Modèles Linéaires Appliqués

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Automne 2020

Rappels #0 (R, RStudio & markdown)







Dealing with errors, in R

```
> a=1
3 Error: object 'A' not found
```

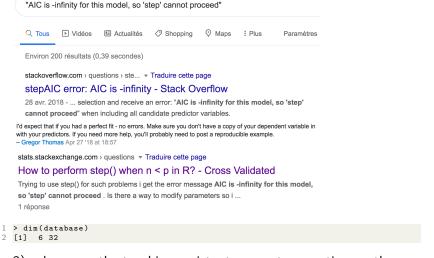
1) read the message

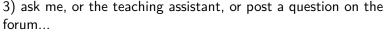
```
1 > code_permanent = "ABCD12345678"
2 > loc fichier = paste("http://freakonometrics.free.fr/".code permanent."H2020D1.
       RData", sep="")
3 > download.file(loc_fichier, "base_devoir_1.RData")
4 > load("base devoir 1.RData")
5 > step(lm(TARGET_deathRate~., data=database))
6 Error in step(lm(TARGET_deathRate ~ ., data = database)) :
7 AIC is -infinity for this model, so 'step' cannot proceed
```

2) use google...



Dealing with errors, in R





R + Markdown

R: ACT3035 - Laboratoire d'actuariat, Logiciel R: types, sélection, entrée/sortie, graphisme, programmation de base

- http://beginr.u-bordeaux.fr/
- https://statistique-et-logiciel-r.com/
- http://www.jacolienvanrij.com/Tutorials/
- https://rmarkdown.rstudio.com/
- http://www.unexpected-vortices.com/sw/rippledoc/
- https://r4ds.had.co.nz/r-markdown.html
- https://bookdown.org/yihui/rmarkdown/

Preamble

```
Devoir 1 - STT5100
John Doe (ABCD12345678)
September 1st, 2020
Introduction
Nous allons commencer par importer les données
code permanent = "ARC012345678"
loc_fichier = paste("http://freakonometrics.free.fr/",code_permanent,"#202001.8Data",eep="")
download filerlos fichier. "base devoir 1.85sta";
load; "base devoir 1.NData")
dis(detabase)
## [1] 6 22
                                Devoir 1 - STT5100
 Premier modèle
                                John Doe (ABCD12345678)
 Second models
                                September 1st, 2020
 Anelyse
                                Introduction
                                Nous allons commencer par importer les données
                                loc fichier = peate("http://freekonometrics.free.fr/",code permanent,"$282891.80et
                                 download.file(loc fichier, "base devoir 1.80sta")
                                dim(database)
                                 PF [1] 6 32
                                Devoir 1 - STT5100
 Premier modèle
                                John Doe (ARCD12345678)
 Second modèle
                               September 1st, 2020
 tostere
                                Introduction
                               Nous alions commencer per importer les données
                                oods_permanent = "ABCD12145670"
```

```
## [1] 6 32
Devoir 1 - STT5100
John Doe (ABCD12345678)
September 1st. 2020
```

discrintationer

Introduction

code permanens = "ARCD12345678" log fighier = master "https://freakonometrics.free.fr/".code permanent."H000001.Stata".sec+"") download.file;loc fichier, "base devoir 1.80sta") load("base devoir 1.80ata")

loc fichier = pasts("http://freskonometrics.free.fr/".code permanent, "#252501.80st download.filetlog fighier, "base devoir 1.8Data";

```
title: "Devoir 1 - STT5100"
author: "John Doe (ABCD12345678)"
date: September 1st, 2020
output: html_document
title: "STT5100"
output:
  html document:
    toc: true
```

toc_float: true

```
title: "STT5100"
output:
  html document:
    theme: united
    highlight: tango
```

```
title: "STT5100"
output:
  html_document:
    theme: journal
    highlight: pygments
```

Preamble

Devoir 1 - STT5100

John Doe (ABCD12345678) September 1st, 2020

Introduction

Nous allons commencer par importer les données

Devoir 1 - STT5100

John Doe (ABCD12345678) Sentember 1st. 2020

Introduction

Nous allons commencer par importer les données loc fichier - paste/'http://freskosometrics.free.fr/'.code permanent.'8202001.85eta'.sec-"' download.file(loc_fichier, 'base_devoir_1.80sts') lead('base devoir liktuta') dim(database)

(31 6 32

Devoir 1 - STT5100 John Doe (ABCD12345678) September 1st, 2020 Introduction Nous allons commencer par importer les données ## [1] 6 32

Devoir 1 - STT5100

John Doe (ABCD12345678) September 1st, 2020

Introduction

Nous allons commencer per importer les données

```
title: "STT5100"
output:
  html_document:
    theme: sandstone
    highlight: espresso
```

```
title: "STT5100"
output:
  html_document:
    theme: spacelab
    highlight: kate
---
```

```
title: "STT5100"
output:
  html_document:
    theme: darkly
    highlight: zenburn
```

```
___
title: "STT5100"
output:
  html_document:
    theme: cerulean
___
```

Syntax

Introduction

Sous-section

- · la variable y
- la variable x1 la variable x2

On peut faire des calculs et insérer les résultats dans le texte,



et insérer des formules LATEX

Notre modèle est

$$y_i = \beta_0 + \beta_1 x_1 + \beta_2 x_1^2 + \beta_3 (x_1 - 10)_+^2 + \epsilon_i$$

et choisir la précision des nombres

On peut choisir la précision d'affichage des nombres dans le texte

```
(a+b)/7
## [1] 0.8571429
```

On peut afficher 0.8571429 ou 0.857

```
# Introduction
## Sous-section
- la variable 'v'
- la variable 'x1'
- la variable 'x2'
```

```
'''{r}
```

```
1 Notre modele est $$v_i=\beta_0 +
2 \beta 1x 1 + \beta 2x 1^2 +
3 \beta_3(x_1-10)_+^2 + \epsilon_i$$
```

```
On peut **choisir** la precision d'
     affichage des *nombres* dans le
      texte
On peut afficher 'r (a+b)/7' ou 'r
     format((a+b)/7,, digits=3)'
```

Syntax

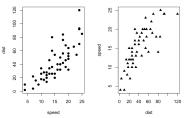
```
model = step(lm(TARGET deathRate-.,data=database[,1:5]))
## Start: AIC=21.32
## TARGET deathRate ~ avgAnnCount + avgDeathsPerYear + incidenceF
      medIncome
##
                     Df Sum of Sg RSS
## <none>
                                   39.58 21.320
## - incidenceRate
                            91.76 131.35 26.516
## - avgAnnCount
                      1 471.20 510.79 34.665
## - avgDeathsPerYear 1
                         471.57 511.16 34.670
## - medIncome
                           491.41 531.00 34.898
AIC(model)
## [11 40.3473
model = step(lm(TARGET_deathRate~.,data=database[,1:5]),trace=0)
AIC(model)
```

```
1 '''{r}
2 model = step(lm(TARGET_deathRate~.,
       data=database))
3 ATC(model)
  ...
  '''{r}
  model = step(lm(TARGET_deathRate~.,
       data=database), trace=0)
8 AIC(model)
  ...
```

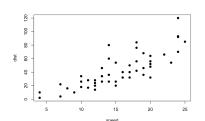
[11 40.3473

Graphics

```
par(mfrow=c(1,2))
plot(cars, pch = 19)
plot(cars[,2:1], pch = 17)
```



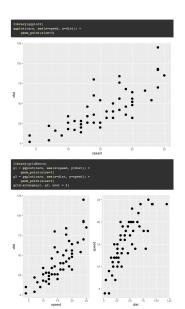
```
plot(cars, pch = 19)
```



```
'''{r}
par(mfrow=c(1,2))
plot(cars, pch = 19)
plot(cars[,2:1], pch = 17)
```

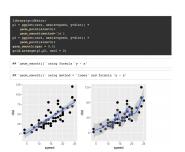
```
'''(r)
plot(cars, pch = 19)
```

Graphics



or, with ggplot2 graphs

Graphics



we can also set width/height

```
1 '''{r fig.width=6, fig.height=3}
2 library(gridExtra)
  p1 = ggplot(cars, aes(x=speed, y=dist
       )) +
      geom_point(size=3)+
      geom smooth (method='lm')
  p2 = ggplot(cars, aes(x=speed, y=dist
      geom_point(size=3)+
  geom_smooth(span = 0.3)
  grid.arrange(p1,p2, ncol = 2)
```

Tables

tableau = data.frame(model = 1:4, AIC=rexp(4), R2=runif(4)) knitr::kable(tableau, caption = 'Comparaison')

Comparaison

R2	AIC	model
0.7006295	0.1116390	1
0.1299259	0.5923306	2
0.7452766	0.8882854	3
0.2459111	0.7750341	4

library(kableExtra)

knitr::kable(tableau, caption = 'Comparaison') %>% kable styling(bootstrap options = c("striped", "hover"))

Comparaison

R2	AIC	model
0.7006295	0.1116390	1
0.1299259	0.5923306	2
0.7452766	0.8882854	3
0.2459111	0.7750341	4

```
1 '''{r}
2 tableau = data.frame(model = 1:4, AIC
       =rexp(4), R2=runif(4))
3 knitr::kable(tableau, caption = '
       Comparaison')
  ...
```

```
1 '''{r}
2 library(kableExtra)
3 knitr::kable(tableau, caption = '
       Comparaison') %>%
4 kable_styling(bootstrap_options = c("
       striped", "hover"))
5 ...
```

