A5-Regresión logística

José Romo - A01197772

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```r
install.packages("ISLR")
```

```
## Installing package into '/cloud/lib/x86_64-pc-linux-gnu-library/4.3'
## (as 'lib' is unspecified)
```

```r
install.packages("tidyverse")
```

```
## Installing package into '/cloud/lib/x86_64-pc-linux-gnu-library/4.3'
## (as 'lib' is unspecified)
```

```r
install.packages("VCD")
```

```
## Installing package into '/cloud/lib/x86_64-pc-linux-gnu-library/4.3'
## (as 'lib' is unspecified)
```

```
## Warning: package 'VCD' is not available for this version of R
##
## A version of this package for your version of R might be available elsewhere,
## see the ideas at
## https://cran.r-project.org/doc/manuals/r-patched/R-admin.html#Installing-packages
```

```
## Warning: Perhaps you meant 'vcd' ?
```

```r
library(ISLR)
library(tidyverse)
```

```
## -- Attaching core tidyverse packages ----------------------- tidyverse 2.0.0 --
## v dplyr     1.1.3      v readr     2.1.4
## v forcats   1.0.0      v stringr   1.5.0
## v ggplot2   3.4.4      v tibble    3.2.1
## v lubridate 1.9.3      v tidyr     1.3.0
## v purrr     1.0.2
## -- Conflicts ---------------------------------------- tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()    masks stats::lag()
## i Use the conflicted package (<http://conflicted.r-lib.org/>) to force all conflicts to become errors
```

```r
head(Weekly)
```

```
##   Year   Lag1   Lag2   Lag3   Lag4   Lag5    Volume  Today Direction
## 1 1990  0.816  1.572 -3.936 -0.229 -3.484 0.1549760 -0.270      Down
## 2 1990 -0.270  0.816  1.572 -3.936 -0.229 0.1485740 -2.576      Down
## 3 1990 -2.576 -0.270  0.816  1.572 -3.936 0.1598375  3.514        Up
## 4 1990  3.514 -2.576 -0.270  0.816  1.572 0.1616300  0.712        Up
## 5 1990  0.712  3.514 -2.576 -0.270  0.816 0.1537280  1.178        Up
## 6 1990  1.178  0.712  3.514 -2.576 -0.270 0.1544440 -1.372      Down
```

```r
glimpse(Weekly)
```

```
## Rows: 1,089
## Columns: 9
## $ Year      <dbl> 1990, 1990, 1990, 1990, 1990, 1990, 1990, 1990, 1990, 1990, ~
## $ Lag1      <dbl> 0.816, -0.270, -2.576, 3.514, 0.712, 1.178, -1.372, 0.807, 0~
## $ Lag2      <dbl> 1.572, 0.816, -0.270, -2.576, 3.514, 0.712, 1.178, -1.372, 0~
## $ Lag3      <dbl> -3.936, 1.572, 0.816, -0.270, -2.576, 3.514, 0.712, 1.178, -~
## $ Lag4      <dbl> -0.229, -3.936, 1.572, 0.816, -0.270, -2.576, 3.514, 0.712, ~
## $ Lag5      <dbl> -3.484, -0.229, -3.936, 1.572, 0.816, -0.270, -2.576, 3.514,~
## $ Volume    <dbl> 0.1549760, 0.1485740, 0.1598375, 0.1616300, 0.1537280, 0.154~
## $ Today     <dbl> -0.270, -2.576, 3.514, 0.712, 1.178, -1.372, 0.807, 0.041, 1~
## $ Direction <fct> Down, Down, Up, Up, Up, Down, Up, Up, Up, Down, Down, Up, Up~
```

```r
summary(Weekly)
```

```
##       Year           Lag1               Lag2               Lag3         
##  Min.   :1990   Min.   :-18.1950   Min.   :-18.1950   Min.   :-18.1950  
##  1st Qu.:1995   1st Qu.: -1.1540   1st Qu.: -1.1540   1st Qu.: -1.1580  
##  Median :2000   Median :  0.2410   Median :  0.2410   Median :  0.2410  
##  Mean   :2000   Mean   :  0.1506   Mean   :  0.1511   Mean   :  0.1472  
##  3rd Qu.:2005   3rd Qu.:  1.4050   3rd Qu.:  1.4090   3rd Qu.:  1.4090  
##  Max.   :2010   Max.   : 12.0260   Max.   : 12.0260   Max.   : 12.0260  
##       Lag4               Lag5              Volume            Today         
##  Min.   :-18.1950   Min.   :-18.1950   Min.   :0.08747   Min.   :-18.1950  
##  1st Qu.: -1.1580   1st Qu.: -1.1660   1st Qu.:0.33202   1st Qu.: -1.1540  
##  Median :  0.2380   Median :  0.2340   Median :1.00268   Median :  0.2410  
##  Mean   :  0.1458   Mean   :  0.1399   Mean   :1.57462   Mean   :  0.1499  
##  3rd Qu.:  1.4090   3rd Qu.:  1.4050   3rd Qu.:2.05373   3rd Qu.:  1.4050  
##  Max.   : 12.0260   Max.   : 12.0260   Max.   :9.32821   Max.   : 12.0260  
##  Direction 
##  Down:484  
##  Up  :605  
##            
##            
##            
##            
```

```r
pairs(Weekly)
```
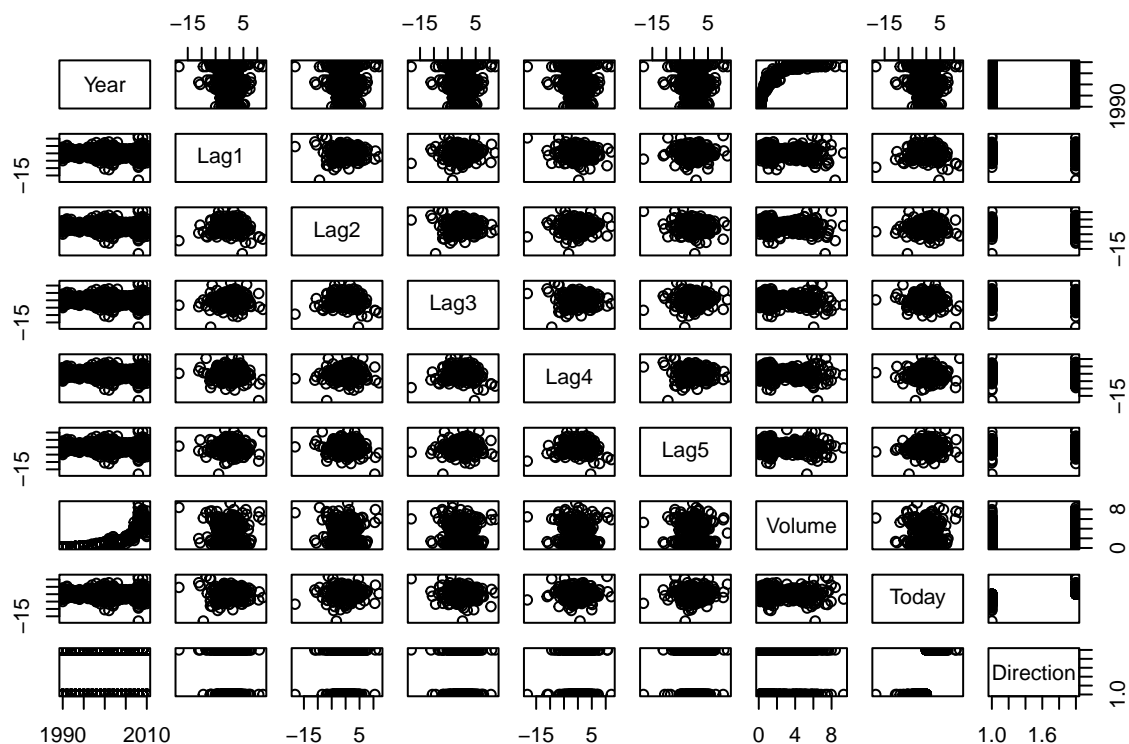
```r
cor(Weekly[, -9])
```

```
##             Year         Lag1        Lag2        Lag3        Lag4
## Year    1.00000000 -0.032289274 -0.03339001 -0.03000649 -0.031127923
## Lag1   -0.03228927  1.000000000 -0.07485305  0.05863568 -0.071273876
## Lag2   -0.03339001 -0.074853051  1.00000000 -0.07572091  0.058381535
## Lag3   -0.03000649  0.058635682 -0.07572091  1.00000000 -0.075395865
## Lag4   -0.03112792 -0.071273876  0.05838153 -0.07539587  1.000000000
## Lag5   -0.03051910 -0.008183096 -0.07249948  0.06065717 -0.075675027
## Volume  0.84194162 -0.064951313 -0.08551314 -0.06928771 -0.061074617
## Today  -0.03245989 -0.075031842  0.05916672 -0.07124364 -0.007825873
##             Lag5      Volume       Today
## Year   -0.030519101  0.84194162 -0.032459894
## Lag1   -0.008183096 -0.06495131 -0.075031842
## Lag2   -0.072499482 -0.08551314  0.059166717
## Lag3    0.060657175 -0.06928771 -0.071243639
## Lag4   -0.075675027 -0.06107462 -0.007825873
## Lag5    1.000000000 -0.05851741  0.011012698
## Volume -0.058517414  1.00000000 -0.033077783
## Today   0.011012698 -0.03307778  1.000000000
```

```r
attach(Weekly)
plot(Volume)
```
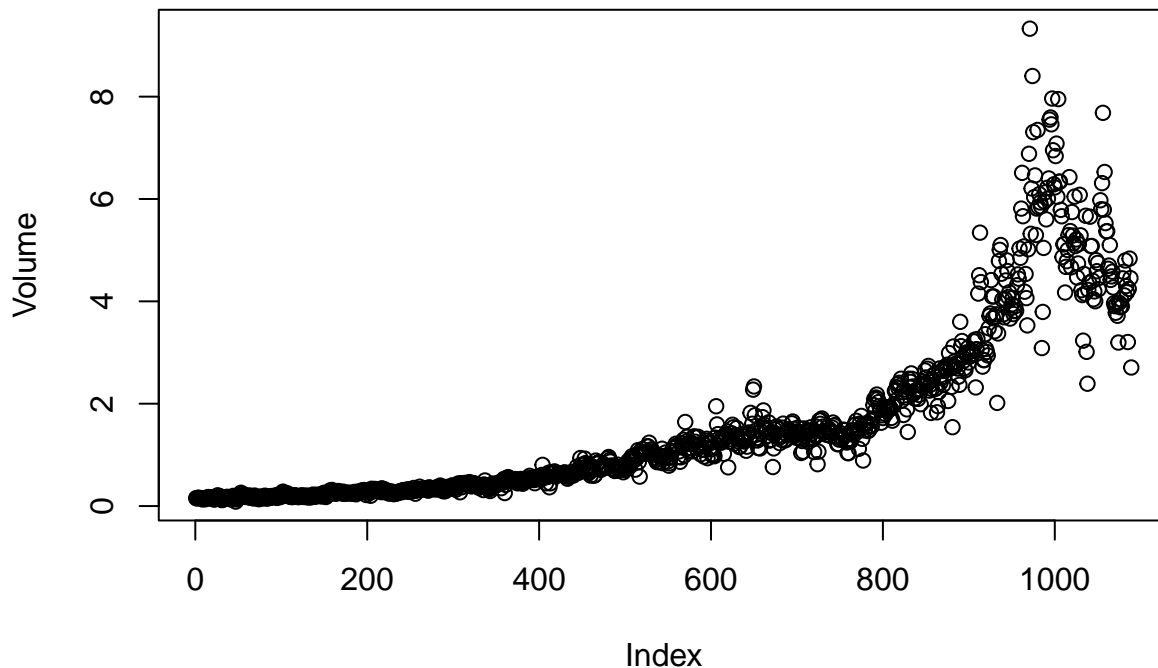
```r
modelo.log.m <- glm(Direction ~ . -Today, data= Weekly, family = binomial)
summary(modelo.log.m)
```

```
##
## Call:
## glm(formula = Direction ~ . - Today, family = binomial, data = Weekly)
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept) 17.225822  37.890522   0.455   0.6494
## Year        -0.008500   0.018991  -0.448   0.6545
## Lag1        -0.040688   0.026447  -1.538   0.1239
## Lag2         0.059449   0.026970   2.204   0.0275 *
## Lag3        -0.015478   0.026703  -0.580   0.5622
## Lag4        -0.027316   0.026485  -1.031   0.3024
## Lag5        -0.014022   0.026409  -0.531   0.5955
## Volume       0.003256   0.068836   0.047   0.9623
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##     Null deviance: 1496.2  on 1088  degrees of freedom
## Residual deviance: 1486.2  on 1081  degrees of freedom
## AIC: 1502.2
##
## Number of Fisher Scoring iterations: 4
```

```r
contrasts(Direction)
```

```
##      Up
## Down  0
## Up    1
```

```r
confint(object = modelo.log.m, level = 0.95)
```

```
## Waiting for profiling to be done...
```

```
##                     2.5 %        97.5 %
## (Intercept) -56.985558236  91.66680901
## Year         -0.045809580   0.02869546
## Lag1         -0.092972584   0.01093101
## Lag2          0.007001418   0.11291264
## Lag3         -0.068140141   0.03671410
## Lag4         -0.079519582   0.02453326
## Lag5         -0.066090145   0.03762099
## Volume       -0.131576309   0.13884038
```

```r
ggplot(data = Weekly, mapping = aes(x = Direction, y = Lag2)) + geom_boxplot(aes(color = Direction)) + 
```
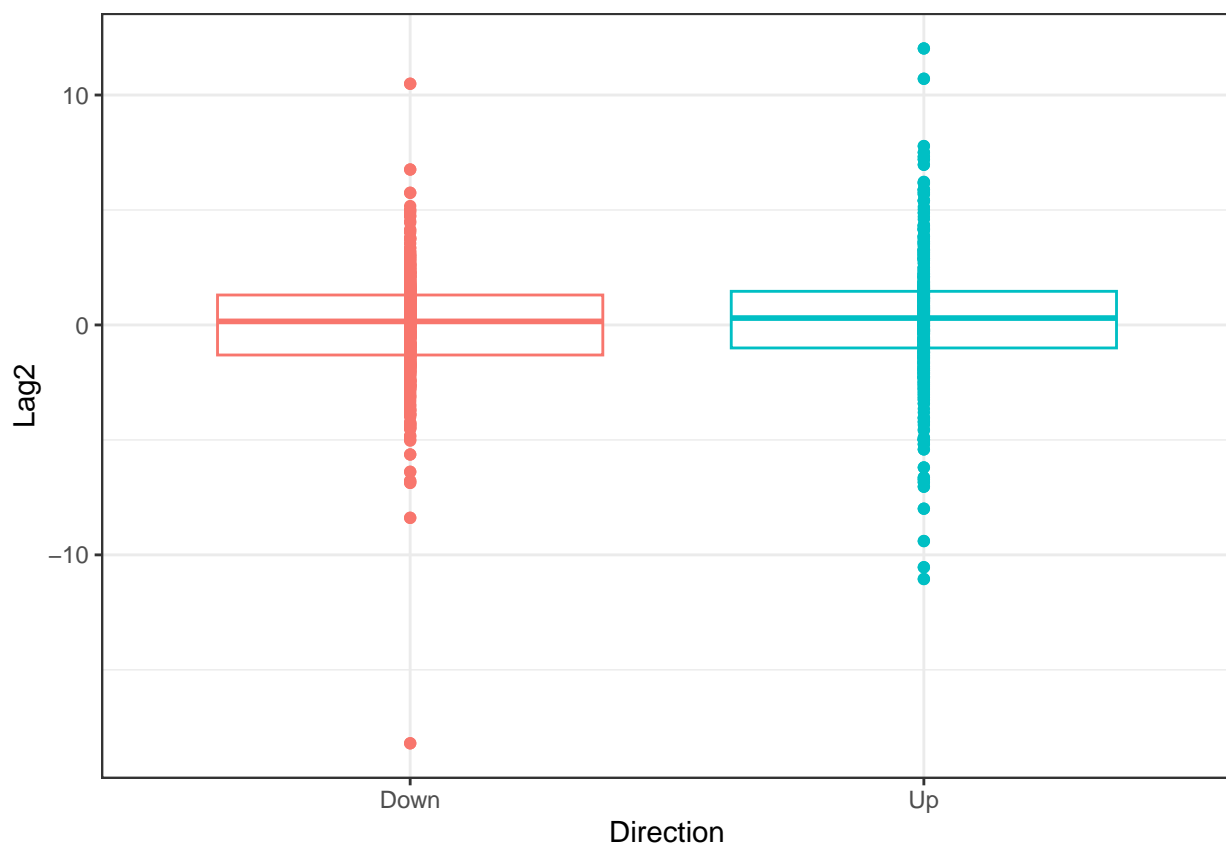


```r
# Training: observaciones desde 1990 hasta 2008
datos.entrenamiento <- (Year < 2009)
```

```r
# Test: observaciones de 2009 y 2010
datos.test <- Weekly[!datos.entrenamiento, ]
```

```r
# Verifica:
nrow(datos.entrenamiento) + nrow(datos.test)
```

```
## integer(0)
```

```r
# Ajuste del modelo logístico con variables significativas
modelo.log.s <- glm(Direction ~ Lag2, data = Weekly, family = binomial, subset = datos.entrenamiento)
summary(modelo.log.s)
```

```
##
## Call:
## glm(formula = Direction ~ Lag2, family = binomial, data = Weekly,
##     subset = datos.entrenamiento)
##
## Coefficients:
##             Estimate Std. Error z value Pr(>|z|)
## (Intercept)  0.20326    0.06428   3.162  0.00157 **
## Lag2         0.05810    0.02870   2.024  0.04298 *
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##     Null deviance: 1354.7  on 984  degrees of freedom
## Residual deviance: 1350.5  on 983  degrees of freedom
## AIC: 1354.5
##
## Number of Fisher Scoring iterations: 4
```

```r
# Vector con nuevos valores interpolados en el rango del predictor Lag2:
nuevos_puntos <- seq(from = min(Weekly$Lag2), to = max(Weekly$Lag2), by = 0.5)

# Predicción de los nuevos puntos según el modelo con el comando predict() se calcula la probabilidad d
predicciones <- predict(modelo.log.s, newdata = data.frame(Lag2 = nuevos_puntos),se.fit = TRUE, type = 

# Límites del intervalo de confianza (95%) de las predicciones
CI_inferior <- predicciones$fit - 1.96 * predicciones$se.fit
CI_superior <- predicciones$fit + 1.96 * predicciones$se.fit

# Matriz de datos con los nuevos puntos y sus predicciones
datos_curva <- data.frame(Lag2 = nuevos_puntos, probabilidad = predicciones$fit, CI.inferior = CI_infer

# Codificación 0,1 de la variable respuesta Direction
Weekly$Direction <- ifelse(Weekly$Direction == "Down", yes = 0, no = 1)

ggplot(Weekly, aes(x = Lag2, y = Direction)) +
geom_point(aes(color = as.factor(Direction)), shape = "I", size = 3) +
geom_line(data = datos_curva, aes(y = probabilidad), color = "firebrick") +
geom_line(data = datos_curva, aes(y = CI.superior), linetype = "dashed") +
geom_line(data = datos_curva, aes(y = CI.inferior), linetype = "dashed") +
labs(title = "Modelo logístico Direction ~ Lag2", y = "P(Direction = Up |
Lag2)", x = "Lag2") +
scale_color_manual(labels = c("Down", "Up"), values = c("blue", "red")) +
guides(color=guide_legend("Direction")) +
theme(plot.title = element_text(hjust = 0.5)) +
theme_bw()
```
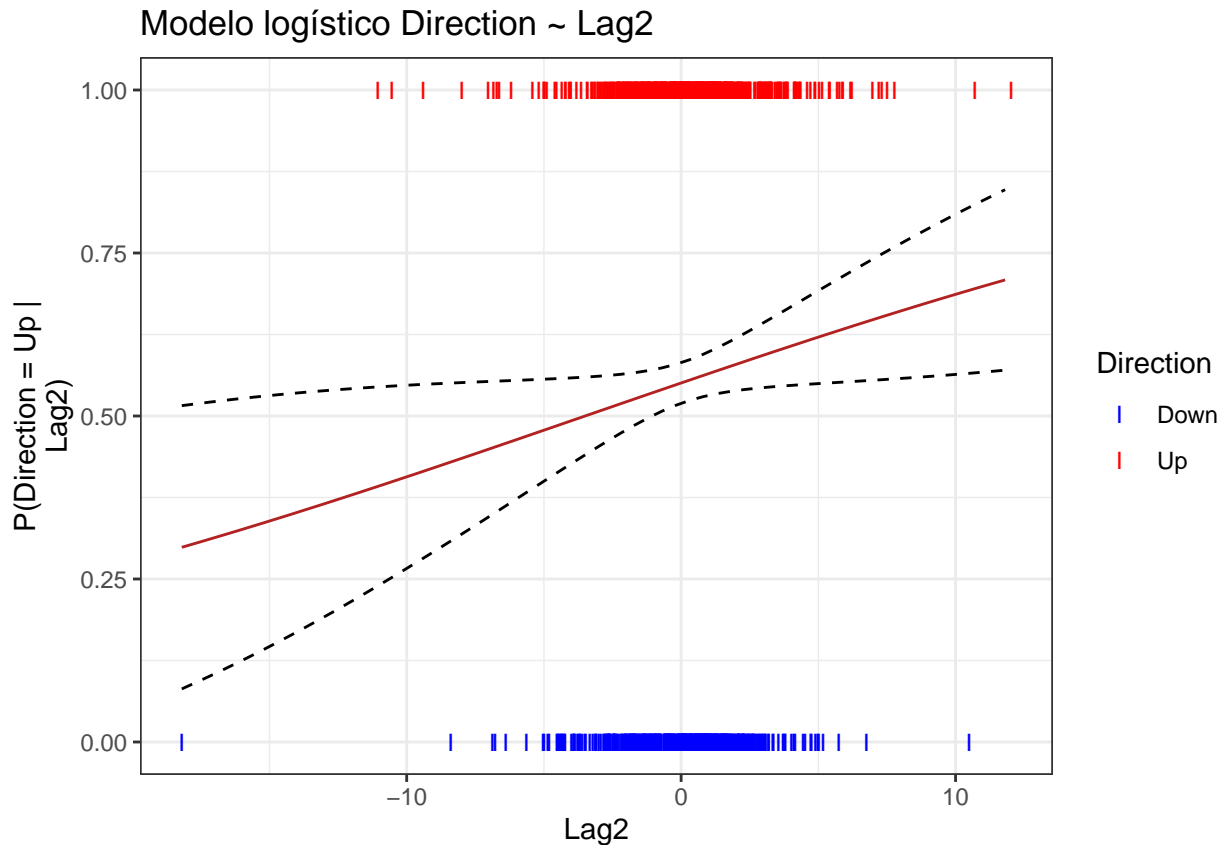
Modelo logístico Direction ~ Lag2


```
# Chi cuadrada: Se evalúa la significancia del modelo con predictores con respecto al modelo nulo ("Res
anova(modelo.log.s, test ='Chisq')
```

```
## Analysis of Deviance Table
##
## Model: binomial, link: logit
##
## Response: Direction
##
## Terms added sequentially (first to last)
##
##
##      Df Deviance Resid. Df Resid. Dev Pr(>Chi)
## NULL                 984     1354.7
## Lag2  1   4.1666       983     1350.5  0.04123 *
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
# Cálculo de la probabilidad predicha por el modelo con los datos de test
prob.modelo <- predict(modelo.log.s, newdata = datos.test, type = "response")
```

```
# Vector de elementos "Down"
pred.modelo <- rep("Down", length(prob.modelo))
# Sustitución de "Down" por "Up" si la p > 0.5
pred.modelo[prob.modelo > 0.5] <- "Up"

Direction.0910 = Direction[!datos.entrenamiento]
```

```
# Matriz de confusión
matriz.confusion <- table(pred.modelo, Direction.0910)
matriz.confusion
```

```
##            Direction.0910
## pred.modelo Down Up
##        Down    9  5
##        Up     34 56
```

```
library(vcd)
```

```
## Loading required package: grid
```
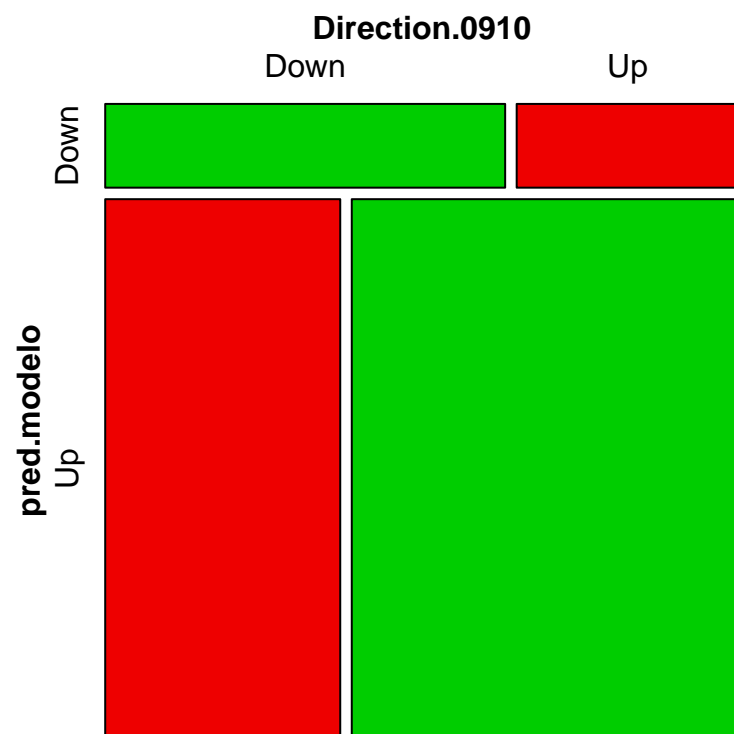
```
##
## Attaching package: 'vcd'
```

```
## The following object is masked from 'package:ISLR':
##
##     Hitters
```

```
mosaic(matriz.confusion, shade = T, colorize = T, gp = gpar(fill = matrix(c("green3", "red2", "red2", "g
```



```
mean(pred.modelo == Direction.0910)
```

```
## [1] 0.625
```