

# 1 Prediction

Suppose we want to know the predicted value  $\hat{y}$  at  $x = 30$ . Could write out the equation using the parameter estimates and fill in the required value for  $x$ :

```
>19.94379 + 2.07497*30  
[1] 82.19289
```

Alternatively, could use the predict function:

```
predict(model,list(x=30))  
1  
82.19289
```

For linear plots use abline for superimposing the model on a scatterplot of the data points. For curved responses, use the predict function to generate the lines.

## 1.1 Confidence and Prediction Intervals

Fitted lines are often presented with uncertainty bands around them. There are two types of bands:

- Confidence bands - refer to the POPULATION.
- Prediction bands - refer to an INDIVIDUAL.

One way to get intervals:

```
predict(model, interval="confidence")  
predict(model, interval="prediction")
```

In order plot the bands on the same plot as the fitted line, use the following:

```
grid <- seq(5,50)  
pi <- predict(model, list(x=grid), interval="prediction")  
ci <- predict(model, list(x=grid), interval="confidence")  
plot(SLR1$x, SLR1$y, xlab="x", ylab="y")  
matlines(grid, pi, lty=c(1,2,2), col=c("black", "blue","blue"))  
matlines(grid, ci, lty=c(1,3,3), col=c("black", "red","red"))  
legend("bottomright", legend=c("Prediction Interval", "Confidence Interval"),  
lty=2:3, col=c("blue","red"), bty="n")
```