VariableSelection-HittersData

SP 28/10/2019

```
library(car)
## Loading required package: carData
library(MASS)
library(LEAP)
## Warning: package 'LEAP' was built under R version 3.6.1
library(dplyr)
##
## Attaching package: 'dplyr'
## The following object is masked from 'package:MASS':
##
##
       select
## The following object is masked from 'package:car':
##
##
       recode
## The following objects are masked from 'package:stats':
##
##
       filter, lag
## The following objects are masked from 'package:base':
##
       intersect, setdiff, setequal, union
##
library(leaps)
## Warning: package 'leaps' was built under R version 3.6.1
library(ISLR)
## Warning: package 'ISLR' was built under R version 3.6.1
ds<-read.csv("Hitters.csv")</pre>
head(ds)
```

```
AtBat Hits HmRun Runs RBI Walks Years CatBat CHit CHmRun CRun CRBI
## 1
       293
              66
                          30
                              29
                                     14
                                                  293
                                                         66
                                                                      30
                                                                            29
                     1
                                             1
                                                                  1
             950
                                                        835
## 2
       315
                     7
                          24
                              38
                                     39
                                            14
                                                 3449
                                                                 69
                                                                     321
                                                                          414
## 3
       479
             130
                     18
                          66
                              72
                                     76
                                             3
                                                 1624
                                                        457
                                                                 63
                                                                     224
                                                                          266
## 4
                              78
                                                 5628 1575
                                                                     828
                                                                          838
       496
             141
                     20
                          65
                                     37
                                            11
                                                                225
## 5
       321
              87
                     10
                          39
                              42
                                     30
                                             2
                                                  396
                                                       101
                                                                 12
                                                                      48
                                                                            46
             169
                                                                     501
## 6
       594
                      4
                          74
                              51
                                     35
                                            11
                                                 4408 1133
                                                                 19
                                                                          336
     CWalks League Division PutOuts Assists Errors Salary NewLeague
##
## 1
          14
                  Α
                            Ε
                                   446
                                             33
                                                     20
                                                            NA
                                                                        Α
## 2
        375
                  N
                            W
                                   632
                                             43
                                                     10
                                                         475.0
                                                                        N
## 3
                            W
                                   880
                                                         480.0
        263
                  Α
                                             82
                                                    14
                                                                        Α
## 4
        354
                  N
                            Е
                                   200
                                             11
                                                     3
                                                         500.0
                                                                        N
## 5
         33
                  N
                            Ε
                                   805
                                             40
                                                     4
                                                          91.5
                                                                        N
                            W
## 6
        194
                                   282
                                            421
                                                    25
                                                        750.0
                                                                        Α
                  Α
```

dim(ds)

[1] 322 20

names(ds)

```
"RBI"
   [1] "AtBat"
                     "Hits"
                                  "HmRun"
                                              "Runs"
##
##
   [6] "Walks"
                     "Years"
                                  "CatBat"
                                              "CHit"
                                                           "CHmRun"
## [11] "CRun"
                     "CRBI"
                                 "CWalks"
                                              "League"
                                                           "Division"
## [16] "PutOuts"
                                              "Salary"
                     "Assists"
                                  "Errors"
                                                           "NewLeague"
```

HmRun

Runs

Hits

summary(ds)

AtBat

##

## ## ## ##	Min.: 16.0 1st Qu::255.2 Median::379.5 Mean::380.9	Min. : 1.0 1st Qu.: 64.0 Median : 96.0 Mean :103.7	1st Qu.: 4.00 1 Median: 8.00 M	fin. : 0.00 lst Qu.: 30.25 fedian : 48.00 fean : 50.91
##	3rd Qu.:512.0	3rd Qu.:137.8	3rd Qu.:16.00 3	3rd Qu.: 69.00
##	Max. :687.0	Max. :950.0	Max. :40.00 N	Max. :130.00
##				
##	RBI	Walks	Years	CatBat
##	Min. : 0.00	Min. : 0.00	Min. : 1.000	Min. : 19.0
##	1st Qu.: 28.00	1st Qu.: 22.00	1st Qu.: 4.000	1st Qu.: 816.8
##	Median : 44.00	Median : 35.00	Median : 6.000	Median : 1928.0
##	Mean : 48.03	Mean : 38.74	Mean : 7.444	Mean : 2648.7
##	3rd Qu.: 64.75	3rd Qu.: 53.00	3rd Qu.:11.000	3rd Qu.: 3924.2
##	Max. :121.00	Max. :105.00	Max. :24.000	Max. :14053.0
##				
##	CHit	CHmRun	CRun	CRBI
##	Min. : 4.0	Min. : 0.00	Min. : 1.0	Min. : 0.00
##	1st Qu.: 209.0	1st Qu.: 14.00	1st Qu.: 100.2	1st Qu.: 88.75
##	Median : 508.0	Median : 37.50	Median : 247.0	Median : 220.50
##	Mean : 717.6	Mean : 69.49	Mean : 358.8	Mean : 330.12
##	3rd Qu.:1059.2	3rd Qu.: 90.00	3rd Qu.: 526.2	3rd Qu.: 426.25
## ##	Max. :4256.0	Max. :548.00	Max. :2165.0	Max. :1659.00

```
##
       CWalks
                     League Division
                                         PutOuts
                                                          Assists
                                                     Min. : 0.0
   Min. : 0.00
                             E:157
                                      Min. : 0.0
##
                     A:175
   1st Qu.: 67.25
                                      1st Qu.: 109.2
                     N:147
                             W:165
                                                      1st Qu.: 7.0
  Median : 170.50
                                      Median : 212.0
##
                                                      Median: 39.5
##
   Mean : 260.24
                                      Mean : 288.9
                                                       Mean :106.9
##
   3rd Qu.: 339.25
                                      3rd Qu.: 325.0
                                                       3rd Qu.:166.0
   Max. :1566.00
                                            :1378.0
                                      Max.
                                                       Max. :492.0
##
##
       Errors
                       Salary
                                    NewLeague
                   Min. : 67.5
##
   Min. : 0.00
                                    A:176
   1st Qu.: 3.00
                   1st Qu.: 190.0
                                    N:146
  Median: 6.00
##
                   Median: 425.0
## Mean
         : 8.04
                   Mean
                          : 535.9
##
                   3rd Qu.: 750.0
  3rd Qu.:11.00
## Max.
          :32.00
                          :2460.0
                   Max.
##
                   NA's
                          :59
ds=na.omit(ds) # removing the NA's of the Salary
dim(ds)
## [1] 263 20
model1=lm(Salary~., data=ds)
summary(model1)
##
## Call:
## lm(formula = Salary ~ ., data = ds)
## Residuals:
##
               1Q Median
                               3Q
## -869.56 -193.32 -22.83 134.60 1873.28
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 145.22575 92.75984
                                     1.566 0.118741
## AtBat
                            0.46111 -1.409 0.160141
                -0.64967
## Hits
                 0.39145
                            0.37498
                                      1.044 0.297562
## HmRun
                -1.83802
                            5.96208 -0.308 0.758129
## Runs
                2.94786
                            2.46373
                                     1.197 0.232666
## RBI
                 1.22712
                            2.53702
                                     0.484 0.629046
## Walks
                 4.47276
                                      2.532 0.011970 *
                            1.76643
## Years
                -1.80218
                          12.71370 -0.142 0.887394
## CatBat
                -0.34012
                            0.12566
                                     -2.707 0.007278 **
## CHit
                 1.15335
                            0.59559
                                      1.936 0.053970
## CHmRun
                 0.89954
                            1.60684
                                      0.560 0.576116
## CRun
                            0.70857
                 0.61973
                                      0.875 0.382649
## CRBI
                 0.37370
                            0.68990
                                      0.542 0.588539
                                    -1.713 0.087947 .
## CWalks
                            0.32187
                -0.55144
## LeagueN
                78.50054
                           80.50542
                                      0.975 0.330482
              -122.89677
## DivisionW
                           41.10013 -2.990 0.003075 **
## PutOuts
                 0.27614
                            0.07902
                                      3.495 0.000564 ***
## Assists
                 0.45110
                            0.22449
                                      2.009 0.045592 *
```

```
reg_all=regsubsets(Salary~., data=ds, nvmax=7)
summary(reg_all)
## Subset selection object
## Call: regsubsets.formula(Salary ~ ., data = ds, nvmax = 7)
## 19 Variables (and intercept)
##
             Forced in Forced out
## AtBat
                  FALSE
                             FALSE
## Hits
                  FALSE
                             FALSE
## HmRun
                  FALSE
                             FALSE
## Runs
                  FALSE
                             FALSE
## RBI
                  FALSE
                             FALSE
## Walks
                  FALSE
                             FALSE
## Years
                  FALSE
                             FALSE
## CatBat
                  FALSE
                             FALSE
## CHit
                  FALSE
                             FALSE
```

CHmRun

CWalks

LeagueN

PutOuts

Assists

Errors

DivisionW

NewLeagueN

CRun

CRBI

FALSE

1 subsets of each size up to 7

FALSE

FALSE

FALSE

FALSE

FALSE

FALSE

FALSE

FALSE

FALSE

FALSE

```
## Selection Algorithm: exhaustive
##
            AtBat Hits HmRun Runs RBI Walks Years CatBat CHit CHmRun CRun
     (1)""
                                  11 11 11 11
     (1)""
## 2
     (1)""
                  .. ..
## 3
     (1)""
## 4
     (1)""
     (1)
                                                   "*"
## 6
## 7
     (1)
            11 11
##
            CRBI CWalks LeagueN DivisionW PutOuts Assists Errors NewLeagueN
                                11 11
## 1
      (1)"*"
     (1)"*"
## 2
                        11 11
                                11 11
                                                   .. ..
     (1)"*"
                                          "*"
     (1)"*"
                                "*"
                                          "*"
## 4
     (1)""
## 5
                        11 11
                                "*"
                                           "*"
                                                   11 11
     (1)""
                        11 11
                                "*"
                                           "*"
## 6
## 7 (1)""
                                "*"
                                           "*"
                                                           11 11
coef(reg_all, 7)
##
    (Intercept)
                       Walks
                                   CatBat
                                                   \mathtt{CHit}
                                                              CHmRun
##
   119.5168836
                   5.6070682
                               -0.3563967
                                              1.5622172
                                                           1.5675278
                                  PutOuts
##
         CWalks
                   DivisionW
     -0.4027386 -138.4992434
                                0.2464922
```

functions available in regsubset and summary

```
names(reg_all)
                                  "d"
                                               "rbar"
##
    [1] "np"
                     "nrbar"
                                                            "thetab"
                                                            "rss"
##
    [6] "first"
                     "last"
                                  "vorder"
                                               "tol"
                                                            "nbest"
## [11] "bound"
                                  "ress"
                                               "ir"
                     "nvmax"
                     "il"
## [16] "lopt"
                                  "ier"
                                               "xnames"
                                                            "method"
## [21] "force.in"
                     "force.out" "sserr"
                                               "intercept" "lindep"
## [26] "nullrss"
                     "nn"
                                  "call"
reg_all_summary = summary(reg_all)
names(reg_all_summary)
                                                                 "outmat" "obj"
## [1] "which" "rsq"
                          "rss"
                                    "adjr2"
                                             "ср"
                                                       "bic"
```

Forward Selection with nymax number of regressors

```
forward_reg = regsubsets(Salary~., data=ds, nvmax= 19,method="forward")
summary(forward_reg)
```

```
## Subset selection object
## Call: regsubsets.formula(Salary ~ ., data = ds, nvmax = 19, method = "forward")
## 19 Variables (and intercept)
##
                Forced in Forced out
## AtBat
                     FALSE
                                  FALSE
## Hits
                     FALSE
                                  FALSE
## HmRun
                     FALSE
                                   FALSE
## Runs
                                  FALSE
                     FALSE
## RBI
                     FALSE
                                   FALSE
## Walks
                     FALSE
                                  FALSE
## Years
                     FALSE
                                   FALSE
## CatBat
                     FALSE
                                  FALSE
## CHit
                     FALSE
                                  FALSE
## CHmRun
                     FALSE
                                  FALSE
## CRun
                     FALSE
                                  FALSE
## CRBI
                     FALSE
                                  FALSE
## CWalks
                     FALSE
                                  FALSE
## LeagueN
                     FALSE
                                  FALSE
## DivisionW
                     FALSE
                                  FALSE
## PutOuts
                     FALSE
                                  FALSE
## Assists
                     FALSE
                                  FALSE
## Errors
                     FALSE
                                  FALSE
## NewLeagueN
                     FALSE
                                  FALSE
## 1 subsets of each size up to 19
## Selection Algorithm: forward
               AtBat Hits HmRun Runs RBI Walks Years CatBat CHit CHmRun CRun
                                          11 11 11 11
## 1
       (1)
                       11 11
                                                                                     11 11
       (1)
                                    "*"
                                          . . . . . .
                                                      11 11
                                    "*"
                                            11
                                               "
##
   3
      (1)
                                          . . . . . .
                                                      ......
       (1)
                                    "*"
## 5
       (1)
## 6
       (1
           )
                       11 11
                             11 11
                                    "*"
                                          11 11
                                                      11 11
                                                             11 11
                                                                      11 11
                                                                            11 11
## 7
       (1)
               11 11
                                    "*"
                                                                                     اليداا
               11 11
                       11 11
                                    "*"
                                          " " "*"
                                                      . .
                                                                      11 11
                                                                                     "*"
## 8
      ( 1
           )
               11 11
                                    11 4 11
                                                      11 11
                                                                      11 🕌 11
                                                                                     11 🕌 11
                                                             11 🕌 11
## 9
       (1
           )
                       11 11
                             11 11
                                    "*"
                                            11
                                                      11 11
                                                                      "*"
                                                                            11 11
                                                                                     "*"
## 10
        (1)
                                    11 * 11
                                                                      11 * 11
## 11
        ( 1
             )
               "*"
                                                             "*"
                                                                                     11 * 11
## 12
        (1)
               "*"
                                                              "*"
                                                                      "*"
                                                                                     "*"
               "*"
                       11 * 11
                             11 11
                                    "*"
                                          11 11
                                                              11 * 11
                                                                      "*"
                                                                            11 11
                                                                                     "*"
## 13
        ( 1
             )
                                    "*"
                                                                      "*"
## 14
        (1)
               "*"
                       "*"
                                                              "*"
                                                                                     "*"
                                          11 11
                             11 11
                                    "*"
                                                      .. ..
                                                                      "*"
                                                                            11 11
## 15
        (1)
               "*"
                       "*"
                                                             "*"
                                                                                     "*"
               "*"
                       "*"
                                    "*"
                                                              "*"
                                                                      "*"
                                                                            "*"
                                                                                     "*"
## 16
        (1)
## 17
        (1
                       "*"
                             11 11
                                    "*"
                                                      11 11
                                                              "*"
                                                                      "*"
                                                                            "*"
                                                                                     "*"
## 18
        (1)
               "*"
                                                                                     "*"
                                          "*" "*"
                       "*"
                             "*"
                                    "*"
                                                      11 🕌 11
                                                             "*"
                                                                      "*"
                                                                                     "*"
## 19
        (1)
               "*"
                                                                            "*"
##
               CRBI
                     CWalks LeagueN DivisionW PutOuts Assists Errors NewLeagueN
               "*"
                      11 11
                              11 11
                                        11 11
                                                    11 11
                                                             11 11
                                                                       11 11
                                                                                11 11
## 1
       (1)
               "*"
                                        11 11
## 2
      (1)
               "*"
                      11 11
                                        .. ..
                                                    "*"
                                                                       11 11
## 3
      (1)
                                        "*"
                                                    "*"
## 4
      ( 1
               "*"
           )
## 5
               "*"
                      11 11
                              11 11
                                        "*"
                                                    "*"
                                                                11
                                                                       11 11
      (1
           )
                      "*"
                              11 11
                                        "*"
                                                    "*"
               "*"
## 6
      ( 1
           )
                "*"
                              11 11
                                        "*"
                                                    "*"
                                                                11
                                                                       11 11
                                                                                11 11
## 7
      (1)
                                                    "*"
                                                                                11 11
## 8 (1)
               "*"
                      11 * 11
                                        11 * 11
```

```
"*"
                                                "*"
                                                         11 11
## 9 (1)
                                     "*"
                                                "*"
## 10 (1)
                                     "*"
                                                "*"
                                                         11 * 11
## 11
              "*"
       (1)
## 12 (1)
              "*"
                                     "*"
                                                         "*"
                                     "*"
                                                "*"
                                                         11 * 11
                                                                  11 * 11
## 13
       ( 1
            )
              "*"
                                                "*"
## 14
       ( 1
              "*"
                                     "*"
                                     "*"
                                                "*"
                                                                  "*"
## 15
       ( 1
                                                         "*"
                            "*"
                                     "*"
                                                "*"
                                                         "*"
                                                                  "*"
                                                                          "*"
## 16
       (1)
                            "*"
                                     "*"
                                                "*"
                                                                  "*"
## 17
       (1
            )
                                                         "*"
                                                                          "*"
                                     "*"
                                                "*"
                                                                  "*"
                                                                          "*"
## 18
           )
              "*"
                            "*"
                                                         "*"
       ( 1
                                     "*"
                                                         "*"
                                                                          "*"
## 19
names(forward_reg)
    [1] "np"
                      "nrbar"
                                    "d"
                                                 "rbar"
                                                               "thetab"
##
    [6] "first"
                      "last"
                                    "vorder"
                                                 "tol"
                                                               "rss"
```

"ir"

"xnames"

"intercept" "lindep"

"nbest"

"method"

Backward Elimination with nymax number of regressors

"force.out" "sserr"

"ress"

"ier"

"call"

"nvmax"

"il"

"nn"

[11] "bound"

[16] "lopt"

[21] "force.in"

[26] "nullrss"

```
backward_reg = regsubsets(Salary~., data=ds, nvmax= 19, method="backward")
summary(backward reg)
## Subset selection object
## Call: regsubsets.formula(Salary ~ ., data = ds, nvmax = 19, method = "backward")
## 19 Variables (and intercept)
              Forced in Forced out
##
## AtBat
                  FALSE
                             FALSE
                  FALSE
## Hits
                             FALSE
## HmRun
                  FALSE
                             FALSE
## Runs
                  FALSE
                             FALSE
## RBI
                  FALSE
                             FALSE
## Walks
                  FALSE
                             FALSE
## Years
                  FALSE
                             FALSE
## CatBat
                  FALSE
                             FALSE
## CHit
                  FALSE
                             FALSE
## CHmRun
                  FALSE
                             FALSE
## CRun
                  FALSE
                             FALSE
## CRBI
                  FALSE
                             FALSE
## CWalks
                  FALSE
                             FALSE
## LeagueN
                  FALSE
                             FALSE
## DivisionW
                  FALSE
                             FALSE
## PutOuts
                  FALSE
                             FALSE
## Assists
                  FALSE
                             FALSE
## Errors
                  FALSE
                             FALSE
## NewLeagueN
                  FALSE
                             FALSE
## 1 subsets of each size up to 19
## Selection Algorithm: backward
```

```
AtBat Hits HmRun Runs RBI Walks Years CatBat CHit CHmRun CRun
##
       (1)
                           11
                               11 11
                                       11 11
                                              11 11 11 11
                                                           11 11
                                                                   11 11
                                                                             "*"
                                                                                   11 11
## 1
                 11 11
                                                " "*"
                                       11 11
                                                                             11 * 11
##
       (1)
##
   3
       (1)
                                                                   "*"
                                       11 11
                 11 11
                                                           11 11
                                                                   "*"
                                                                             "*"
                                                                                   11 11
##
   4
        (1
             )
                           "
                                                              "
##
   5
       (1
                                                                   "*"
                                                                             "*"
                 11 11
                                       11 11
##
   6
        (1
                                                           11 11
                                                                   "*"
                                                                             "*"
                                                                                   11 11
                                                                   "*"
                                                                             "*"
## 7
        (1
            )
##
   8
        (1
             )
                                        11 11
                                                 11
                                                                   11 * 11
                                                                             11 * 11
                                                                                   11 11
                                                                                             "*"
##
   9
        (1)
                                                                   "*"
                                                                             "*"
                                                                                             "*"
                11 11
                                       "*"
                                                 11
                                                           ......
##
   10
         (1)
                                                                   "*"
                                                                             "*"
                                                                                   11 11
                                                                                             11 * 11
         ( 1
              )
                 "*"
                                        "*"
                                                                   "*"
                                                                             "*"
                                                                                             "*"
##
   11
                                11
                                                                                   11 11
##
   12
         (1
              )
                 "*"
                         11 11
                                        "*"
                                              11
                                                 11
                                                           11 11
                                                                   "*"
                                                                             "*"
                                                                                             "*"
                 "*"
                                        "*"
                                                                             "*"
                                                                   "*"
                                                                                             "*"
##
   13
         (1
              )
##
   14
         (1
              )
                                11 11
                                                           11 11
                                                                   "*"
                                                                             "*"
                                                                                   11 11
                                                                                             "*"
                 "*"
                                        "*"
                                                                   اليواا
                                                                             11 🕌 11
                                                                                             "*"
##
   15
         (
           1
              )
##
   16
         (1
              )
                 "*"
                                11 11
                                        "*"
                                                                             "*"
                                                                                             "*"
                                       "*"
                                                                             "*"
                                                                                             "*"
         (1)
                 "*"
                                                                   "*"
                                                                                   "*"
##
   17
   18
                 "*"
                                       "*"
                                                                   "*"
                                                                             "*"
                                                                                             "*"
##
         (1)
                                                                                             "*"
                                        "*"
                                              "*" "*"
                                                                                   "*"
           1)
                 "*"
                         "*"
                                "*"
                                                           11 * 11
                                                                   11 * 11
                                                                             "*"
##
   19
         (
##
                 CRBI CWalks LeagueN DivisionW PutOuts Assists Errors NewLeagueN
##
       (1)
                 11 11
                                           11 11
                                                         11 11
                                                                              11 11
##
   2
        (1
                                           .. ..
                                                         11 11
                                                                              11 11
                                                                                         11
                                 .. ..
                                           .. ..
                                                         .. ..
                                                                              11 11
                                                                                         "
##
   3
        (
          1
             )
## 4
       (1)
##
       (1)
                 11 11
                                           "*"
                                                         "*"
                                                                                          11
                 "*"
                                           "*"
                                                         "*"
##
   6
        (1
            )
##
        (1
             )
                 "*"
                                 11 11
                                           "*"
                                                         "*"
                                                                                          "
                 "*"
                                           "*"
                                                         "*"
## 8
       ( 1
            )
   9
        (1
                                           "*"
                                                         "*"
                                                                                         11
##
                        "*"
                                           "*"
                                                         "*"
                                                                   "*"
                 "*"
## 10
         (1)
                                 11 11
##
   11
         (
           1
              )
                 "*"
                        "*"
                                           "*"
                                                         "*"
                                                                   "*"
                                                                                         11
                                                                              "*"
         (1
              )
                 "*"
                        11 🕌 11
                                           "*"
                                                         "*"
                                                                   11 🕌 11
##
   12
                 "*"
                                           "*"
                                                         "*"
                                                                   "*"
                                                                              "*"
                                                                                       . .
##
   13
         (1)
                                                                                       11 11
                        "*"
                                 "*"
                                           "*"
                                                         "*"
                                                                   "*"
                                                                              "*"
                 "*"
##
   14
           1
              )
                 "*"
                                           "*"
                                                         "*"
                                                                   "*"
                                                                              "*"
                                                                                       "*"
##
   15
         (1
                                           "*"
                                                                                       "*"
                                                         "*"
                                                                              11 * 11
##
   16
         ( 1
                                 11 * 11
                                                                   "*"
## 17
         (1
              )
                 "*"
                                 "*"
                                           "*"
                                                         "*"
                                                                   "*"
                                                                              "*"
                                                                                       "*"
                        "*"
                                 "*"
                                           "*"
                                                         "*"
                                                                   "*"
                                                                              "*"
                                                                                       "*"
## 18
         (
           1
              )
                 "*"
                                           "*"
                                                         "*"
                                                                   "*"
                                                                              "*"
                                                                                       "*"
## 19
         (1)
                "*"
```

names(backward_reg)

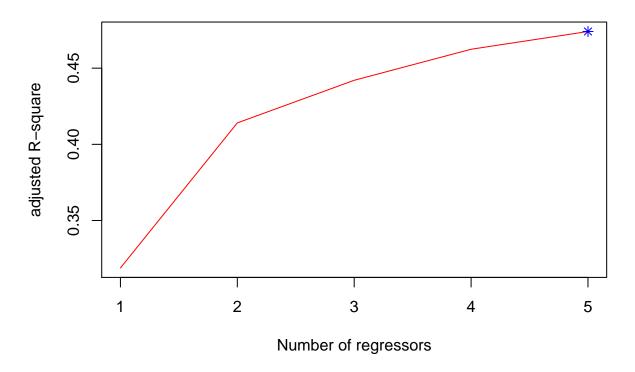
```
[1] "np"
                      "nrbar"
                                   "d"
                                                 "rbar"
                                                              "thetab"
##
    [6] "first"
                                                 "tol"
                                                              "rss"
##
                      "last"
                                   "vorder"
                                                 "ir"
                                                              "nbest"
##
   [11]
        "bound"
                      "nvmax"
                                   "ress"
   [16]
        "lopt"
                      "il"
                                   "ier"
                                                              "method"
##
                                                 "xnames"
   [21]
        "force.in"
                      "force.out"
                                   "sserr"
                                                 "intercept"
                                                              "lindep"
##
   [26] "nullrss"
                      "nn"
                                   "call"
```

Variable Selection using nvmax=5

```
reg_all_5 = regsubsets(Salary~., data=ds, nvmax=5)
\#reg\_all\_5
summary_5 = summary(reg_all_5)
summary_5
## Subset selection object
## Call: regsubsets.formula(Salary ~ ., data = ds, nvmax = 5)
## 19 Variables (and intercept)
##
              Forced in Forced out
## AtBat
                  FALSE
                              FALSE
## Hits
                  FALSE
                              FALSE
## HmRun
                  FALSE
                              FALSE
## Runs
                  FALSE
                              FALSE
## RBI
                  FALSE
                              FALSE
## Walks
                  FALSE
                              FALSE
## Years
                  FALSE
                              FALSE
## CatBat
                  FALSE
                              FALSE
## CHit
                  FALSE
                              FALSE
## CHmRun
                  FALSE
                              FALSE
## CRun
                  FALSE
                              FALSE
## CRBI
                  FALSE
                              FALSE
## CWalks
                  FALSE
                              FALSE
## LeagueN
                  FALSE
                              FALSE
## DivisionW
                  FALSE
                              FALSE
## PutOuts
                  FALSE
                              FALSE
## Assists
                  FALSE
                              FALSE
## Errors
                  FALSE
                              FALSE
## NewLeagueN
                  FALSE
                              FALSE
## 1 subsets of each size up to 5
## Selection Algorithm: exhaustive
##
            AtBat Hits HmRun Runs RBI Walks Years CatBat CHit CHmRun CRun
                  11 11 11 11
                              11 11 11 11 11
                                            11 11
                                                    11 11
## 1 (1)""
                                   11 11 11 11
## 2 (1)""
                   11 11
                              "*"
                                              11 11
                                                    11 11
                                                            11 11
                  11 11
                        11 11
                              "*"
                                   11 11 11 11
                                              11 11
                                                    11 11
## 3 (1)""
## 4 (1)""
                        11 11
                              "*" " " " "
## 5 (1)""
                   11 11
                        11 11
                              " " " "*"
                                              11 11
                                                    "*"
##
            CRBI CWalks LeagueN DivisionW PutOuts Assists Errors NewLeagueN
                         11 11
                                            11 11
                              11 11
                                                    11 11
                                                             11 11
## 1 ( 1 ) "*"
                 11 11
                         11 11
                                 11 11
                                            11 11
## 2 (1) "*"
                                 11 11
                                                    11 11
                         11 11
                                                             11 11
                                                                    11 11
## 3 (1) "*"
                                            "*"
## 4 ( 1 ) "*"
                         11 11
                                 "*"
                                            "*"
                                                    11 11
                                                             11 11
                                                                    11 11
## 5 (1)""""
                         11 11
                                 "*"
                                            "*"
                                                    11 11
bestsubset_5=which.max(summary_5$adjr2)
bestsubset_5
```

[1] 5

```
plot(summary_5$adjr2, xlab="Number of regressors", ylab="adjusted R-square", type ="l", col="red")
points(bestsubset_5,summary_5$adjr2[bestsubset_5],col="blue",pch = 8)
```



From the above curve we can notice that, it is not yet reached the optimum number of regressors

Variable Selection using nvmax=19

```
reg_all_19=regsubsets(Salary~., data=ds, nvmax=19)
summary(reg_all_19)
## Subset selection object
## Call: regsubsets.formula(Salary ~ ., data = ds, nvmax = 19)
## 19 Variables (and intercept)
##
              Forced in Forced out
## AtBat
                  FALSE
                             FALSE
                  FALSE
                             FALSE
## Hits
## HmRun
                  FALSE
                             FALSE
## Runs
                  FALSE
                             FALSE
## RBI
                  FALSE
                             FALSE
## Walks
                             FALSE
                  FALSE
## Years
                  FALSE
                             FALSE
## CatBat
                  FALSE
                             FALSE
```

```
## CHit
                      FALSE
                                   FALSE
## CHmRun
                      FALSE
                                   FALSE
## CRun
                      FALSE
                                   FALSE
## CRBI
                      FALSE
                                   FALSE
## CWalks
                      FALSE
                                   FALSE
                      FALSE
                                   FALSE
## LeagueN
## DivisionW
                      FALSE
                                   FALSE
                                   FALSE
## PutOuts
                      FALSE
   Assists
                      FALSE
                                   FALSE
## Errors
                                   FALSE
                      FALSE
## NewLeagueN
                      FALSE
                                   FALSE
   1 subsets of each size up to 19
   Selection Algorithm: exhaustive
##
                AtBat Hits HmRun Runs RBI Walks Years CatBat CHit CHmRun CRun
##
      (1)
                                     11 11
                                           11 11 11 11
                                                       11 11
                                     "*"
##
   2
       (1)
##
   3
       ( 1
           )
                                                               11 11
                                                                          11
                                                                                      .. ..
                                     "*"
##
       (1)
                                                        .. ..
##
   5
       (1)
                                                                              "*"
                                                               11 * 11
                                                                       "*"
## 6
       ( 1
           )
       (1
                         11
                                     11 11
                                                        11 11
                                                                       "*"
                                                                                      11 11
##
            )
                         11
                                     11 11
                                                                                      11 11
##
   8
       (1)
                                                       .. ..
                                                               11 * 11
                                                                       11 * 11
                                                                              11 * 11
## 9
       (1)
                                                               "*"
                                                                       "*"
                                                                                      "*"
## 10
        (1)
                                                               "*"
                                                                       "*"
                                                                                      "*"
##
               "*"
                                     "*"
                                                               "*"
                                                                       "*"
                                                                              "*"
        (1)
   11
                                                                                      .. ..
   12
        (1)
                                     "*"
                                                        11 11
                                                               "*"
                                                                       "*"
                                                                              "*"
                                     "*"
                                                                                      11 11
##
   13
        (1
             )
                "*"
                                                               "*"
                                                                       "*"
                                                                              "*"
##
   14
        (1
             )
                             11 11
                                     "*"
                                             11
                                                       ......
                                                               "*"
                                                                       "*"
                                                                              11 11
                                                                                      "*"
                "*"
                                     "*"
                                                               "*"
                                                                       "*"
                                                                                      "*"
##
   15
        (1
        (1
                                                               "*"
                                                                                      "*"
##
   16
                                     "*"
                                                                       "*"
                                                                                      "*"
             )
                "*"
                       "*"
                                                               "*"
                                                                              "*"
## 17
        (1
##
   18
        (1
             )
                "*"
                       "*"
                                     "*"
                                           "*" "*"
                                                               "*"
                                                                       "*"
                                                                              "*"
                                                                                      "*"
                                                                       "*"
        (1)
               "*"
                       "*"
                             11 4 11
                                     "*"
                                           "*" "*"
                                                       "*"
                                                               11 🕌 11
                                                                              "*"
                                                                                      "*"
##
   19
##
                     CWalks LeagueN DivisionW PutOuts Assists Errors NewLeagueN
                CRBI
                      11 11
                                        .. ..
                                                     11 11
                                                                                 11 11
                "*"
##
       (1
            )
                      11 11
                                        11 11
                                                     11 11
                                                                         11 11
                                                                                 11
                                                                                   11
##
   2
       (1
           )
                                        11 11
                                                     "*"
##
   3
       (1)
##
   4
       (1)
                                        "*"
                                                     "*"
                                        11 * 11
                                                     "*"
## 5
       (1
            )
                                        "*"
                                                     "*"
##
   6
       (1)
                                        "*"
                                                     "*"
##
       (1)
                                        "*"
                                                     "*"
                                                               "*"
##
   8
       (1)
##
   9
       (1
                                        "*"
                                                     "*"
                                                               "*"
##
        (1)
                                        "*"
                                                     "*"
                                                                                   11
   10
                                        "*"
                                                     "*"
                                                                                 . .
## 11
        (1
                                                               "*"
                                                                         " * "
                      "*"
                                        "*"
                                                     "*"
                                                               "*"
                                                                         "*"
## 12
        (1
             )
                                                                                 . .
##
        (1
             )
                      "*"
                               "*"
                                        "*"
                                                     "*"
                                                               "*"
                                                                         "*"
   13
                      "*"
                                        "*"
                                                     "*"
                                                               "*"
                                                                         "*"
##
   14
        (1
             )
               "*"
                               "*"
                                        "*"
                                                     "*"
                                                               "*"
                                                                         "*"
                                                                                 "*"
##
   15
        (1
             )
                                        "*"
                                                     "*"
                                                               "*"
                                                                                 "*"
                      11 🕌 11
                               اليواا
                                                                         11 🕌 11
##
   16
        (
          1
             )
                               "*"
                                        "*"
                                                     "*"
                                                               "*"
                                                                         "*"
                                                                                 "*"
##
   17
        (1
             )
                                                     "*"
                                                                         "*"
                                                                                 "*"
                "*"
                      11 * 11
                               11 * 11
                                        "*"
                                                               11 * 11
        (1
## 18
             )
                                        "*"
                                                     "*"
                                                               "*"
                                                                         "*"
                                                                                 "*"
## 19
        (1)
```

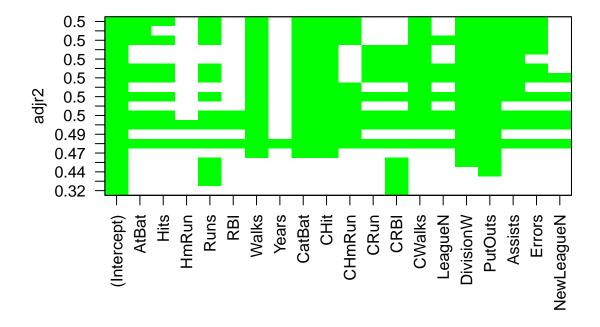
```
summary_19 = summary(reg_all_19)
summary_19$adjr2

## [1] 0.3188503 0.4140632 0.4420427 0.4624180 0.4740707 0.4933275 0.4981264
## [8] 0.4999857 0.5015259 0.5019771 0.5020751 0.5021206 0.5019859 0.5014591
## [15] 0.4999994 0.4985190 0.4967643 0.4948937 0.4928570

bestsubset_19=which.max(summary_19$adjr2)
bestsubset_19
## [1] 12
```

Plots for variable selection

```
plot(reg_all_19, scale="adjr2", col="green")
```



plot(summary_19\$adjr2, xlab="Number of regressors", ylab="adjusted R-square", type ="l", col="red")
points(bestsubset_19,summary_19\$adjr2[bestsubset_19],col="blue",pch = 8)

