126 Data Project, Step 4

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```
##
## Call:
## lm(formula = RUNS ~ HOME_RUNS + SINGLES + WALKS + STOLEN_BASES,
       data = batting)
##
##
## Residuals:
##
       Min
                  1Q
                       Median
                                     3Q
                                             Max
                       -0.528
## -124.140
              -8.110
                                  6.956
                                          88.759
##
## Coefficients:
##
                 Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                -0.781728
                            1.280636
                                        -0.61
                                                 0.542
## HOME_RUNS
                 0.977261
                            0.031560
                                        30.96
                                                <2e-16 ***
## SINGLES
                 0.400909
                            0.007306
                                        54.87
                                                <2e-16 ***
## WALKS
                 0.268561
                            0.013396
                                        20.05
                                                <2e-16 ***
## STOLEN_BASES
                 0.490476
                            0.028537
                                        17.19
                                                <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 21.6 on 495 degrees of freedom
## Multiple R-squared: 0.9925, Adjusted R-squared: 0.9925
## F-statistic: 1.642e+04 on 4 and 495 DF, p-value: < 2.2e-16
```

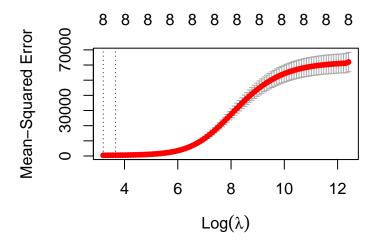
Ridge Regression

Fit the Ridge Regression Model

```
##
              Length Class
                                Mode
## a0
                                numeric
              100
                     -none-
## beta
              800
                     dgCMatrix S4
              100
## df
                     -none-
                                numeric
## dim
                2
                     -none-
                                numeric
## lambda
              100
                     -none-
                                numeric
## dev.ratio 100
                     -none-
                                numeric
## nulldev
                1
                     -none-
                                numeric
## npasses
                1
                     -none-
                                numeric
## jerr
                1
                     -none-
                                numeric
## offset
                1
                     -none-
                                logical
## call
                     -none-
                                call
## nobs
                1
                                numeric
                     -none-
```

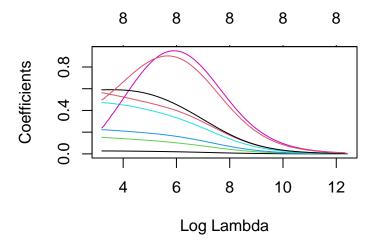
Choose an Optimal Value for Lambda

[1] 24.53741



The lambda value that minimizes the test MSE is 24.53741.

Analyze Final Model



[1] 0.9931578

The R-Squared is 0.9914, so the best model explains 99.14% of the variation in the response values.

LASSO

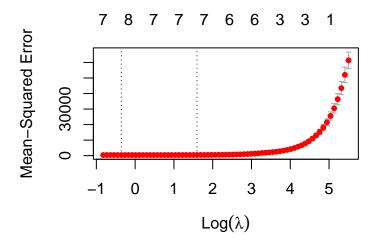
Fit the Lasso Regression Model

##		Length	Class	Mode
##	a0	69	-none-	numeric
##	beta	552	${\tt dgCMatrix}$	S4
##	df	69	-none-	numeric

##	dim	2	-none-	numeric
##	lambda	69	-none-	numeric
##	dev.ratio	69	-none-	numeric
##	nulldev	1	-none-	numeric
##	npasses	1	-none-	numeric
##	jerr	1	-none-	numeric
##	offset	1	-none-	logical
##	call	4	-none-	call
##	nobs	1	-none-	numeric

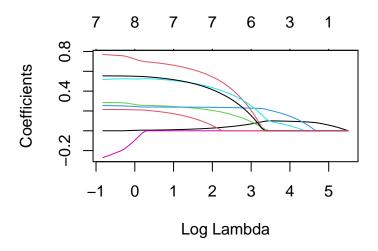
Choose an Optimal Value for Lambda

[1] 0.6988341



The lambda value that minimizes the test MSE is 0.364.

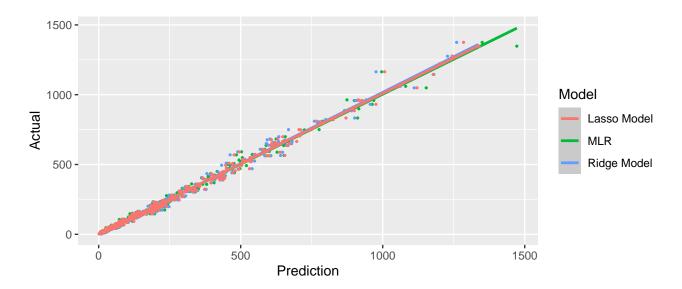
Analyze Final Model



[1] 0.9947245

The R-Squared is 0.9936, so the best model explains 99.36% of the variation in the response values.

[1] 0.6988341



- ## [1] 6571.305
- ## [1] 5954.884
- ## [1] 6407.784