Calculate Cv value with diffrent polynomial degree regression.

Mehrab Atighi

5/4/2021

library the packages that we need to solve this exercise

after the library the needed packages we should library our data

```
library(ISLR)
## Warning: package 'ISLR' was built under R version 4.0.4
library(reshape2)
## Warning: package 'reshape2' was built under R version 4.0.5
library(tibble)
## Warning: package 'tibble' was built under R version 4.0.5
library(ggplot2)
## Warning: package 'ggplot2' was built under R version 4.0.3
data(Auto)
```

Now we want to use leave one out cross validation to calculate Cv with diffrent polynomial degree regression. At the first we can see summary of our data

```
# Leave-one-out cross-validation :
dt<-data.frame(Auto$mpg , Auto$horsepower)</pre>
head(dt)
     Auto.mpg Auto.horsepower
##
## 1
           18
                           130
## 2
           15
                           165
## 3
           18
                           150
## 4
           16
                           150
## 5
           17
                           140
## 6
           15
                           198
```

Now we make a table and make loops for calculate each MSE with diffrent polynomial degree regression.

```
all.MSE.table<-tibble(number.of.leave.out.data = rep(c(1:nrow(dt)),10) ,</pre>
\frac{\text{degree}}{\text{degree}} = \text{rep}(c(1:10), \frac{\text{each}}{\text{each}}), \frac{\text{MSE}}{\text{degree}} = c(1:3920))
# i show the degree of the polynomial regression function
# j show the number of data that we will leave out (MSE j) for each i
test<-data.frame(dt$Auto.horsepower , dt$Auto.mpg)</pre>
count=1
for(i in 1:10){
  for(j in 1:nrow(dt)){
    train<-data.frame(train1=dt$Auto.mpg[-j] , train2=dt$Auto.horsepower[-j])</pre>
    fit<-glm( train1 ~poly(train2,degree= i),data = train)</pre>
    new= data.frame(train2 = test$dt.Auto.horsepower[j])
    all.MSE.table$MSE[count]<-(test$dt.Auto.mpg[j]-predict(fit ,newdata = new
,type="response"))^2
    count=count+1
    }
}
```

Now we can see the all of the MSE (mean squre Error) with diffrent polynomial degree regression.

```
all.MSE.table
## # A tibble: 3,920 x 3
##
      number.of.leave.out.data degree
                                         MSE
##
                        <int> <int>
                                       <dbl>
## 1
                            1
                                   1 2.02
                            2
                                   1 1.25
## 2
                            3
## 3
                                   1 3.07
## 4
                            4
                                   1 0.0680
                            5
## 5
                                   1 0.708
## 6
                            6
                                   1 41.4
                                   1 81.4
## 7
                            7
## 8
                            8
                                   1 67.1
## 9
                            9
                                   1 97.0
                                   1 26.3
## 10
## # ... with 3,910 more rows
```

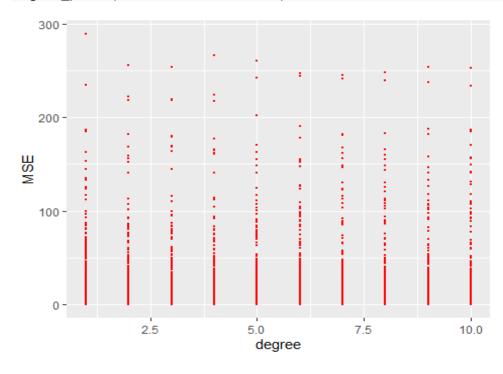
Now we want to calculate Cv with MSE values, then see them.

```
Cv=c(1:10)
Cv.table<-tibble(Degree =1:10 ,Cv)</pre>
for(i in 1:10){
Cv.table$Cv[i]=mean(all.MSE.table$MSE[which(all.MSE.table$degree==i)])
}
Cv.table
## # A tibble: 10 x 2
##
      Degree
                Cv
       <int> <dbl>
##
##
   1
           1
             24.2
           2
             19.2
##
    2
##
    3
           3 19.3
           4 19.4
##
   4
##
   5
           5
             19.0
##
    6
           6 19.0
    7
##
           7
             18.8
##
   8
           8 19.0
           9 19.1
##
   9
## 10
          10 19.5
```

drawing plots

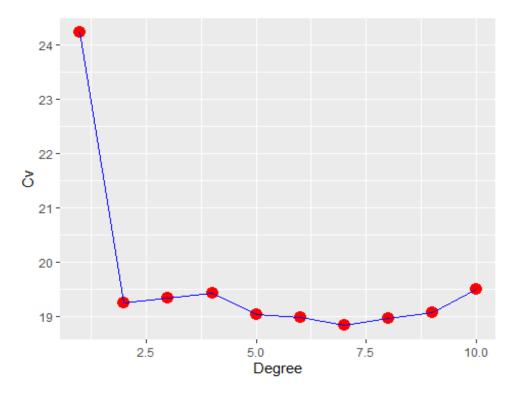
Now we want to draw the plot of y and y hat

```
ggplot(all.MSE.table , aes(degree,MSE))+
  geom_point(colour="Red",cex=0.1)
```



Now we want to draw the plot of $\mbox{\sc Cv}$

```
ggplot(Cv.table,aes(Degree , Cv))+
  geom_point(colour = "Red",cex=4) +
  geom_line(colour = "Blue")
```



End.