

Modèles Linéaires Appliqués

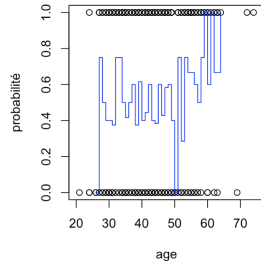
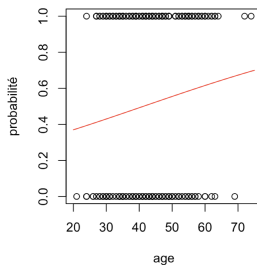
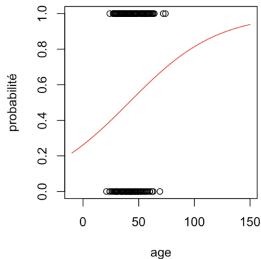
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Automne 2Q20

GLM #22 (example)

Numérique vs. Facteur

```
1 > n=rpois(1,250)
2 > x = c(round(21+rbeta(n-1,3,6)*67),21)
3 > p = exp(-1+x/40)/(1+exp(-1+x/40))
4 > df = data.frame(prime=factor(rbinom(n,size=1,prob=p),labels=c("non","oui")),
5   age=x)
6 > reg = glm(prime~age,data=df,family=binomial)
7 > age_prime=55
8 > predict(reg,newdata=data.frame(age = age_prime),type="response")
9 0.6193646
10 > age_prime =seq(20,75)
11 > proba = predict(reg,newdata=data.frame(age = age_prime),type="response")
12 > plot(df$age,as.numeric(df$prime)-1)
13 > lines(age_prime,proba,col="red")
```



Numérique vs. Facteur

```
1 > df[df$age == 55,]
2   prime age
3  32   non  55
4  80   oui  55
5  83   oui  55
6 205   non  55
7 217   oui  55
8 > mean(df[df$age == 55,"prime"] == "oui")
9 [1] 0.6
10 > regf = glm(prime~as.factor(age),data=df,family=binomial)
11 > age_prime =sort(unique(df$age))
12 > proba = predict(regf,newdata=data.frame(age = age_prime),type="response")
13 > y = rep(NA,75)
14 > y[age_prime]=proba
15 > plot(df$age,as.numeric(df$prime)-1)
16 > lines(1:75,y,type="s",col="blue")
17 > predict(regf,newdata=data.frame(age = 55),type="response")
18 1
19 0.6
```

