ISLR_Chapter5_LAB

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Chapter 5 lab, Cross-val and Bootstrapping

The Validation Set Approach

```
library(ISLR)
names (Auto)
## [1] "mpg"
                       "cylinders"
                                      "displacement" "horsepower"
                                                                      "weight"
## [6] "acceleration" "year"
                                      "origin"
                                                      "name"
Auto['mpg']
##
        mpg
## 1
       18.0
## 2
       15.0
       18.0
## 3
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       16.0
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- ## 248 39.4
- ## 249 36.1
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- ## 251 19.4
- ## 252 20.2
- ## 253 19.2
- ## 254 20.5
- ## 255 20.2
- ## 256 25.1
- ## 257 20.5
- ## 258 19.4
- ## 259 20.6
- ## 260 20.8
- ## 261 18.6
- ## 262 18.1
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## 393 27.0
## 394 44.0
## 395 32.0
## 396 28.0
## 397 31.0
set.seed(1)
trainAuto = sample (392, 196)
lm.fit = lm(mpg~horsepower, data = Auto, subset=trainAuto)
summary(lm.fit)
##
## Call:
## lm(formula = mpg ~ horsepower, data = Auto, subset = trainAuto)
##
```

```
## Residuals:
##
       Min
                                30
                1Q Median
                                       Max
## -9.3177 -3.5428 -0.5591 2.3910 14.6836
##
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 41.283548   1.044352   39.53   <2e-16 ***
## horsepower -0.169659 0.009556 -17.75 <2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 5.032 on 194 degrees of freedom
## Multiple R-squared: 0.619, Adjusted R-squared: 0.6171
## F-statistic: 315.2 on 1 and 194 DF, p-value: < 2.2e-16
lm.pred = predict(lm.fit,Auto)
length(lm.pred)
## [1] 392
length(Auto['mpg'][,])
## [1] 392
mpgdata = (Auto['mpg'][,])
meanMSE = mean((mpgdata[-trainAuto]-lm.pred[-trainAuto])^2)
print(meanMSE)
## [1] 23.26601
lm.fit.Quad = lm(mpg~poly(horsepower,2),data=Auto,subset = trainAuto)
lm.pred.Quad = predict(lm.fit.Quad,Auto)
length(lm.pred.Quad)
## [1] 392
length(Auto['mpg'][,])
## [1] 392
mpgdata.Quad = (Auto['mpg'][,])
meanMSE.Quad = mean((mpgdata.Quad[-trainAuto]-lm.pred.Quad[-trainAuto])^2)
print(meanMSE.Quad)
## [1] 18.71646
```

```
lm.fit.Tri = lm(mpg~poly(horsepower,3),data=Auto,subset = trainAuto)
lm.pred.Tri = predict(lm.fit.Tri,Auto)
length(lm.pred.Tri)
## [1] 392
length(Auto['mpg'][,])
## [1] 392
mpgdata.Tri = (Auto['mpg'][,])
meanMSE.Tri = mean((mpgdata.Tri[-trainAuto]-lm.pred.Tri[-trainAuto])^2)
print(meanMSE.Quad)
## [1] 18.71646
print(meanMSE.Tri)
## [1] 18.79401
lm.fit.new = lm(mpg~horsepower,data=Auto,subset=trainAuto)
mpgpred.new = predict(lm.fit.new,Auto)
mpgdata = (Auto['mpg'][,])
meanMSE.new = mean((mpgdata[-trainAuto]-mpgpred.new[-trainAuto])^2)
print(meanMSE.new)
```

[1] 23.26601