lambda) - 1$ .

Once we have build these two functions, we are going to use the prostate data used in class. We are going to choose a  $\lambda$  according to:

- Behaviour in the validation set (30 validations not included in the training sample)
- 5-fold, 10-fold cross-validation.
- Compare our results with those obtained with leave-one-out and generalized cross-validation.

## Ridge regression based on $MSPE_{val}(\lambda)$

In order to choose the penalization parameter  $\lambda$ , we are going to write a function implementing the ridge regression penalization parameter  $\lambda$  choice based on the minimization of the  $MSPE_{val}(\lambda)$ .

```
ridge <- function(x, y, x.val, y.val, lambda.v) {</pre>
  result <- data.frame(lambda=lambda.v, mspe=rep(0,length(lambda.v)),
                         df=rep(0,length(lambda.v)))
  x.svd \leftarrow svd(x)
  for(i in 1:length(lambda.v)) {
    lambda <- lambda.v[i]</pre>
    d_inv <- diag(1/(x.svd$d*x.svd$d - lambda))</pre>
    xx_inv \leftarrow t( solve( t(x) %*% x + lambda*diag(1,ncol(x)) ))
    beta <- xx_inv %*% t(x) %*% y
    v.hat <- x.val %*% beta
    mspe <- sum((y.val - y.hat)^2) / length(y.val)</pre>
    df \leftarrow sum(x.svd$d^2 / (x.svd$d^2 +lambda))
    result$mspe[i] <- mspe
    result$df[i] <- df
  }
  plot(mspe~log(1+lambda), result, col=2)
  lambda.min <- result$lambda[which.min(result$mspe)]</pre>
  abline(v=log(1+lambda.min),col=2,lty=2)
  plot(mspe~df, result, col=3)
  df.min <- result$df[which.min(result$mspe)]</pre>
  abline(v=df.min,col=3,lty=2)
  return(result)
}
```

### Ridge regression based on $MSPE_{k-CV}(\lambda)$

Now, we will write an R function implementing the ridge regression penalization parameter  $\lambda$  choice based on k-fold cross-validation  $MSPE_{kCV}(\lambda)$ 

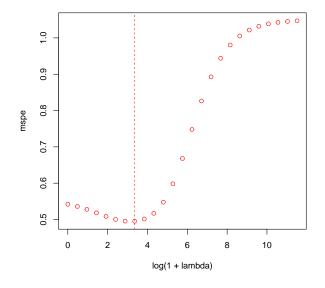
```
ridge_cv <- function(x, y, lambda.v, cv=10) {</pre>
  result <- data.frame(lambda=lambda.v, mspe=rep(0,length(lambda.v)),
                          df=rep(0,length(lambda.v)))
  for(i in 1:length(lambda.v)) {
    lambda.v[i] <- lambda.v[i]</pre>
    folds <- createFolds(1:nrow(x), k = cv)</pre>
    result.cv <- data.frame(mspe=rep(0,cv), df=rep(0,cv))
    for(j in 1:cv) {
      fold <- folds[[j]]</pre>
      x.train <- x[-fold,]</pre>
      y.train <- y[-fold]</pre>
      x.val \leftarrow x[fold,]
      y.val <- y[fold]</pre>
      x.svd <- svd(x.train)</pre>
      d \leftarrow x.svd$d
      v \leftarrow x.svd$v
      d_inv <- diag(1/(d*d - lambda.v[i]))</pre>
      xx_inv <- t( solve( t(x.train) %*% x.train + lambda.v[i]*diag(1,ncol(x)) ))</pre>
      beta <- xx_inv %*% t(x.train) %*% y.train
      y.hat <- x.val %*% beta
      mspe <- sum((y.val - y.hat)^2) / length(y.val)</pre>
      df \leftarrow sum(d^2 / (d^2 + lambda.v[i]))
      result.cv$mspe[j] <- mspe
      result.cv$df[j] \leftarrow df
    result$mspe[i] <- mean(result.cv$mspe)</pre>
    result$df[i] <- mean(result.cv$df)</pre>
  plot(mspe~log(1+lambda), result, col=2)
  lambda.min <- result$lambda[which.min(result$mspe)]</pre>
  abline(v=log(1+lambda.min),col=2,lty=2)
  plot(mspe~df, result, col=3)
  df.min <- result$df[which.min(result$mspe)]</pre>
  abline(v=df.min,col=3,lty=2)
  return(result)
```

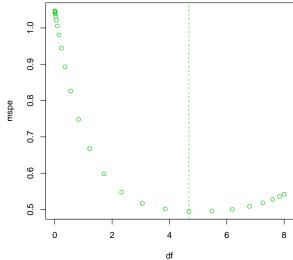
## Comparation between penalization parameters of $MSPE_{val}(\lambda)$ and $MSPE_{k-CV}(\lambda)$

```
u <- x.svd$u
  for(i in 1:1) {
    lambda <- lambda.v[i]</pre>
    d_{inv} \leftarrow diag(1/(d^2 - lambda))
    xx_inv \leftarrow t(solve(t(x) %*% x + lambda*diag(1,ncol(x))))
    beta <- (xx_inv %*% t(x)) %*% y
    y.hat <- x %*% beta
    df \leftarrow sum(d^2 / (d^2 + lambda))
    h <- x %*% xx_inv %*% t(x)
    resultloocv[i] \leftarrow sum(((y - y.hat)/(1 - diag(h)))^2)/n
    resultgcv[i] \leftarrow sum((y - y.hat)/(1 - df/n))^2)/n
    result$df[i] <- df
  }
  plot(loocv~log(1+lambda), result, col=2)
  lambda.min <- result$lambda[which.min(result$loocv)]</pre>
  abline(v=log(1+lambda.min),col=2,lty=2)
  plot(loocv~df, result, col=3)
  df.min <- result$df[which.min(result$loocv)]</pre>
  abline(v=df.min,col=3,lty=2)
  plot(gcv~log(1+lambda), result, col=2)
  lambda.min <- result$lambda[which.min(result$gcv)]</pre>
  abline(v=log(1+lambda.min),col=2,lty=2)
  plot(gcv~df, result, col=3)
  df.min <- result$df[which.min(result$gcv)]</pre>
  abline(v=df.min,col=3,lty=2)
  return(result)
}
```

#### Validation

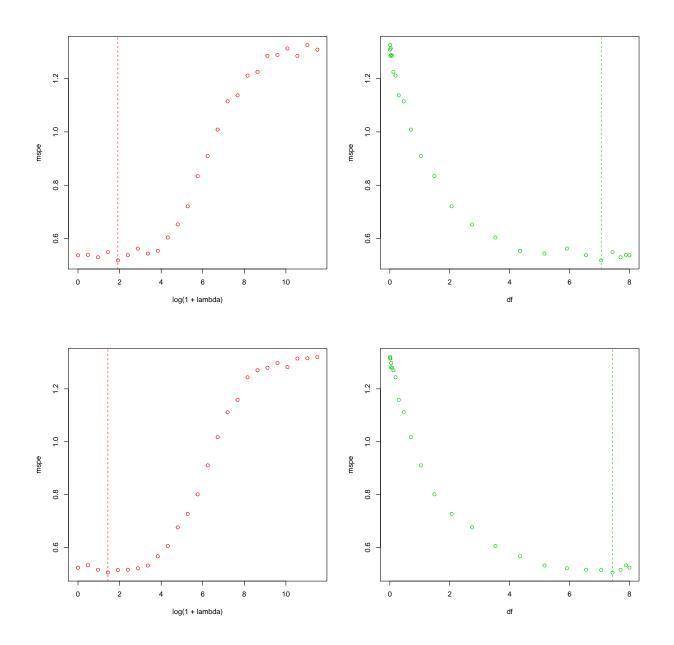
```
op<-par(mfrow=c(1,2))
result.valid <- ridge(x, y, x.val, y.val, lambda.v)</pre>
```





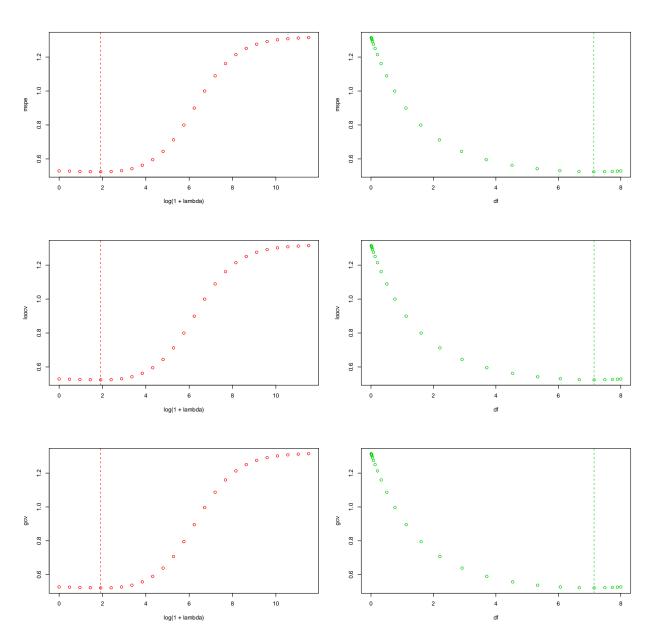
### 5-fold and 10-fold CV

```
x <- scale(data[,1:8], center = T, scale = T)
y <- scale(data[,9], center = T, scale = F)
op<-par(mfrow=c(2,2))
result.5.cv <- ridge_cv(x, y, cv = 10, lambda.v)
result.10.cv <- ridge_cv(x, y, cv = 10, lambda.v)</pre>
```



#### LOOCV and GCV

```
op<-par(mfrow=c(3,2))
result.loocv <- ridge_cv(x, y, cv = nrow(x), lambda.v) #n-fold CV
result.loocv.gcv <- ridge_loocv_gcv(x, y, lambda.v)</pre>
```



We observe that the results of MSPE seem more stable in the LOOCV and GCV compared to 5-fold and 10-fold CV, as one would expect given the small size of the dataset. Furthermore, the validation set results are also relatively stable, although with a different curve than for the LOOCV/GCV.

# Ridge regression for the Boston Housing data

The Boston Housing dataset is a classical dataset which containes the values of 506 suburbs of Boston corresponding to 1978. This dataset can be found in many places but we are going to use a version with some corrections that was provided to us, which additionally includes the UTM coordinates of the geographical centers of each neighborhood. Therefore, the variables are the following:

| Variable | Description   | Type    |
|----------|---|---------|
| CRIM     | per capita crime rate by town   | Numeric |
| ZN       | proportion of residential land zoned for lots over 25,000 sq.ft.          | Numeric |
| INDUS    | proportion of non-retail business acres per town                          | Numeric |
| CHAS     | Charles River dummy variable (= 1 if tract bounds river; 0 otherwise)     | Factor  |
| NOX      | nitric oxides concentration (parts per 10 million)                        | Numeric |
| RM       | average number of rooms per dwelling                                      | Numeric |
| AGE      | proportion of owner-occupied units built prior to 1940                    | Numeric |
| DIS      | weighted distances to five Boston employment centres                      | Numeric |
| RAD      | index of accessibility to radial highways                                 |         |
| TAX      | full-value property-tax rate per \$10,000                                 | Numeric |
| PTRATIO  | pupil-teacher ratio by town   | Numeric |
| В        | 1000(Bk - 0.63) <sup>2</sup> where Bk is the proportion of blacks by town | Numeric |
| LSTAT    | % lower status of the population  | Numeric |
| MEDV     | Median value of owner-occupied homes in \$1000's                          | Numeric |

In this exercise we are going to use ridge regression on the Boston Housing dataset to fit the regression model where the response variable is MEDV and the explanatory variables are the remaining 13 variables shown in the list. As we can see when loading the data, there are more variables than the ones listed (TOWN, TOWNNO, LON, LAT, CMEDV). We decided not to use them since the statement explicitly defines which to use.

```
load("boston.Rdata")
names(boston.c)
    [1] "TOWN"
                    "TOWNNO"
                               "TRACT"
                                          "LON"
                                                     "LAT"
                                                                "MEDV"
                                                                           "CMEDV"
                    "ZN"
                                                     "NOX"
##
    [8] "CRIM"
                               "INDUS"
                                          "CHAS"
                                                                "RM"
                                                                           "AGE"
## [15] "DIS"
                    "RAD"
                               "TAX"
                                          "PTRATIO" "B"
                                                                "LSTAT"
dataset <- boston.c[,-c(1:5)] #"TOWN"</pre>
                                             "TOWNNO"
                                                        "TRACT"
                                                                   "LON"
                                                                               "LAT"
dataset$CMEDV <- NULL
```

Beside from eliminating variables, we divided the dataset between train and test. To do so, we have decided to do 3/4 training, 1/4 test.

```
set.seed(42)
trainIndex <- createDataPartition(dataset$MEDV, p = 0.75, list = F)
train <- dataset[trainIndex,]
test <- dataset[-trainIndex,]</pre>
```

### train

```
MEDV
                         ZN INDUS CHAS
                                                        AGE
##
                 CRIM
                                           NOX
                                                  RM
                                                                DIS RAD TAX
## 1
       24.0
             0.00632
                       18.0
                             2.31
                                      0 0.5380 6.575
                                                       65.2
                                                             4.0900
                                                                       1 296
       21.6
## 2
             0.02731
                        0.0
                             7.07
                                      0 0.4690 6.421
                                                       78.9
                                                             4.9671
                                                                       2 242
## 3
       34.7
             0.02729
                        0.0
                             7.07
                                      0 0.4690 7.185
                                                       61.1
                                                             4.9671
                                                                       2 242
             0.03237
## 4
       33.4
                        0.0 2.18
                                      0 0.4580 6.998
                                                       45.8
                                                             6.0622
                                                                       3 222
       36.2
             0.06905
                        0.0 2.18
                                      0 0.4580 7.147
                                                             6.0622
## 5
                                                       54.2
                                                                       3 222
                        0.0 2.18
                                      0 0.4580 6.430
## 6
       28.7
             0.02985
                                                      58.7
                                                             6.0622
                                                                       3 222
```

```
## 8
       27.1 0.14455
                       12.5
                             7.87
                                       0 0.5240 6.172
                                                       96.1
                                                              5.9505
                                                                        5 311
## 9
                       12.5
                                      0 0.5240 5.631 100.0
                                                                        5 311
       16.5
             0.21124
                             7.87
                                                              6.0821
## 10
             0.17004
       18.9
                       12.5
                              7.87
                                      0 0.5240 6.004
                                                        85.9
                                                              6.5921
                                                                        5 311
       18.9
             0.11747
                       12.5
                              7.87
                                      0 0.5240 6.009
                                                        82.9
                                                              6.2267
                                                                        5 311
## 12
##
  16
       19.9
             0.62739
                        0.0
                              8.14
                                      0 0.5380 5.834
                                                        56.5
                                                              4.4986
                                                                        4 307
       23.1
             1.05393
                        0.0
                             8.14
                                      0 0.5380 5.935
                                                        29.3
                                                              4.4986
## 17
                                                                        4 307
                                                              3.7965
## 19
       20.2
             0.80271
                        0.0
                             8.14
                                       0 0.5380 5.456
                                                        36.6
                                                                        4 307
## 21
       13.6
             1.25179
                        0.0
                             8.14
                                      0 0.5380 5.570
                                                        98.1
                                                              3.7979
                                                                        4 307
## 23
       15.2
             1.23247
                        0.0
                             8.14
                                      0 0.5380 6.142
                                                        91.7
                                                              3.9769
                                                                        4 307
## 27
       16.6
             0.67191
                        0.0
                             8.14
                                      0 0.5380 5.813
                                                        90.3
                                                              4.6820
                                                                        4 307
##
  28
       14.8
             0.95577
                        0.0
                             8.14
                                       0 0.5380 6.047
                                                        88.8
                                                              4.4534
                                                                        4 307
       18.4
             0.77299
                        0.0
                             8.14
                                      0 0.5380 6.495
                                                              4.4547
                                                                        4 307
##
   29
                                                        94.4
##
   30
       21.0
             1.00245
                        0.0
                             8.14
                                      0 0.5380 6.674
                                                        87.3
                                                              4.2390
                                                                        4 307
                                       0 0.5380 5.713
##
   31
       12.7
             1.13081
                        0.0
                             8.14
                                                        94.1
                                                              4.2330
                                                                        4 307
  32
       14.5
             1.35472
                        0.0
                              8.14
                                      0 0.5380 6.072 100.0
                                                              4.1750
                                                                        4 307
##
##
   33
       13.2
             1.38799
                        0.0
                             8.14
                                      0 0.5380 5.950
                                                        82.0
                                                              3.9900
                                                                        4 307
                        0.0
                                      0 0.5380 5.701
                                                                        4 307
##
  34
       13.1
             1.15172
                             8.14
                                                        95.0
                                                              3.7872
##
   35
       13.5
             1.61282
                        0.0
                             8.14
                                      0 0.5380 6.096
                                                        96.9
                                                              3.7598
                                                                        4 307
                             5.96
       18.9
             0.06417
                                      0 0.4990 5.933
                                                              3.3603
##
  36
                        0.0
                                                        68.2
                                                                        5 279
##
   37
       20.0
             0.09744
                        0.0
                             5.96
                                      0 0.4990 5.841
                                                        61.4
                                                              3.3779
                                                                        5 279
##
  38
       21.0
             0.08014
                        0.0
                             5.96
                                      0 0.4990 5.850
                                                        41.5
                                                              3.9342
                                                                        5 279
  39
       24.7
             0.17505
                        0.0
                             5.96
                                      0 0.4990 5.966
                                                        30.2
                                                              3.8473
                                                                        5 279
##
       34.9
             0.03359
                       75.0
                             2.95
                                      0 0.4280 7.024
                                                              5.4011
                                                                        3 252
## 41
                                                        15.8
       26.6
             0.12744
                        0.0
                              6.91
                                      0 0.4480 6.770
                                                              5.7209
## 42
                                                         2.9
                                                                        3 233
                        0.0
                             6.91
## 44
       24.7
             0.15936
                                      0 0.4480 6.211
                                                         6.5
                                                              5.7209
                                                                        3 233
##
  48
       16.6
             0.22927
                        0.0
                              6.91
                                      0 0.4480 6.030
                                                        85.5
                                                              5.6894
                                                                        3 233
       19.7
             0.08873
                       21.0
                              5.64
                                      0 0.4390 5.963
                                                        45.7
                                                              6.8147
                                                                          243
##
   51
                                                                        4
             0.05360
                                      0 0.4390 6.511
##
   53
       25.0
                       21.0
                              5.64
                                                        21.1
                                                              6.8147
                                                                        4 243
       35.4
             0.01311
                       90.0
                             1.22
                                      0 0.4030 7.249
                                                        21.9
                                                              8.6966
                                                                        5 226
##
  56
##
  57
       24.7
             0.02055
                       85.0
                              0.74
                                      0 0.4100 6.383
                                                        35.7
                                                              9.1876
                                                                        2 313
             0.01432 100.0
## 58
       31.6
                              1.32
                                      0 0.4110 6.816
                                                        40.5
                                                              8.3248
                                                                        5
                                                                          256
## 59
       23.3
             0.15445
                       25.0
                             5.13
                                      0 0.4530 6.145
                                                        29.2
                                                              7.8148
                                                                        8 284
                       25.0
##
   60
       19.6
             0.10328
                             5.13
                                       0 0.4530 5.927
                                                        47.2
                                                              6.9320
                                                                        8 284
       18.7
             0.14932
                       25.0
                             5.13
                                      0 0.4530 5.741
                                                              7.2254
##
  61
                                                        66.2
                                                                        8 284
   62
       16.0
             0.17171
                       25.0
                             5.13
                                      0 0.4530 5.966
                                                        93.4
                                                              6.8185
                                                                          284
##
                                                                        8
       22.2
             0.11027
                       25.0
                             5.13
                                      0 0.4530 6.456
                                                              7.2255
##
   63
                                                        67.8
                                                                        8 284
  64
       25.0
             0.12650
                       25.0
                             5.13
                                       0 0.4530 6.762
                                                        43.4
                                                              7.9809
                                                                        8 284
       23.5
             0.03584
                       0.08
                             3.37
                                      0 0.3980 6.290
                                                        17.8
                                                              6.6115
                                                                        4 337
##
  66
       19.4
             0.04379
                       80.0
                              3.37
                                      0 0.3980 5.787
                                                        31.1
                                                              6.6115
                                                                        4 337
##
  67
       22.0
             0.05789
                       12.5
                             6.07
                                      0 0.4090 5.878
                                                              6.4980
##
  68
                                                        21.4
                                                                        4 345
                             6.07
                                       0 0.4090 5.594
                                                              6.4980
##
  69
       17.4
             0.13554
                       12.5
                                                        36.8
                                                                        4 345
       21.7
             0.15876
                        0.0 10.81
                                      0 0.4130 5.961
                                                        17.5
                                                              5.2873
                                                                        4 305
##
  72
##
   73
       22.8
             0.09164
                        0.0 10.81
                                      0 0.4130 6.065
                                                         7.8
                                                              5.2873
                                                                        4 305
##
  74
       23.4
             0.19539
                        0.0 10.81
                                      0 0.4130 6.245
                                                         6.2
                                                              5.2873
                                                                          305
                                                                        4
                                       0 0.4370 6.273
                                                              4.2515
##
  75
       24.1
             0.07896
                        0.0 12.83
                                                         6.0
                                                                        5 398
## 77
       20.0
             0.10153
                        0.0 12.83
                                      0 0.4370 6.279
                                                        74.5
                                                              4.0522
                                                                        5
                                                                          398
##
  79
       21.2
             0.05646
                        0.0 12.83
                                      0 0.4370 6.232
                                                        53.7
                                                              5.0141
                                                                        5 398
             0.08387
                                      0 0.4370 5.874
##
  80
       20.3
                        0.0 12.83
                                                        36.6
                                                              4.5026
                                                                        5 398
                                                        33.5
##
  81
       28.0
             0.04113
                       25.0
                             4.86
                                      0 0.4260 6.727
                                                              5.4007
                                                                        4 281
##
  82
       23.9
             0.04462
                       25.0
                             4.86
                                      0 0.4260 6.619
                                                        70.4
                                                              5.4007
                                                                        4 281
       24.8
             0.03659
                       25.0
                             4.86
                                      0 0.4260 6.302
                                                        32.2
                                                              5.4007
##
   83
                                                                        4 281
##
  84
       22.9
             0.03551
                       25.0
                             4.86
                                       0 0.4260 6.167
                                                        46.7
                                                              5.4007
                                                                        4 281
## 86
       26.6
             0.05735
                        0.0
                             4.49
                                      0 0.4490 6.630
                                                        56.1
                                                              4.4377
                                                                        3 247
## 88
       22.2
             0.07151
                        0.0
                             4.49
                                      0 0.4490 6.121
                                                        56.8
                                                             3.7476
                                                                        3 247
```

```
## 89
       23.6 0.05660
                        0.0 3.41
                                      0 0.4890 7.007
                                                      86.3
                                                            3.4217
                                                                      2 270
## 91
       22.6
             0.04684
                        0.0 3.41
                                                                      2 270
                                     0 0.4890 6.417
                                                      66.1
                                                            3.0923
                                     0 0.4890 6.405
## 92
       22.0
             0.03932
                        0.0 3.41
                                                      73.9
                                                            3.0921
                                                                      2 270
       25.0
                                                      28.9
## 94
             0.02875
                       28.0 15.04
                                     0 0.4640 6.211
                                                            3.6659
                                                                      4 270
## 95
       20.6
             0.04294
                       28.0 15.04
                                     0 0.4640 6.249
                                                      77.3
                                                            3.6150
                                                                      4 270
       38.7
             0.12083
                        0.0 2.89
                                     0 0.4450 8.069
                                                      76.0
                                                            3.4952
## 98
                                                                      2 276
       43.8
                        0.0 2.89
                                     0 0.4450 7.820
## 99
             0.08187
                                                      36.9
                                                            3.4952
                                                                      2 276
## 100 33.2
                            2.89
                                     0 0.4450 7.416
             0.06860
                        0.0
                                                      62.5
                                                            3.4952
                                                                      2 276
                                     0 0.5200 6.781
## 102 26.5
             0.11432
                        0.0
                             8.56
                                                      71.3
                                                            2.8561
                                                                      5 384
## 104 19.3
             0.21161
                        0.0 8.56
                                     0 0.5200 6.137
                                                      87.4
                                                            2.7147
                                                                      5 384
## 107 19.5
             0.17120
                        0.0 8.56
                                     0 0.5200 5.836
                                                      91.9
                                                            2.2110
                                                                      5 384
## 108 20.4
             0.13117
                             8.56
                                     0 0.5200 6.127
                                                      85.2
                                                            2.1224
                                                                      5 384
                        0.0
## 109 19.8
             0.12802
                        0.0 8.56
                                     0 0.5200 6.474
                                                      97.1
                                                            2.4329
                                                                      5 384
                        0.0 8.56
                                     0 0.5200 6.229
                                                      91.2
## 110 19.4
             0.26363
                                                            2.5451
                                                                      5 384
## 111 21.7
             0.10793
                        0.0 8.56
                                     0 0.5200 6.195
                                                      54.4
                                                            2.7778
                                                                      5 384
## 112 22.8
             0.10084
                        0.0 10.01
                                     0 0.5470 6.715
                                                      81.6
                                                            2.6775
                                                                      6 432
## 113 18.8
             0.12329
                        0.0 10.01
                                     0 0.5470 5.913
                                                      92.9
                                                            2.3534
                                                                      6 432
## 114 18.7
             0.22212
                        0.0 10.01
                                     0 0.5470 6.092
                                                      95.4
                                                            2.5480
                                                                      6 432
             0.14231
## 115 18.5
                        0.0 10.01
                                     0 0.5470 6.254
                                                            2.2565
                                                      84.2
                                                                      6 432
## 116 18.3
             0.17134
                        0.0 10.01
                                     0 0.5470 5.928
                                                      88.2
                                                            2.4631
                                                                      6 432
## 118 19.2
             0.15098
                        0.0 10.01
                                     0 0.5470 6.021
                                                      82.6
                                                            2.7474
                                                                      6 432
## 119 20.4
             0.13058
                        0.0 10.01
                                     0 0.5470 5.872
                                                      73.1
                                                            2.4775
                                                                      6 432
## 120 19.3
                        0.0 10.01
                                     0 0.5470 5.731
                                                            2.7592
                                                                      6 432
             0.14476
                                                      65.2
## 121 22.0
             0.06899
                        0.0 25.65
                                     0 0.5810 5.870
                                                            2.2577
                                                      69.7
                                                                      2 188
                        0.0 25.65
## 122 20.3
             0.07165
                                     0 0.5810 6.004
                                                      84.1
                                                            2.1974
                                                                      2 188
## 123 20.5
             0.09299
                        0.0 25.65
                                     0 0.5810 5.961
                                                      92.9
                                                            2.0869
                                                                      2 188
## 124 17.3
             0.15038
                        0.0 25.65
                                     0 0.5810 5.856
                                                      97.0
                                                            1.9444
                                                                      2 188
                                     0 0.5810 5.879
## 125 18.8
             0.09849
                        0.0 25.65
                                                      95.8
                                                            2.0063
                                                                      2 188
## 126 21.4
             0.16902
                        0.0 25.65
                                     0 0.5810 5.986
                                                      88.4
                                                            1.9929
                                                                      2 188
## 128 16.2
             0.25915
                        0.0 21.89
                                     0 0.6240 5.693
                                                      96.0
                                                            1.7883
                                                                      4 437
## 131 19.2
             0.34006
                        0.0 21.89
                                     0 0.6240 6.458
                                                      98.9
                                                             2.1185
                                                                      4 437
## 132 19.6
             1.19294
                        0.0 21.89
                                     0 0.6240 6.326
                                                      97.7
                                                            2.2710
                                                                      4 437
## 133 23.0
             0.59005
                        0.0 21.89
                                     0 0.6240 6.372
                                                      97.9
                                                            2.3274
                                                                      4 437
## 134 18.4
             0.32982
                        0.0 21.89
                                     0 0.6240 5.822
                                                            2.4699
                                                      95.4
                                                                      4 437
## 136 18.1
             0.55778
                        0.0 21.89
                                     0 0.6240 6.335
                                                      98.2
                                                             2.1107
                                                                      4 437
## 137 17.4
             0.32264
                        0.0 21.89
                                     0 0.6240 5.942
                                                      93.5
                                                            1.9669
                                                                      4 437
## 140 17.8
             0.54452
                        0.0 21.89
                                     0 0.6240 6.151
                                                      97.9
                                                             1.6687
                                                                      4 437
## 142 14.4
             1.62864
                        0.0 21.89
                                     0 0.6240 5.019 100.0
                                                             1.4394
                                                                      4 437
## 143 13.4
             3.32105
                        0.0 19.58
                                     1 0.8710 5.403 100.0
                                                             1.3216
                                                                      5 403
## 144 15.6
             4.09740
                        0.0 19.58
                                     0 0.8710 5.468 100.0
                                                                      5 403
                                                             1.4118
## 145 11.8
             2.77974
                        0.0 19.58
                                     0 0.8710 4.903
                                                      97.8
                                                             1.3459
                                                                      5 403
## 146 13.8
             2.37934
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                                     0 0.8710 6.130 100.0
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                                                                      5 403
## 147 15.6
             2.15505
                        0.0 19.58
                                     0 0.8710 5.628 100.0
                                                             1.5166
                                                                      5 403
## 148 14.6
             2.36862
                        0.0 19.58
                                     0 0.8710 4.926
                                                      95.7
                                                             1.4608
                                                                      5 403
## 149 17.8
             2.33099
                        0.0 19.58
                                     0 0.8710 5.186
                                                      93.8
                                                             1.5296
                                                                      5 403
## 150 15.4
             2.73397
                        0.0 19.58
                                     0 0.8710 5.597
                                                      94.9
                                                             1.5257
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## 152 19.6
             1.49632
                        0.0 19.58
                                     0 0.8710 5.404 100.0
                                                             1.5916
                                                                      5 403
                        0.0 19.58
                                      1 0.8710 5.012
## 153 15.3
             1.12658
                                                      88.0
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                                                                      5 403
## 156 15.6
             3.53501
                        0.0 19.58
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                                                      82.6
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## 157 13.1
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                        0.0 19.58
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                                                      94.0
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                                                                      5 403
## 158 41.3
                        0.0 19.58
                                     0 0.6050 6.943
                                                                      5 403
             1.22358
                                                      97.4
                                                             1.8773
## 159 24.3
             1.34284
                        0.0 19.58
                                     0 0.6050 6.066 100.0
                                                             1.7573
                                                                      5 403
## 162 50.0
             1.46336
                        0.0 19.58
                                     0 0.6050 7.489
                                                      90.8
                                                            1.9709
                                                                      5 403
## 163 50.0 1.83377
                        0.0 19.58
                                     1 0.6050 7.802 98.2 2.0407
                                                                      5 403
```

```
## 165 22.7 2.24236
                        0.0 19.58
                                      0 0.6050 5.854
                                                      91.8
                                                             2.4220
                                                                       5 403
## 166 25.0
             2.92400
                        0.0 19.58
                                      0 0.6050 6.101
                                                                       5 403
                                                      93.0
                                                             2.2834
                                      0 0.6050 7.929
## 167 50.0
             2.01019
                        0.0 19.58
                                                      96.2
                                                             2.0459
                                                                       5 403
## 168 23.8
             1.80028
                        0.0 19.58
                                      0 0.6050 5.877
                                                      79.2
                                                             2.4259
                                                                       5 403
## 169 23.8
             2.30040
                        0.0 19.58
                                      0 0.6050 6.319
                                                      96.1
                                                             2.1000
                                                                       5 403
## 170 22.3
             2.44953
                        0.0 19.58
                                      0 0.6050 6.402
                                                      95.2
                                                             2.2625
                                                                       5 403
                        0.0 19.58
                                      0 0.6050 5.875
## 171 17.4
             1.20742
                                                      94.6
                                                             2.4259
                                                                       5 403
## 172 19.1
                        0.0 19.58
             2.31390
                                      0 0.6050 5.880
                                                      97.3
                                                             2.3887
                                                                       5 403
## 173 23.1
             0.13914
                        0.0 4.05
                                      0 0.5100 5.572
                                                      88.5
                                                             2.5961
                                                                       5 296
                        0.0 4.05
## 174 23.6
             0.09178
                                      0 0.5100 6.416
                                                      84.1
                                                             2.6463
                                                                       5 296
## 175 22.6
             0.08447
                        0.0 4.05
                                      0 0.5100 5.859
                                                      68.7
                                                             2.7019
                                                                       5 296
## 176 29.4
                             4.05
                                      0 0.5100 6.546
                                                             3.1323
                                                                        296
             0.06664
                        0.0
                                                      33.1
                                                                       5
## 178 24.6
             0.05425
                        0.0
                            4.05
                                      0 0.5100 6.315
                                                      73.4
                                                             3.3175
                                                                       5 296
                                      0 0.5100 6.860
## 179 29.9
                            4.05
                                                      74.4
             0.06642
                        0.0
                                                             2.9153
                                                                       5 296
## 180 37.2
             0.05780
                        0.0
                             2.46
                                      0 0.4880 6.980
                                                      58.4
                                                             2.8290
                                                                       3 193
## 181 39.8
             0.06588
                        0.0
                             2.46
                                      0 0.4880 7.765
                                                      83.3
                                                             2.7410
                                                                       3 193
## 182 36.2
                        0.0 2.46
                                                             2.5979
                                                                       3 193
             0.06888
                                      0 0.4880 6.144
                                                      62.2
## 184 32.5
             0.10008
                        0.0
                            2.46
                                      0 0.4880 6.563
                                                      95.6
                                                             2.8470
                                                                       3 193
                                                                       3 193
## 186 29.6
             0.06047
                        0.0
                            2.46
                                      0 0.4880 6.153
                                                             3.2797
                                                      68.8
## 187 50.0
             0.05602
                        0.0
                             2.46
                                      0 0.4880 7.831
                                                      53.6
                                                             3.1992
                                                                       3 193
## 188 32.0
             0.07875
                       45.0
                            3.44
                                      0 0.4370 6.782
                                                      41.1
                                                             3.7886
                                                                       5 398
## 189 29.8
             0.12579
                       45.0
                             3.44
                                      0 0.4370 6.556
                                                      29.1
                                                             4.5667
                                                                       5 398
## 190 34.9
             0.08370
                       45.0
                             3.44
                                      0 0.4370 7.185
                                                      38.9
                                                             4.5667
                                                                       5 398
## 191 37.0
             0.09068
                       45.0
                             3.44
                                      0 0.4370 6.951
                                                             6.4798
                                                      21.5
                                                                       5 398
## 192 30.5
             0.06911
                       45.0
                             3.44
                                      0 0.4370 6.739
                                                      30.8
                                                             6.4798
                                                                       5 398
## 193 36.4
             0.08664
                       45.0
                             3.44
                                      0 0.4370 7.178
                                                      26.3
                                                             6.4798
                                                                       5 398
## 195 29.1
             0.01439
                       60.0
                             2.93
                                      0 0.4010 6.604
                                                             6.2196
                                                                       1 265
                                                      18.8
                                      0 0.4220 7.875
## 196 50.0
             0.01381
                       80.0
                             0.46
                                                      32.0
                                                             5.6484
                                                                       4 255
## 197 33.3
             0.04011
                       80.0
                            1.52
                                      0 0.4040 7.287
                                                             7.3090
                                                                       2 329
                                                       34.1
## 198 30.3
             0.04666
                       80.0
                             1.52
                                      0 0.4040 7.107
                                                      36.6
                                                             7.3090
                                                                       2 329
## 199 34.6
             0.03768
                       80.0
                             1.52
                                      0 0.4040 7.274
                                                      38.3
                                                             7.3090
                                                                       2 329
## 200 34.9
             0.03150
                       95.0
                             1.47
                                      0 0.4030 6.975
                                                       15.3
                                                             7.6534
                                                                       3 402
## 202 24.1
             0.03445
                       82.5
                             2.03
                                      0 0.4150 6.162
                                                       38.4
                                                             6.2700
                                                                       2 348
## 203 42.3
             0.02177
                       82.5
                            2.03
                                      0 0.4150 7.610
                                                             6.2700
                                                       15.7
                                                                       2 348
## 204 48.5
             0.03510
                       95.0
                             2.68
                                      0 0.4161 7.853
                                                      33.2
                                                             5.1180
                                                                       4 224
## 205 50.0
             0.02009
                       95.0 2.68
                                     0 0.4161 8.034
                                                      31.9
                                                             5.1180
                                                                       4 224
## 206 22.6
             0.13642
                        0.0 10.59
                                      0 0.4890 5.891
                                                      22.3
                                                             3.9454
                                                                       4 277
## 208 22.5
             0.25199
                        0.0 10.59
                                      0 0.4890 5.783
                                                      72.7
                                                             4.3549
                                                                       4 277
## 209 24.4
             0.13587
                        0.0 10.59
                                      1 0.4890 6.064
                                                      59.1
                                                             4.2392
                                                                       4 277
                                      1 0.4890 5.404
                                                      88.6
## 212 19.3
             0.37578
                        0.0 10.59
                                                             3.6650
                                                                       4 277
## 213 22.4
                        0.0 10.59
                                                             3.6526
             0.21719
                                      1 0.4890 5.807
                                                      53.8
                                                                       4 277
## 214 28.1
             0.14052
                        0.0 10.59
                                      0 0.4890 6.375
                                                      32.3
                                                             3.9454
                                                                       4 277
## 216 25.0
             0.19802
                        0.0 10.59
                                      0 0.4890 6.182
                                                      42.4
                                                             3.9454
                                                                       4 277
                                                                       5 276
## 218 28.7
             0.07013
                        0.0 13.89
                                      0 0.5500 6.642
                                                      85.1
                                                             3.4211
                                                             2.8893
                                                                       5 276
## 219 21.5
             0.11069
                        0.0 13.89
                                      1 0.5500 5.951
                                                      93.8
## 220 23.0
             0.11425
                        0.0 13.89
                                      1 0.5500 6.373
                                                      92.4
                                                             3.3633
                                                                       5 276
## 221 26.7
             0.35809
                        0.0
                            6.20
                                      1 0.5070 6.951
                                                      88.5
                                                             2.8617
                                                                       8 307
## 223 27.5
             0.62356
                             6.20
                        0.0
                                      1 0.5070 6.879
                                                      77.7
                                                             3.2721
                                                                       8 307
                                                      78.3
## 225 44.8
             0.31533
                        0.0
                             6.20
                                      0 0.5040 8.266
                                                             2.8944
                                                                       8 307
## 226 50.0
             0.52693
                        0.0
                             6.20
                                      0 0.5040 8.725
                                                      83.0
                                                             2.8944
                                                                       8 307
## 227 37.6
             0.38214
                        0.0
                             6.20
                                      0 0.5040 8.040
                                                      86.5
                                                             3.2157
                                                                       8 307
## 228 31.6
             0.41238
                        0.0
                             6.20
                                      0 0.5040 7.163
                                                      79.9
                                                             3.2157
                                                                       8 307
## 230 31.5
             0.44178
                        0.0
                             6.20
                                      0 0.5040 6.552
                                                      21.4
                                                             3.3751
                                                                       8 307
## 231 24.3 0.53700
                        0.0
                             6.20
                                      0 0.5040 5.981
                                                      68.1 3.6715
                                                                       8 307
```

```
## 234 48.3 0.33147
                        0.0 6.20
                                      0 0.5070 8.247
                                                       70.4
                                                             3.6519
                                                                       8 307
             0.44791
                             6.20
## 235 29.0
                                      1 0.5070 6.726
                                                                       8 307
                        0.0
                                                       66.5
                                                             3.6519
## 236 24.0
             0.33045
                        0.0
                             6.20
                                      0 0.5070 6.086
                                                       61.5
                                                             3.6519
                                                                       8 307
## 237 25.1
             0.52058
                        0.0
                             6.20
                                      1 0.5070 6.631
                                                             4.1480
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                                                       76.5
## 239 23.7
             0.08244
                       30.0
                             4.93
                                      0 0.4280 6.481
                                                       18.5
                                                             6.1899
                                                                       6 300
## 240 23.3
             0.09252
                       30.0
                            4.93
                                      0 0.4280 6.606
                                                       42.2
                                                             6.1899
                                                                       6 300
                       30.0
                                      0 0.4280 6.095
                                                             6.3361
## 242 20.1
             0.10612
                             4.93
                                                       65.1
                                                                       6 300
## 243 22.2
             0.10290
                       30.0
                             4.93
                                      0 0.4280 6.358
                                                       52.9
                                                             7.0355
                                                                       6 300
## 244 23.7
             0.12757
                       30.0
                             4.93
                                      0 0.4280 6.393
                                                        7.8
                                                             7.0355
                                                                       6 300
## 246 18.5
             0.19133
                       22.0
                             5.86
                                      0 0.4310 5.605
                                                       70.2
                                                             7.9549
                                                                       7 330
## 247 24.3
             0.33983
                       22.0
                             5.86
                                      0 0.4310 6.108
                                                       34.9
                                                             8.0555
                                                                       7 330
## 248 20.5
             0.19657
                       22.0
                             5.86
                                      0 0.4310 6.226
                                                             8.0555
                                                                         330
                                                       79.2
                                                                       7
## 249 24.5
             0.16439
                       22.0
                             5.86
                                      0 0.4310 6.433
                                                       49.1
                                                             7.8265
                                                                       7
                                                                         330
             0.19073
## 250 26.2
                       22.0
                                      0 0.4310 6.718
                                                             7.8265
                             5.86
                                                       17.5
                                                                       7
                                                                         330
## 251 24.4
             0.14030
                       22.0
                             5.86
                                      0 0.4310 6.487
                                                       13.0
                                                             7.3967
                                                                         330
                                                                       7
## 252 24.8
             0.21409
                       22.0
                             5.86
                                      0 0.4310 6.438
                                                        8.9
                                                             7.3967
                                                                       7
                                                                         330
## 254 42.8
             0.36894
                       22.0
                             5.86
                                      0 0.4310 8.259
                                                             8.9067
                                                                       7 330
                                                        8.4
  255 21.9
             0.04819
                       80.0
                             3.64
                                      0 0.3920 6.108
                                                       32.0
                                                             9.2203
                                                                       1 315
## 256 20.9
             0.03548
                       80.0
                             3.64
                                      0 0.3920 5.876
                                                       19.1
                                                             9.2203
                                                                       1 315
## 258 50.0
             0.61154
                       20.0
                             3.97
                                      0 0.6470 8.704
                                                       86.9
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                                                                       5 264
## 260 30.1
             0.65665
                       20.0
                             3.97
                                      0 0.6470 6.842 100.0
                                                             2.0107
                                                                       5 264
## 262 43.1
             0.53412
                       20.0
                             3.97
                                      0 0.6470 7.520
                                                       89.4
                                                             2.1398
                                                                       5
                                                                         264
             0.82526
                       20.0
                             3.97
                                      0 0.6470 7.327
                                                             2.0788
## 264 31.0
                                                       94.5
                                                                       5 264
## 265 36.5
             0.55007
                             3.97
                                      0 0.6470 7.206
                                                             1.9301
                       20.0
                                                       91.6
                                                                       5 264
                       20.0
                                                       62.8
## 266 22.8
             0.76162
                             3.97
                                      0 0.6470 5.560
                                                             1.9865
                                                                       5 264
## 267 30.7
             0.78570
                       20.0
                             3.97
                                      0 0.6470 7.014
                                                       84.6
                                                             2.1329
                                                                       5 264
## 268 50.0
             0.57834
                       20.0
                             3.97
                                      0 0.5750 8.297
                                                       67.0
                                                             2.4216
                                                                         264
                                                                       5
## 269 43.5
                                      0 0.5750 7.470
             0.54050
                       20.0
                             3.97
                                                       52.6
                                                             2.8720
                                                                       5
                                                                         264
## 270 20.7
             0.09065
                       20.0
                             6.96
                                      1 0.4640 5.920
                                                             3.9175
                                                                       3 223
                                                       61.5
## 271 21.1
             0.29916
                       20.0
                             6.96
                                      0 0.4640 5.856
                                                       42.1
                                                             4.4290
                                                                       3 223
## 273 24.4
             0.11460
                       20.0
                             6.96
                                      0 0.4640 6.538
                                                       58.7
                                                             3.9175
                                                                       3 223
## 274 35.2
             0.22188
                       20.0
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                                      1 0.4640 7.691
                                                       51.8
                                                             4.3665
                                                                       3 223
## 275 32.4
             0.05644
                       40.0
                             6.41
                                      1 0.4470 6.758
                                                       32.9
                                                             4.0776
                                                                       4 254
## 276 32.0
             0.09604
                       40.0
                                      0 0.4470 6.854
                                                       42.8
                                                             4.2673
                             6.41
                                                                       4 254
## 277 33.2
             0.10469
                       40.0
                             6.41
                                      1 0.4470 7.267
                                                       49.0
                                                             4.7872
                                                                       4 254
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                       40.0
                             6.41
                                      0 0.4470 6.482
                                                             4.1403
                                                                       4 254
                                                       32.1
## 280 35.1
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                       20.0
                             3.33
                                      0 0.4429 6.812
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## 281 45.4
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                       20.0
                             3.33
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## 282 35.4
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## 283 46.0
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                             3.33
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             0.00906
                       90.0
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                                                             7.3073
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## 286 22.0
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                                                       31.3
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                                      0 0.4050 6.315
## 289 22.3
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                             5.32
                                                       45.6
                                                             7.3172
                                                                       6 293
                                                             7.3172
## 290 24.8
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                             5.32
                                      0 0.4050 6.565
                                                       22.9
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## 291 28.5
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## 292 37.3
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             0.07886
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                                                             5.1167
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                                                       18.4
                                                             5.5027
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                                                       31.1
                                                             5.9604
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## 297 27.1
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## 299 22.5
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                                      0 0.4000 6.345
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                                                                       5 358
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                                      0 0.4000 6.871
                                                       47.4
                                                             7.8278
                                                                       5 358
## 303 26.4 0.09266
                       34.0 6.09
                                      0 0.4330 6.495
                                                       18.4 5.4917
                                                                       7 329
```

```
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                      34.0 6.09
                                     0 0.4330 6.982
                                                      17.7 5.4917
                                                                      7 329
             0.05515
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                                                                      7 222
                            2.18
                                                      41.1
                                     0 0.4720 6.616
## 306 28.4
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                                                      58.1
                                                            3.3700
                                                                      7 222
                                                            3.0992
## 307 33.4
             0.07503
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                            2.18
                                     0 0.4720 7.420
                                                      71.9
                                                                      7 222
## 308 28.2
             0.04932
                       33.0
                             2.18
                                     0 0.4720 6.849
                                                      70.3
                                                            3.1827
                                                                      7
                                                                        222
## 309 22.8
             0.49298
                        0.0
                            9.90
                                     0 0.5440 6.635
                                                      82.5
                                                            3.3175
                                                                      4 304
## 311 16.1
             2.63548
                        0.0
                             9.90
                                     0 0.5440 4.973
                                                      37.8
                                                            2.5194
                                                                      4 304
## 313 19.4
             0.26169
                        0.0
                             9.90
                                     0 0.5440 6.023
                                                      90.4
                                                            2.8340
                                                                      4 304
## 314 21.6
             0.26938
                        0.0
                             9.90
                                     0 0.5440 6.266
                                                      82.8
                                                            3.2628
                                                                      4 304
## 316 16.2
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                        0.0
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                                     0 0.5440 5.705
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## 317 17.8
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                        0.0
                             9.90
                                     0 0.5440 5.914
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                                                                      4 304
## 318 19.8
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                                     0 0.5440 5.782
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                                                                      4 304
                        0.0
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## 319 23.1
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                                                      58.8
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## 320 21.0
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                        0.0
## 321 23.8
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                        0.0
## 322 23.1
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## 323 20.4
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                        0.0
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                            7.38
                                     0 0.4930 5.708
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## 327 23.0
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             0.30347
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## 328 22.2
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## 330 22.6
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                                                      38.1
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## 335 20.7
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## 338 18.5
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                                                            5.6150
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                                                      59.6
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## 346 17.5
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                                                            8.0136
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## 347 17.2
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                                                      52.3
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## 349 24.5
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                                                            8.3440
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                                                      44.4 8.7921
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## 361 25.0
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                                                      88.0
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## 363 20.8
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                        0.0 18.10
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                                                      96.2
                                                            2.1036
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                        0.0 18.10
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## 365 21.9
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## 366 27.5
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## 369 50.0
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## 373 50.0 8.26725
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## 374 13.8 11.10810
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                                     0 0.6680 4.906 100.0 1.1742
```

```
## 375 13.8 18.49820
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## 376 15.0 19.60910
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                                                     97.9
                                                            1.3163
                                                                    24 666
                                                                    24 666
## 379 13.1 23.64820
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                                     0 0.6710 6.380
                                                     96.2
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## 380 10.2 17.86670
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                        0.0 18.10
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## 385 8.8 20.08490
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                                                     91.2
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                                     0 0.7000 5.000
                                                     89.5
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                        0.0 18.10
                                     0 0.7000 4.880 100.0
                                                            1.5895
## 389 10.2 14.33370
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                                                                       666
  390 11.5
            8.15174
                        0.0 18.10
                                     0 0.7000 5.390
                                                     98.9
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                                                                    24 666
                                                     82.5
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            5.29305
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                                     0 0.7000 6.051
                                                                    24 666
                                     0 0.6930 6.193
## 394 13.8
                        0.0 18.10
                                                            1.7912
                                                                    24 666
             8.64476
                                                     92.6
## 396 13.1
             8.71675
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                                     0 0.6930 6.471
                                                     98.8
                                                            1.7257
                                                                    24 666
                        0.0 18.10
##
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             5.87205
                                     0 0.6930 6.405
                                                     96.0
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                                                                    24 666
##
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        8.5
            7.67202
                        0.0 18.10
                                     0 0.6930 5.747
                                                     98.9
                                                            1.6334
                                                                    24 666
                        0.0 18.10
                                                            1.4896
## 399
        5.0 38.35180
                                     0 0.6930 5.453 100.0
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## 400
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                        0.0 18.10
                                     0 0.6930 5.852
                                                     77.8
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## 401
        5.6 25.04610
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                                     0 0.6930 5.987 100.0
                                                            1.5888
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        7.2 14.23620
                       0.0 18.10
                                     0 0.6930 6.343 100.0
## 402
                                                            1.5741
                                                                    24 666
                        0.0 18.10
## 404
        8.3 24.80170
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       8.5 41.52920
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## 405
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## 407 11.9 20.71620
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                                     0 0.6590 4.138 100.0
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## 408 27.9 11.95110
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## 409 17.2 7.40389
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## 410 27.5 14.43830
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## 411 15.0 51.13580
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## 412 17.2 14.05070
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## 417 7.5 10.83420
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## 418 10.4 25.94060
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## 419 8.8 73.53410
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## 421 16.7 11.08740
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## 422 14.2
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## 425 11.7 8.79212
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## 426 8.3 15.86030
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## 427 10.2 12.24720
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## 429 11.0 7.36711
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## 430 9.5 9.33889
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## 431 14.5 8.49213
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## 434 14.3 5.58107
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## 435 11.7 13.91340
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## 436 13.4 11.16040
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## 439
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## 440 12.8 9.39063
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## 441 10.5 22.05110
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## 442 17.1 9.72418
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```
## 443 18.4 5.66637
                        0.0 18.10
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## 444 15.4 9.96654
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## 452 15.2
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## 454 17.8
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## 455 14.9
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## 457 12.7
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## 458 13.5
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## 459 14.9
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## 461 16.4
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## 471 19.9
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                        0.0 18.10
                                     0 0.5800 6.167
                                                            3.0334
                                                      84.0
                                                                     24 666
## 472 19.6
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                        0.0 18.10
                                     0 0.5320 6.229
                                                            3.0993
                                                      90.7
                                                                     24 666
## 473 23.2
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                                                            2.8965
                                                      75.0
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                                     0 0.6140 6.980
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                                                      95.4
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                                                                     24 666
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## 479 14.6 10.23300
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                                                      96.7
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## 480 21.4 14.33370
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                                     0 0.5830 5.905
                                                      53.2
                                                            3.1523
                                                                     24 666
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                                                                      4 711
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                                     0 0.6090 5.983
                                                      98.8
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                                                                      4 711
## 493 20.1
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                                     0 0.6090 5.983
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## 497 19.7
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                                                      72.9
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                                                                      6 391
                            9.69
                                     0 0.5850 5.794
                                                      70.6
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                                                                      6 391
                                     0 0.5850 6.019
## 499 21.2
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                             9.69
                                                      65.3
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                                                                      6 391
## 500 17.5
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                                                                      6 391
## 502 22.4
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                        0.0 11.93
                                                      69.1
                                                                      1 273
## 503 20.6
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                                                                      1 273
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##
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## 2
          17.8 396.90 9.14
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17.8 392.83 4.03
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## 6
          18.7 394.12 5.21
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## 9
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## 10
          15.2 386.71 17.10
## 12
          15.2 396.90 13.27
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## 17
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          21.0 376.57 21.02
## 21
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          15.1 392.90
                       3.95
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## 62
          19.7 378.08 14.44
          19.7 396.90 6.73
## 63
## 64
          19.7 395.58 9.50
## 66
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## 67
          16.1 396.90 10.24
## 68
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          19.0 395.63 7.22
## 82
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          18.5 392.30
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## 91
          17.8 392.18
                      8.81
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          14.7 88.63 16.14
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          15.2 393.87
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          15.2 390.49
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          12.6 396.90
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          12.6 392.20
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          14.7 390.55 2.88
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          19.1 377.07
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          16.4 395.18
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## 366
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                 3.65 17.16
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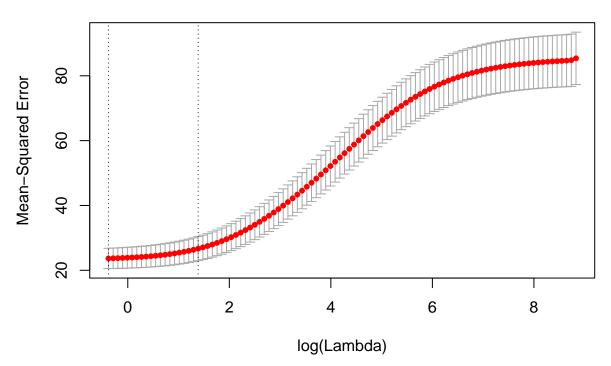
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          20.2 318.01 17.79
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          20.2
## 457
          20.2 10.48 19.01
## 458
          20.2
                 3.50 16.94
## 459
          20.2 272.21 16.23
## 461
          20.2 255.23 16.42
## 462
          20.2 391.43 14.65
          20.2 396.90 13.99
## 463
## 466
          20.2 334.40 14.13
## 467
          20.2 22.01 17.15
          20.2 331.29 21.32
## 468
## 469
          20.2 368.74 18.13
## 470
          20.2 396.90 14.76
## 471
          20.2 396.90 16.29
## 472
          20.2 395.33 12.87
## 473
          20.2 393.37 14.36
## 474
          20.2 374.68 11.66
## 475
          20.2 352.58 18.14
## 476
          20.2 302.76 24.10
## 477
          20.2 396.21 18.68
## 478
          20.2 349.48 24.91
## 479
          20.2 379.70 18.03
## 480
          20.2 383.32 13.11
## 483
          20.2 395.28 7.01
## 484
          20.2 392.92 10.42
## 485
          20.2 370.73 13.34
## 486
          20.2 388.62 10.58
          20.2 388.22 11.45
## 488
## 490
          20.1 344.05 23.97
## 492
          20.1 390.11 18.07
## 493
          20.1 396.90 13.35
          19.2 396.90 12.01
## 494
## 495
          19.2 396.90 13.59
          19.2 393.29 17.60
## 496
          19.2 396.90 21.14
## 497
## 498
          19.2 396.90 14.10
## 499
          19.2 396.90 12.92
          19.2 395.77 15.10
## 500
## 501
          19.2 396.90 14.33
          21.0 391.99 9.67
## 502
## 503
          21.0 396.90 9.08
## 505
          21.0 393.45 6.48
```

```
## 506  21.0 396.90 7.88

x <- model.matrix(MEDV~., train)[,-1]
y = train$MEDV
y.test = y[-trainIndex]

#perform cross-validation to choose tuning parameter lambda
cv.out <- cv.glmnet(x, y, alpha = 0)
plot(cv.out)</pre>
```

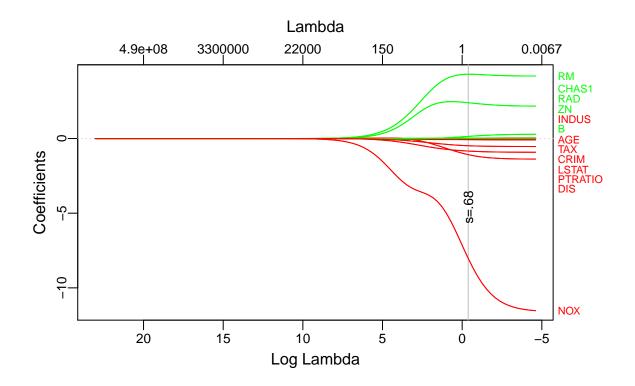
#### 



```
#remove intercept
allnames<-setdiff(allnames,allnames[grep("Intercept",allnames)])

#assign colors
cols<-rep("gray",length(allnames))
cols[allnames %in% coef.increase]<-"green"  # higher medv is good
cols[allnames %in% coef.decrease]<-"red"  # lower medv is not

plot_glmnet(ridge.mod,label=TRUE,s=bestlambda,col=cols)</pre>
```



To select the best model, we now use 10x10-CV using the lambda that best minimised the error in cross-validation, which is lambda.ridge.

```
trainContrl <- trainControl (method="repeatedcv", number=10, repeats=10)
model <- train(MEDV ~ ., data = train, trControl=trainContrl, method='glmnet',tuneGrid=expand.grid(alph model.ridge.FINAL <- glmnet(x, y, alpha = 0, lambda = bestlambda)

normalized <- (length(train$MEDV)-1)*var(train$MEDV)
NMSE.ridge.train.error <- crossprod(predict (model) - train$MEDV) / normalized
normTest <- (length(test$MEDV)-1)*var(test$MEDV)
sse_raw <- test$MEDV - model.ridge.FINAL$a0- data.matrix(test[,-dim(train)[2]]) %*% model.ridge.FINAL$b
sse <- crossprod (as.matrix(sse_raw))

NMSE.ridge.test.error <- sse/normTest</pre>
```

Table 2: Model Errors Summary

| regression_method | train_MSE     | test_MSE |
|-------------------|---------------|----------|
| ridge regression  | 0.255 4101.96 |          |