Assignment 2 - Simple and Multiple Linear Regression (I)

B. Practical

Overview of the steps

- 1. Load the data and get an overview of the data
- 2. Perform simple linear regressions
- 3. Use the simple linear regression models
- 4. Perform multiple linear regressions
- 5. Use the multiple linear regression model

Steps in detail

Load the data and get an overview of the data

Load the data file Boston, rda or Boston, csv.

In R the dataframe comes with the MASS library. We save the dataframe ones in csv and rda files for later use.

```
In [1]: 1 library(MASS)
2 #write.csv(Boston,"../ISLR/data/Boston.csv", row.names = TRUE)
3 #save(Boston,file="../ISLR/data/Boston.rda")
```

Display the number of predictors (including the response medv) and their names:

14

'crim' 'zn' 'indus' 'chas' 'nox' 'rm' 'age' 'dis' 'rad' 'tax' 'ptratio' 'black' 'lstat' 'medv'

Print a statistic summary of the predictors and the response medv:

```
In [3]: 1 summary(Boston)
```

```
indus
     crim
                           zn
                                                              chas
Min.
       : 0.00632
                    Min.
                               0.00
                                       Min.
                                              : 0.46
                                                        Min.
                                                                :0.00000
                            :
1st Qu.: 0.08204
                    1st Qu.:
                               0.00
                                       1st Qu.: 5.19
                                                        1st Qu.:0.00000
                               0.00
Median : 0.25651
                    Median:
                                       Median : 9.69
                                                        Median :0.00000
Mean
         3.61352
                    Mean
                            : 11.36
                                       Mean
                                              :11.14
                                                        Mean
                                                                :0.06917
       :
3rd Qu.: 3.67708
                    3rd Qu.: 12.50
                                       3rd Qu.:18.10
                                                        3rd Qu.:0.00000
                                              :27.74
                                                        Max.
Max.
       :88.97620
                    Max.
                            :100.00
                                       Max.
                                                                :1.00000
                                                           dis
     nox
                         rm
                                         age
Min.
       :0.3850
                  Min.
                          :3.561
                                   Min.
                                              2.90
                                                      Min.
                                                             : 1.130
1st Qu.:0.4490
                  1st Qu.:5.886
                                   1st Qu.: 45.02
                                                      1st Qu.: 2.100
Median :0.5380
                  Median :6.208
                                   Median : 77.50
                                                      Median : 3.207
Mean
       :0.5547
                  Mean
                          :6.285
                                   Mean
                                           : 68.57
                                                      Mean
                                                              : 3.795
3rd Qu.:0.6240
                  3rd Qu.:6.623
                                   3rd Qu.: 94.08
                                                      3rd Qu.: 5.188
Max.
       :0.8710
                  Max.
                          :8.780
                                   Max.
                                           :100.00
                                                      Max.
                                                             :12.127
                                       ptratio
     rad
                        tax
                                                         black
Min.
       : 1.000
                  Min.
                          :187.0
                                           :12.60
                                                               0.32
                                   Min.
                                                     Min.
                                                            :
1st Qu.: 4.000
                  1st Qu.:279.0
                                   1st Qu.:17.40
                                                     1st Qu.:375.38
Median : 5.000
                  Median :330.0
                                   Median :19.05
                                                     Median :391.44
Mean
       : 9.549
                  Mean
                          :408.2
                                   Mean
                                           :18.46
                                                     Mean
                                                             :356.67
3rd Qu.:24.000
                  3rd Qu.:666.0
                                   3rd Qu.:20.20
                                                     3rd Qu.:396.23
Max.
       :24.000
                  Max.
                          :711.0
                                   Max.
                                           :22.00
                                                     Max.
                                                             :396.90
    lstat
                      medv
       : 1.73
                         : 5.00
Min.
                 Min.
1st Qu.: 6.95
                 1st Qu.:17.02
Median :11.36
                 Median :21.20
       :12.65
                 Mean
                         :22.53
Mean
3rd Qu.:16.95
                 3rd Qu.:25.00
       :37.97
                         :50.00
Max.
                 Max.
```

Display the number of data points:

```
In [4]: 1 dim(Boston)[1]
```

506

Display the data in a table (subset of rows is sufficient):

In [5]: 1 Boston

A data.frame: 506×14

| | crim | zn | indus | chas | nox | rm | age | dis | rad | tax | ptratio | black |
|-----|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> |
| 1 | 0.00632 | 18.0 | 2.31 | 0 | 0.538 | 6.575 | 65.2 | 4.0900 | 1 | 296 | 15.3 | 396.90 |
| 2 | 0.02731 | 0.0 | 7.07 | 0 | 0.469 | 6.421 | 78.9 | 4.9671 | 2 | 242 | 17.8 | 396.90 |
| 3 | 0.02729 | 0.0 | 7.07 | 0 | 0.469 | 7.185 | 61.1 | 4.9671 | 2 | 242 | 17.8 | 392.83 |
| 4 | 0.03237 | 0.0 | 2.18 | 0 | 0.458 | 6.998 | 45.8 | 6.0622 | 3 | 222 | 18.7 | 394.63 |
| 5 | 0.06905 | 0.0 | 2.18 | 0 | 0.458 | 7.147 | 54.2 | 6.0622 | 3 | 222 | 18.7 | 396.90 |
| 6 | 0.02985 | 0.0 | 2.18 | 0 | 0.458 | 6.430 | 58.7 | 6.0622 | 3 | 222 | 18.7 | 394.12 |
| 7 | 0.08829 | 12.5 | 7.87 | 0 | 0.524 | 6.012 | 66.6 | 5.5605 | 5 | 311 | 15.2 | 395.60 |
| 8 | 0.14455 | 12.5 | 7.87 | 0 | 0.524 | 6.172 | 96.1 | 5.9505 | 5 | 311 | 15.2 | 396.90 |
| 9 | 0.21124 | 12.5 | 7.87 | 0 | 0.524 | 5.631 | 100.0 | 6.0821 | 5 | 311 | 15.2 | 386.63 |
| 10 | 0.17004 | 12.5 | 7.87 | 0 | 0.524 | 6.004 | 85.9 | 6.5921 | 5 | 311 | 15.2 | 386.71 |
| 11 | 0.22489 | 12.5 | 7.87 | 0 | 0.524 | 6.377 | 94.3 | 6.3467 | 5 | 311 | 15.2 | 392.52 |
| 12 | 0.11747 | 12.5 | 7.87 | 0 | 0.524 | 6.009 | 82.9 | 6.2267 | 5 | 311 | 15.2 | 396.90 |
| 13 | 0.09378 | 12.5 | 7.87 | 0 | 0.524 | 5.889 | 39.0 | 5.4509 | 5 | 311 | 15.2 | 390.50 |
| 14 | 0.62976 | 0.0 | 8.14 | 0 | 0.538 | 5.949 | 61.8 | 4.7075 | 4 | 307 | 21.0 | 396.90 |
| 15 | 0.63796 | 0.0 | 8.14 | 0 | 0.538 | 6.096 | 84.5 | 4.4619 | 4 | 307 | 21.0 | 380.02 |
| 16 | 0.62739 | 0.0 | 8.14 | 0 | 0.538 | 5.834 | 56.5 | 4.4986 | 4 | 307 | 21.0 | 395.62 |
| 17 | 1.05393 | 0.0 | 8.14 | 0 | 0.538 | 5.935 | 29.3 | 4.4986 | 4 | 307 | 21.0 | 386.85 |
| 18 | 0.78420 | 0.0 | 8.14 | 0 | 0.538 | 5.990 | 81.7 | 4.2579 | 4 | 307 | 21.0 | 386.75 |
| 19 | 0.80271 | 0.0 | 8.14 | 0 | 0.538 | 5.456 | 36.6 | 3.7965 | 4 | 307 | 21.0 | 288.99 |
| 20 | 0.72580 | 0.0 | 8.14 | 0 | 0.538 | 5.727 | 69.5 | 3.7965 | 4 | 307 | 21.0 | 390.95 |
| 21 | 1.25179 | 0.0 | 8.14 | 0 | 0.538 | 5.570 | 98.1 | 3.7979 | 4 | 307 | 21.0 | 376.57 |
| 22 | 0.85204 | 0.0 | 8.14 | 0 | 0.538 | 5.965 | 89.2 | 4.0123 | 4 | 307 | 21.0 | 392.53 |
| 23 | 1.23247 | 0.0 | 8.14 | 0 | 0.538 | 6.142 | 91.7 | 3.9769 | 4 | 307 | 21.0 | 396.90 |
| 24 | 0.98843 | 0.0 | 8.14 | 0 | 0.538 | 5.813 | 100.0 | 4.0952 | 4 | 307 | 21.0 | 394.54 |
| 25 | 0.75026 | 0.0 | 8.14 | 0 | 0.538 | 5.924 | 94.1 | 4.3996 | 4 | 307 | 21.0 | 394.33 |
| 26 | 0.84054 | 0.0 | 8.14 | 0 | 0.538 | 5.599 | 85.7 | 4.4546 | 4 | 307 | 21.0 | 303.42 |
| 27 | 0.67191 | 0.0 | 8.14 | 0 | 0.538 | 5.813 | 90.3 | 4.6820 | 4 | 307 | 21.0 | 376.88 |
| 28 | 0.95577 | 0.0 | 8.14 | 0 | 0.538 | 6.047 | 88.8 | 4.4534 | 4 | 307 | 21.0 | 306.38 |
| 29 | 0.77299 | 0.0 | 8.14 | 0 | 0.538 | 6.495 | 94.4 | 4.4547 | 4 | 307 | 21.0 | 387.94 |
| 30 | 1.00245 | 0.0 | 8.14 | 0 | 0.538 | 6.674 | 87.3 | 4.2390 | 4 | 307 | 21.0 | 380.23 |
| ÷ | ÷ | : | : | ÷ | : | : | ÷ | : | : | : | : | ÷ |
| 477 | 4.87141 | 0 | 18.10 | 0 | 0.614 | 6.484 | 93.6 | 2.3053 | 24 | 666 | 20.2 | 396.21 |
| 478 | 15.02340 | 0 | 18.10 | 0 | 0.614 | 5.304 | 97.3 | 2.1007 | 24 | 666 | 20.2 | 349.48 |
| 479 | 10.23300 | 0 | 18.10 | 0 | 0.614 | 6.185 | 96.7 | 2.1705 | 24 | 666 | 20.2 | 379.70 |
| 480 | 14.33370 | 0 | 18.10 | 0 | 0.614 | 6.229 | 88.0 | 1.9512 | 24 | 666 | 20.2 | 383.32 |

| | crim | zn | indus | chas | nox | rm | age | dis | rad | tax | ptratio | black |
|-----|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> |
| 481 | 5.82401 | 0 | 18.10 | 0 | 0.532 | 6.242 | 64.7 | 3.4242 | 24 | 666 | 20.2 | 396.90 |
| 482 | 5.70818 | 0 | 18.10 | 0 | 0.532 | 6.750 | 74.9 | 3.3317 | 24 | 666 | 20.2 | 393.07 |
| 483 | 5.73116 | 0 | 18.10 | 0 | 0.532 | 7.061 | 77.0 | 3.4106 | 24 | 666 | 20.2 | 395.28 |
| 484 | 2.81838 | 0 | 18.10 | 0 | 0.532 | 5.762 | 40.3 | 4.0983 | 24 | 666 | 20.2 | 392.92 |
| 485 | 2.37857 | 0 | 18.10 | 0 | 0.583 | 5.871 | 41.9 | 3.7240 | 24 | 666 | 20.2 | 370.73 |
| 486 | 3.67367 | 0 | 18.10 | 0 | 0.583 | 6.312 | 51.9 | 3.9917 | 24 | 666 | 20.2 | 388.62 |
| 487 | 5.69175 | 0 | 18.10 | 0 | 0.583 | 6.114 | 79.8 | 3.5459 | 24 | 666 | 20.2 | 392.68 |
| 488 | 4.83567 | 0 | 18.10 | 0 | 0.583 | 5.905 | 53.2 | 3.1523 | 24 | 666 | 20.2 | 388.22 |
| 489 | 0.15086 | 0 | 27.74 | 0 | 0.609 | 5.454 | 92.7 | 1.8209 | 4 | 711 | 20.1 | 395.09 |
| 490 | 0.18337 | 0 | 27.74 | 0 | 0.609 | 5.414 | 98.3 | 1.7554 | 4 | 711 | 20.1 | 344.05 |
| 491 | 0.20746 | 0 | 27.74 | 0 | 0.609 | 5.093 | 98.0 | 1.8226 | 4 | 711 | 20.1 | 318.43 |
| 492 | 0.10574 | 0 | 27.74 | 0 | 0.609 | 5.983 | 98.8 | 1.8681 | 4 | 711 | 20.1 | 390.11 |
| 493 | 0.11132 | 0 | 27.74 | 0 | 0.609 | 5.983 | 83.5 | 2.1099 | 4 | 711 | 20.1 | 396.90 |
| 494 | 0.17331 | 0 | 9.69 | 0 | 0.585 | 5.707 | 54.0 | 2.3817 | 6 | 391 | 19.2 | 396.90 |
| 495 | 0.27957 | 0 | 9.69 | 0 | 0.585 | 5.926 | 42.6 | 2.3817 | 6 | 391 | 19.2 | 396.90 |
| 496 | 0.17899 | 0 | 9.69 | 0 | 0.585 | 5.670 | 28.8 | 2.7986 | 6 | 391 | 19.2 | 393.29 |
| 497 | 0.28960 | 0 | 9.69 | 0 | 0.585 | 5.390 | 72.9 | 2.7986 | 6 | 391 | 19.2 | 396.90 |
| 498 | 0.26838 | 0 | 9.69 | 0 | 0.585 | 5.794 | 70.6 | 2.8927 | 6 | 391 | 19.2 | 396.90 |
| 499 | 0.23912 | 0 | 9.69 | 0 | 0.585 | 6.019 | 65.3 | 2.4091 | 6 | 391 | 19.2 | 396.90 |
| 500 | 0.17783 | 0 | 9.69 | 0 | 0.585 | 5.569 | 73.5 | 2.3999 | 6 | 391 | 19.2 | 395.77 |
| 501 | 0.22438 | 0 | 9.69 | 0 | 0.585 | 6.027 | 79.7 | 2.4982 | 6 | 391 | 19.2 | 396.90 |
| 502 | 0.06263 | 0 | 11.93 | 0 | 0.573 | 6.593 | 69.1 | 2.4786 | 1 | 273 | 21.0 | 391.99 |
| 503 | 0.04527 | 0 | 11.93 | 0 | 0.573 | 6.120 | 76.7 | 2.2875 | 1 | 273 | 21.0 | 396.90 |
| 504 | 0.06076 | 0 | 11.93 | 0 | 0.573 | 6.976 | 91.0 | 2.1675 | 1 | 273 | 21.0 | 396.90 |
| 505 | 0.10959 | 0 | 11.93 | 0 | 0.573 | 6.794 | 89.3 | 2.3889 | 1 | 273 | 21.0 | 393.45 |
| 506 | 0.04741 | 0 | 11.93 | 0 | 0.573 | 6.030 | 80.8 | 2.5050 | 1 | 273 | 21.0 | 396.90 |

Plot some predictors (at least two) against the response values. We choose $\,$ lstat , $\,$ rm , and $\,$ age .

In R, we need to download and install a library first.

There is a binary version available but the source version is late

```
In [6]: 1 install.packages("ggpubr")
2 library("ggpubr")
```

binary source needs_compilation
ggpubr 0.4.0 0.5.0 FALSE

installing the source package 'ggpubr'

Loading required package: ggplot2

Warning message:
"replacing previous import 'ellipsis::check_dots_unnamed' by 'rlan g::check_dots_unnamed' when loading 'tibble'"

Warning message:
"replacing previous import 'ellipsis::check_dots_used' by 'rlang::ch
eck_dots_used' when loading 'tibble'"
Warning message:

"replacing previous import 'ellipsis::check_dots_empty' by 'rlang::check_dots_empty' when loading 'tibble'"

The R function ggscatter even displays a regression line, confidence intervals, the Pearson coefficient of correlation, and the p value. This is not necessary at this stage.

"The following aesthetics were dropped during statistical transformation:

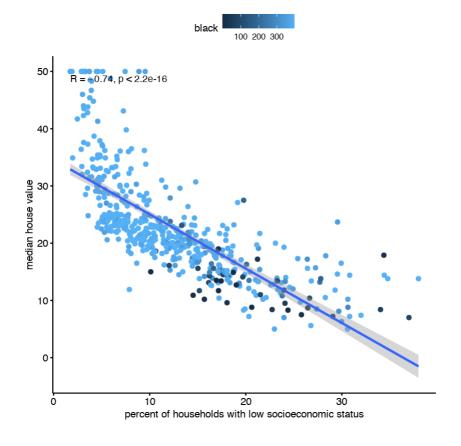
colour, fill

i This can happen when ggplot fails to infer the correct grouping st ructure in

the data.

i Did you forget to specify a `group` aesthetic or to convert a nume rical

variable into a factor?"



[`]geom_smooth()` using formula = 'y \sim x' Warning message:

"The following aesthetics were dropped during statistical transformation:

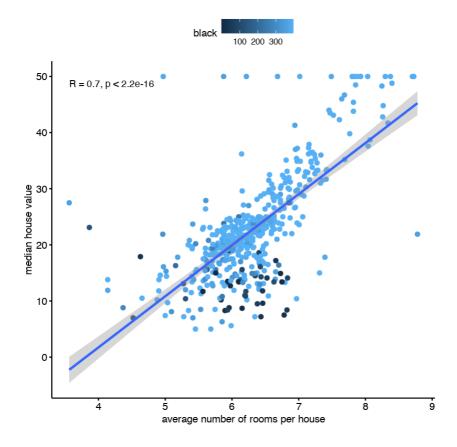
colour, fill

i This can happen when ggplot fails to infer the correct grouping st ructure in

the data.

i Did you forget to specify a `group` aesthetic or to convert a nume rical

variable into a factor?"



[`]geom_smooth()` using formula = 'y \sim x' Warning message:

"The following aesthetics were dropped during statistical transformation:

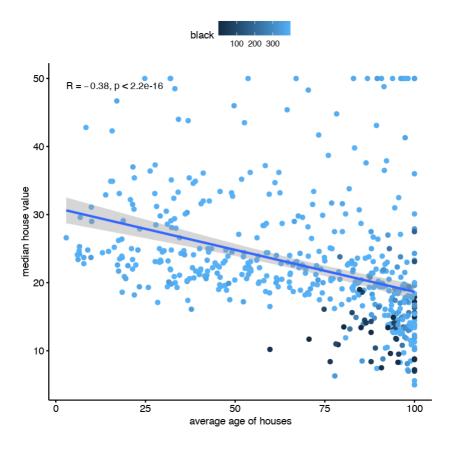
colour, fill

i This can happen when ggplot fails to infer the correct grouping st ructure in

the data.

i Did you forget to specify a `group` aesthetic or to convert a nume rical

variable into a factor?"



Perform simple linear regressions

Fit a simple linear regression model, with medv as the response and some (at least two) predictors individually. We choose lstat, rm, and age.

[`]geom_smooth()` using formula = 'y \sim x' Warning message:

```
In [10]:
            lm.fit=lm(medv~lstat ,data=Boston)
          1
          2
             summary(lm.fit)
         Call:
         lm(formula = medv ~ lstat, data = Boston)
         Residuals:
            Min
                     10 Median
                                     30
                                            Max
         -15.168 -3.990 -1.318
                                  2.034 24.500
         Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
                                                  <2e-16 ***
         (Intercept) 34.55384
                                0.56263
                                          61.41
                                0.03873 -24.53
         lstat
                    -0.95005
                                                  <2e-16 ***
         Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
         Residual standard error: 6.216 on 504 degrees of freedom
        Multiple R-squared: 0.5441, Adjusted R-squared: 0.5432
         F-statistic: 601.6 on 1 and 504 DF, p-value: < 2.2e-16
In [11]:
         1 | lm.fit=lm(medv~rm ,data=Boston)
            summary(lm.fit)
         Call:
         lm(formula = medv ~ rm, data = Boston)
         Residuals:
            Min
                     10 Median
                                     30
                                            Max
         -23.346 -2.547
                          0.090
                                  2.986
                                        39.433
         Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
         (Intercept) -34.671
                                  2.650 -13.08
                                                  <2e-16 ***
                       9.102
                                  0.419
                                          21.72
                                                  <2e-16 ***
         Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
         Residual standard error: 6.616 on 504 degrees of freedom
        Multiple R-squared: 0.4835, Adjusted R-squared: 0.4825
         F-statistic: 471.8 on 1 and 504 DF, p-value: < 2.2e-16
```

```
(2024)Assignment2-R - Jupyter Notebook
In [12]:
               lm.fit=lm(medv~age ,data=Boston)
            1
            2
               summary(lm.fit)
          Call:
          lm(formula = medv ~ age, data = Boston)
          Residuals:
                         10 Median
              Min
                                           30
                                                   Max
          -15.097 -5.138 -1.958
                                       2.397
                                               31.338
          Coefficients:
                        Estimate Std. Error t value Pr(>|t|)
                                                         <2e-16 ***
          (Intercept) 30.97868
                                     0.99911
                                               31.006
                        -0.12316
                                     0.01348
                                               -9.137
                                                         <2e-16 ***
          age
          Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
          Residual standard error: 8.527 on 504 degrees of freedom
          Multiple R-squared: 0.1421,
                                              Adjusted R-squared: 0.1404
          F-statistic: 83.48 on 1 and 504 DF, p-value: < 2.2e-16
          Interprete the results. Your interpretation of the results goes here!
          Obtain a confidence interval for the coefficient estimates for the individual models.
In [13]:
               lm.fit=lm(medv~lstat ,data=Boston)
            2
               confint(lm.fit)
          A matrix: 2 × 2 of type dbl
                        2.5 %
                                 97.5 %
           (Intercept) 33.448457 35.6592247
               Istat -1.026148 -0.8739505
```

In [14]: lm.fit=lm(medv~rm ,data=Boston) 1 confint(lm.fit)

A matrix: 2 × 2 of type dbl

2.5 % 97.5 % -39.876641 -29.464601 (Intercept) 8.278855 9.925363 rm

In [15]: lm.fit=lm(medv~age ,data=Boston) confint(lm.fit)

A matrix: 2 × 2 of type dbl

2.5 % 97.5 % (Intercept) 29.0157516 32.94160395 -0.1496469 -0.09667852 age

Interprete the results. Your interpretation of the results goes here!

Use the simple linear regression models

Predict the medv response values for some selected predictor values. Calculate the prediction intervals for these values.

```
In [16]: 1 lm.fit=lm(medv~lstat,data=Boston)
2 predict(lm.fit,data.frame(lstat=c(5,10,15)), interval ="prediction")
```

A matrix: 3 × 3 of type dbl

| | fit | lwr | upr |
|---|----------|-----------|----------|
| 1 | 29.80359 | 17.565675 | 42.04151 |
| 2 | 25.05335 | 12.827626 | 37.27907 |
| 3 | 20.30310 | 8.077742 | 32.52846 |

```
In [17]: 1 lm.fit=lm(medv~rm,data=Boston)
2 predict(lm.fit,data.frame(rm=c(5,6.5,8)), interval ="prediction")
```

A matrix: 3×3 of type dbl

| | fit | lwr | upr |
|---|----------|-----------|----------|
| 1 | 10.83992 | -2.214474 | 23.89432 |
| 2 | 24.49309 | 11.480391 | 37.50578 |
| 3 | 38.14625 | 25.058353 | 51.23415 |

```
In [18]: 1 lm.fit=lm(medv~age,data=Boston)
    predict(lm.fit,data.frame(age=c(25,50,75)), interval ="prediction"
```

A matrix: 3 × 3 of type dbl

| | fit | lwr | upr |
|---|----------|-----------|----------|
| 1 | 27.89961 | 11.090368 | 44.70885 |
| 2 | 24.82054 | 8.043748 | 41.59734 |
| 3 | 21.74147 | 4.971031 | 38.51192 |

Interprete the results. Your interpretation of the results goes here!

Perform multiple linear regressions

Fit medv as response with the predictors selected before altogether.

```
In [19]:
             lm.fit=lm(medv~lstat+rm+age ,data=Boston)
           1
           2
             summary(lm.fit)
         Call:
         lm(formula = medv ~ lstat + rm + age, data = Boston)
         Residuals:
             Min
                      10 Median
                                       30
                                              Max
         -18.210 \quad -3.467 \quad -1.053
                                    1.957 27.500
         Coefficients:
                      Estimate Std. Error t value Pr(>|t|)
         (Intercept) -1.175311
                                 3.181924 -0.369
                                                      0.712
                                 0.054357 -12.298
                                                     <2e-16 ***
         lstat
                     -0.668513
                                 0.454306 11.048
                                                     <2e-16 ***
         rm
                      5.019133
         age
                      0.009091
                                 0.011215
                                            0.811
                                                      0.418
         Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
         Residual standard error: 5.542 on 502 degrees of freedom
```

Adjusted R-squared: 0.6369

Interprete the results. Your interpretation of the results goes here!

F-statistic: 296.2 on 3 and 502 DF, p-value: < 2.2e-16

Fit medv as response with all available predictors altogether.

Multiple R-squared: 0.639,

```
In [20]:
             lm.fit=lm(medv~. ,data=Boston)
          1
          2
             summary(lm.fit)
         Call:
         lm(formula = medv \sim ., data = Boston)
         Residuals:
                         Median
             Min
                      10
                                      30
                                             Max
         -15.595 \quad -2.730 \quad -0.518
                                   1.777
                                          26.199
         Coefficients:
                       Estimate Std. Error t value Pr(>|t|)
         (Intercept)
                      3.646e+01 5.103e+00
                                             7.144 3.28e-12 ***
         crim
                     -1.080e-01
                                 3.286e-02
                                            -3.287 0.001087 **
         zn
                      4.642e-02
                                1.373e-02
                                             3.382 0.000778 ***
         indus
                      2.056e-02
                                6.150e-02
                                             0.334 0.738288
                                 8.616e-01
                      2.687e+00
                                             3.118 0.001925 **
         chas
         nox
                     -1.777e+01
                                 3.820e+00
                                            -4.651 4.25e-06 ***
                      3.810e+00 4.179e-01
                                             9.116
                                                    < 2e-16 ***
         rm
                                             0.052 0.958229
         age
                      6.922e-04
                                 1.321e-02
                     -1.476e+00
                                 1.995e-01
                                            -7.398 6.01e-13 ***
         dis
         rad
                      3.060e-01
                                 6.635e-02
                                             4.613 5.07e-06 ***
         tax
                     -1.233e-02 3.760e-03
                                            -3.280 0.001112 **
                     -9.527e-01
                                1.308e-01
                                            -7.283 1.31e-12 ***
         ptratio
         black
                      9.312e-03
                                 2.686e-03
                                             3.467 0.000573 ***
         lstat
                     -5.248e-01 5.072e-02 -10.347 < 2e-16 ***
         Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
         Residual standard error: 4.745 on 492 degrees of freedom
         Multiple R-squared: 0.7406,
                                         Adjusted R-squared:
         F-statistic: 108.1 on 13 and 492 DF, p-value: < 2.2e-16
```

Interprete the results. Your interpretation of the results goes here!

There is a binary version available but the source version is late r:

```
binary source needs_compilation corrplot 0.89 0.92 FALSE
```

installing the source package 'corrplot'

Check the correlation between the predictors.

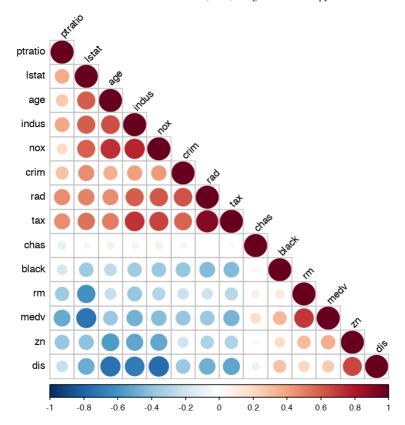
In R, we need to download and install a library and an external function first.

In [22]: 1 rquery.cormat(Boston)

corrplot 0.92 loaded

```
$r
                                                                       cha
        ptratio
                  lstat
                           age indus
                                        nox
                                               crim
                                                         rad
                                                                 tax
s black
ptratio
               1
lstat
            0.37
                       1
            0.26
                     0.6
                              1
age
                          0.64
indus
            0.38
                     0.6
                                    1
            0.19
                    0.59
                          0.73
                                 0.76
nox
                                           1
crim
            0.29
                    0.46
                          0.35
                                 0.41
                                       0.42
                                                  1
                                       0.61
rad
            0.46
                    0.49
                          0.46
                                  0.6
                                               0.63
                          0.51
            0.46
                    0.54
                                 0.72
                                       0.67
                                               0.58
                                                        0.91
                                                                   1
tax
chas
           -0.12 -0.054 0.087 0.063 0.091 -0.056 -0.0074 -0.036
1
black
           -0.18
                  -0.37 - 0.27 - 0.36 - 0.38
                                              -0.39
                                                       -0.44
                                                               -0.44
                                                                      0.04
9
      1
           -0.36
                  -0.61 - 0.24 - 0.39 - 0.3
                                              -0.22
                                                       -0.21
                                                               -0.29
                                                                      0.09
rm
1
   0.13
medv
           -0.51
                  -0.74 - 0.38 - 0.48 - 0.43
                                              -0.39
                                                       -0.38
                                                               -0.47
                                                                       0.1
8
   0.33
zn
           -0.39
                  -0.41 - 0.57 - 0.53 - 0.52
                                               -0.2
                                                       -0.31
                                                               -0.31 - 0.04
3
   0.18
dis
           -0.23
                    -0.5 - 0.75 - 0.71 - 0.77
                                              -0.38
                                                       -0.49
                                                              -0.53 - 0.09
9
   0.29
           rm medv
                      zn dis
ptratio
lstat
age
indus
nox
crim
rad
tax
chas
black
rm
            1
medv
          0.7
                 1
zn
         0.31 0.36
                       1
         0.21 0.25 0.66
                           1
dis
$p
        ptratio
                    lstat
                               age
                                     indus
                                                 nox
                                                         crim
                                                                    rad
tax
ptratio
               0
lstat
           3e-18
                        0
         2.3e-09 2.8e-51
age
                                 0
        3.8e-19 1.4e-51 8.4e-61
indus
        1.9e-05
                   6e-49 7.5e-86 7.9e-98
nox
        2.9e-11 2.7e-27 2.9e-16 1.5e-21
                                             3.8e-23
crim
         1.8e-28 9.9e-32 2.4e-27 8.4e-50
                                             3.3e-53 2.7e-56
rad
        5.7e-28 2.6e-40 2.6e-34
                                     3e-82
                                             1.1e-66 2.4e-47 4.1e-195
tax
0
chas
          0.0062
                     0.23
                            0.052
                                      0.16
                                                0.04
                                                         0.21
                                                                   0.87
0.42
           6e-05 1.7e-17 3.9e-10 1.2e-16
                                             7.8e-19 2.5e-19
                                                                6.6e-26 1.
black
4e-25
         1.6e-16
                    1e-53 4.5e-08 5.3e-20
                                             3.8e-12 6.3e-07
rm
                                                                1.9e-06 2.
1e-11
medv
        1.6e-34 5.1e-88 1.6e-18 4.9e-31
                                             7.1e-24 1.2e-19
                                                                5.5e-19 5.
6e-29
zn
        5.3e-20 2.9e-22 7.6e-45 1.3e-38
                                             7.2e-36 5.5e-06
                                                                  7e-13 4.
4e-13
```

```
dis
        1.2e-07 6.4e-33 9.9e-92 3.6e-78 4.2e-100 8.5e-19 1.4e-32
1e-38
           chas
                   black
                               rm
                                     medv
                                                zn dis
ptratio
lstat
age
indus
nox
crim
rad
tax
chas
               0
black
           0.27
rm
           0.04
                 0.0039
        7.4e-05 1.3e-14 2.5e-74
medv
           0.34 7.2e-05 6.9e-13 5.7e-17
zn
          0.026 2.3e-11 3.2e-06 1.2e-08 9.7e-66
dis
$sym
        ptratio lstat age indus nox crim rad tax chas black rm medv
zn dis
ptratio 1
lstat
                 1
age
                       1
indus
                           1
nox
                                  1
crim
                                      1
rad
                                           1
tax
                                                1
                                           *
                                                    1
chas
black
                                                         1
                                                                1
rm
medv
                                                                   1
zn
1
dis
   1
attr(,"legend")
[1] 0 ' ' 0.3 '.' 0.6 ',' 0.8 '+' 0.9 '*' 0.95 'B' 1
```



Interprete the results. Your interpretation of the results goes here!

Use the multiple linear regression model

Select some predictor values.

```
In [23]:
```

- 1 | lstatC=c(5,10,15)
- 2 rmC=c(5,6.5,8)
- 3 selected_predictor_values = expand.grid(lstat = lstatC, rm = rmC)
- 4 selected_predictor_values

A data.frame: 9

× 2

| Istat | rm |
|-------------|-------------|
| <dbl></dbl> | <dbl></dbl> |
| 5 | 5.0 |
| 10 | 5.0 |
| 15 | 5.0 |
| 5 | 6.5 |
| 10 | 6.5 |
| 15 | 6.5 |
| 5 | 8.0 |
| 10 | 8.0 |
| 15 | 8.0 |

Predict the medv response values for some selected predictor values. Calculate the prediction intervals for these values.

In [24]:

- 1 | lm.fit=lm(medv~lstat+rm ,data=Boston)
- 2 predict(lm.fit, selected_predictor_values, interval ="prediction")

A matrix: 9 × 3 of type dbl

| | fit | lwr | upr |
|---|----------|-----------|----------|
| 1 | 20.90388 | 9.889729 | 31.91802 |
| 2 | 17.69208 | 6.722152 | 28.66202 |
| 3 | 14.48029 | 3.537875 | 25.42271 |
| 4 | 28.54606 | 17.635923 | 39.45619 |
| 5 | 25.33427 | 14.437027 | 36.23150 |
| 6 | 22.12247 | 11.221204 | 33.02374 |
| 7 | 36.18824 | 25.225479 | 47.15100 |
| 8 | 32.97645 | 21.995024 | 43.95787 |
| 9 | 29.76466 | 18.747835 | 40.78148 |

Interprete the results. Your interpretation of the results goes here!