Linear Regression Import Library

Code ▼

Hide

```
library(Metrics)
library(DAAG)
```

Get the data set

Hide

```
data set <- read.csv("Advertising.csv", header=TRUE)</pre>
```

Summary of the data set

Hide

```
summary(data_set)
```

X	TV	Radio	Newspaper	Sales
Min. : 1.00	Min. : 0.70	Min. : 0.000	Min. : 0.30	Min. : 1.60
1st Qu.: 50.75	1st Qu.: 74.38	1st Qu.: 9.975	1st Qu.: 12.75	1st Qu.:10.38
Median :100.50	Median :149.75	Median :22.900	Median : 25.75	Median :12.90
Mean :100.50	Mean :147.04	Mean :23.264	Mean : 30.55	Mean :14.02
3rd Qu.:150.25	3rd Qu.:218.82	3rd Qu.:36.525	3rd Qu.: 45.10	3rd Qu.:17.40
Max. :200.00	Max. :296.40	Max. :49.600	Max. :114.00	Max. :27.00

Hide

```
print(nrow(data_set))
```

[1] 200

Hide

```
print(ncol(data_set))
```

[1] 5

Drop index column

Hide

Hide

SPLIT DATA SET INTO TRAINING AND TESTING

80% of the sample size

```
ind_split <- floor(0.80 * nrow(data_set))</pre>
```

Set seed to make your partition reproducible

```
set.seed(123)
train_ind <- sample(seq_len(nrow(data_set)), size = ind_split)

train <- data_set[train_ind, ]
test <- data_set[-train_ind, ]

View(train)
View(test)</pre>
```

LINEAR REGRESSION

```
lr_age <- lm(Sales~TV, data=train)
summary(lr_age)</pre>
```

```
Call:
lm(formula = Sales ~ TV, data = train)
Residuals:
  Min
       1Q Median 3Q
-8.3396 -1.9922 0.0219 2.0201 7.2355
Coefficients:
          Estimate Std. Error t value Pr(>|t|)
(Intercept) 7.069052 0.507788 13.92 <2e-16 ***
         Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 3.257 on 158 degrees of freedom
Multiple R-squared: 0.6134, Adjusted R-squared: 0.611
F-statistic: 250.7 on 1 and 158 DF, p-value: < 2.2e-16
                                                                           Hide
lr dist <- lm(Sales~Radio, data=train)</pre>
summary(lr dist)
Call:
lm(formula = Sales ~ Radio, data = train)
Residuals:
            1Q Median
                            3Q
   Min
                                   Max
-15.5706 -2.1136 0.8746 2.9348 8.3634
Coefficients:
         Estimate Std. Error t value Pr(>|t|)
(Intercept) 9.41474 0.64372 14.626 < 2e-16 ***
Radio
          0.19586
                    0.02325 8.426 2.08e-14 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 '' 1
Residual standard error: 4.352 on 158 degrees of freedom
Multiple R-squared: 0.31, Adjusted R-squared: 0.3056
F-statistic: 70.99 on 1 and 158 DF, p-value: 2.083e-14
                                                                           Hide
```

```
3 of 19 23/10/2020, 11:42
```

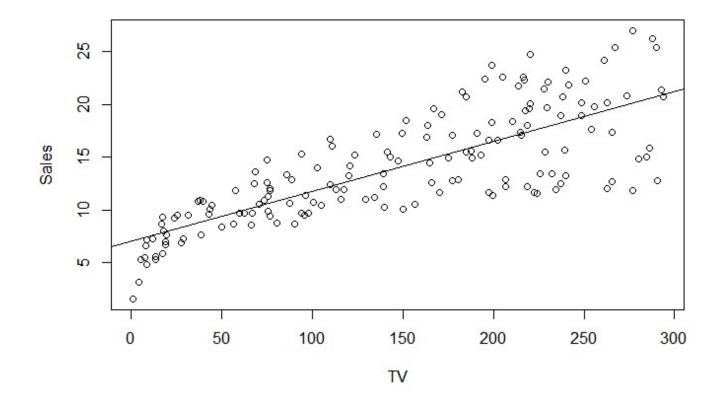
lr conv <- lm(Sales~Newspaper, data=train)</pre>

summary(lr conv)

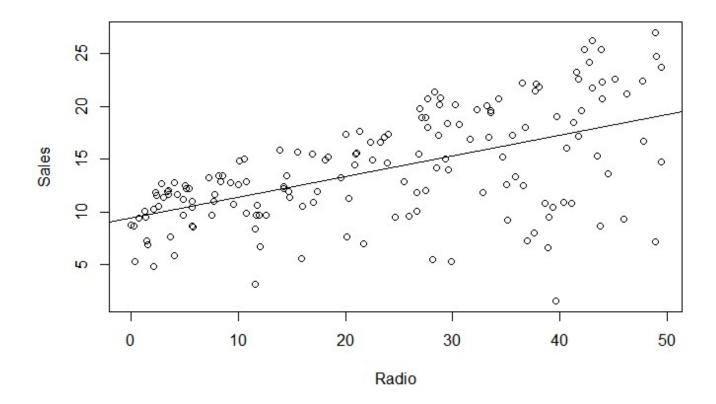
PLOT GRAPH FOR RELATIONSHIP BETWEEN FEATURES AND TARGET

```
Hide
```

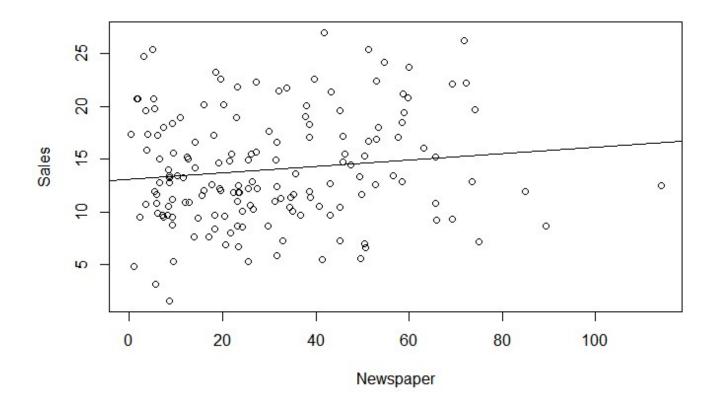
```
plot(train$Sales~train$TV, xlab="TV", ylab ="Sales")
abline(lr_age)
```



```
plot(train$Sales~train$Radio, xlab="Radio", ylab ="Sales")
abline(lr_dist)
```



```
plot(train$Sales~train$Newspaper, xlab="Newspaper", ylab ="Sales")
abline(lr_conv)
```



Calculate MSE for distance

```
lr_dist_1 <- lm(Sales~log(TV), data=train)
View(lr_dist_1)</pre>
```

Prediction on train

```
lr_train_1 <- predict(lr_dist_1, train)
lr_train_1</pre>
```

	150		170		1.4	105	170	F.0	110	4.2	
198		194		153	14	195	170	50	118	43	
		-			6094	15 348648	17.790723	12 282012	12 787577	17 913278	15 98
	15.760				0031	13.310010	17.750723	12.202012	12.707077	17.913270	13.30
0100	90	0 1 0 0			188	185	92	137	99	72	
26		7	1	196							
14.16	8448 1	14.93	35324	16.27	8285	17.358643	9.046485	8.624567	17.862363	14.168448	17.49
2768	11.705	5513	10.14	18466							
	184		164		78	81	193	103	117	76	
143		32		109							
17.83	4663	15.68	34387	14.52	2498	12.787577	7.110416	17.735415	15.071766	7.043421	16.82
3131	14.274	4454	6.07	73663							
	180		178		74	23	155	53	135	162	
				69							
15.73	2978 1	15.83	37298	14.79	3811	6.102617	16.211962	16.751669	10.016637	13.224937	16.22
	17.531	1671									
	182				63	141	97	187	38	21	
	18				4657	10 605056	16 405625	15 070060	10 701000	16 706606	16 40
					465/	12.635056	16.405635	15.0/9963	12.701900	16./86696	16.49
	17.813 16			50037	0.4	6	86	190	39	191	
	10		110		94	0	00	190	39	191	
				-	4887	4 515322	16.319896	7 428771	10 607975	10 275882	13 58
	15.351				1007	1.010022	10.313030	7.120771	10.007575	10.273002	13.30
		-			127	52	22	89	169	110	
	{					-					
8.34	6979 1	13.57	2851	4.09	9553	13.827689	17.104306	13.338731	16.734034	17.382570	12.01
0779	12.782	2590	13.64	15146							
	40		112		30	12	31	132	121	64	
183	1	192		93							
16.95	0482	17.17	2652	12.48	6970	16.721641	17.904189	17.525932	15.128777	13.913927	11.61
8444	12.742	2458	16.77	74474							
					67	177	79	85	37	8	
	16										
					4210	17.276759	2.699465	16.700300	17.550261	14.513007	16.44
7792	14.416				1.40	0.00	0.4	4.6	1.7	60	
100					140	200	84	46	1/	62	
	2700				2700	17 0193/1	12.366437	15 0/536/	12 222001	17 /60525	7 11
	16.105				2109	17.010341	12.300437	13.943304	12.332091	17.409323	7.44
					125	167	147	168	181	128	
	100				-20	107	± 1 /	100	101	120	
					5449	7.262299	17.147364	16.578902	15.520217	12.972393	14.19
	15.171										
	5		70		145	129	83	149	55	36	
139	1	186		9							
16.06	7332	16.75	8700	13.66	4987	16.819676	12.732359	10.128479	17.489870	17.875483	10.59
9131	16.545	5616	4.47	71305							
	48		56		111	1	123	172	154	131	
126		77		101							

```
17.144191 16.430602 16.913565 16.985390 16.883092 15.707603 15.861826 -5.079401 13.29
1002 8.897155 16.855799
176 11 68 20 144 3 29 156
44 130 80
17.690307 12.236207 15.074500 15.287113 13.983723 7.110416 17.282885 1.650853 16.58
0742 11.842088 14.377589
57 138 105 100 2 134
3.847313 17.646051 17.117115 14.960754 10.729684 16.811025
```

Prediction on test

```
Hide
lr pred 1 <- predict(lr dist 1, test)</pre>
1r pred 1
     10
              15 18
                          19
                                         28
                                                  33
                                                          45
                                                                   47
16.447792 16.528864 17.751686 12.410710 17.147364 13.704361 8.549467 13.398624 16.93
7099 14.988812 16.651843
              65
                      66 73
                                        75
                                                82
                                                          95
                                                                  102
      61
              107
        106
11.430985 14.843505 12.399690 8.798983 16.698517 17.142604 14.084302 17.949416 16.21
3989 15.036041 8.534268
            114 115 119
                                   120
                                            133 136
     113
        148
                150
15.958389 16.630107 12.876240 14.683356 7.568692 4.381714 11.041674 16.329737 15.10
1735 17.196208 10.746758
    151 152
                     160
                              161
                                       174
                                                 175
17.742203 14.538264 14.860891 15.888405 15.796817 16.855799 17.781337
```

Calculate MSE

```
Hide

train_mse_1 = mse(train$Sales, lr_train_1)
print(train_mse_1)

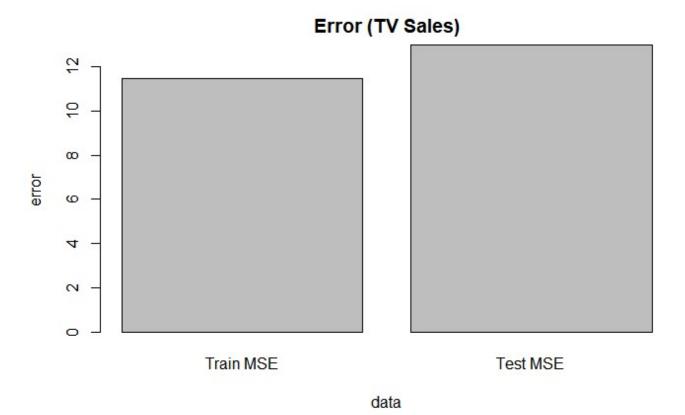
[1] 11.48834

Hide

test_mse_1 = mse(test$Sales, lr_pred_1)
print(test_mse_1)
[1] 13.00607
```

Graph of test vs train mse

plotter <- c(train_mse_1, test_mse_1)
barplot(plotter, width = 0.02, xlab="data", names.arg = c("Train MSE", "Test MSE"), yl
ab="error", main="Error (TV Sales)")</pre>



Correlation (Subset Selection Method)

```
Call:
lm(formula = Sales ~ TV + Radio + Newspaper, data = train)

Coefficients:
(Intercept) TV Radio Newspaper
3.04081 0.04589 0.18774 -0.00556
```

Prediction on train

Hide

```
lin_train <- predict(lin_gen, train)
lin_train</pre>
```

15	59	179	14	195	170	50	118	43	
198	194		153						
10.25388	37 16.0	38942	8.901963	16.560754	18.042100	8.102846	6.614804	21.704741	12.87
3914 18.	.560345	16.40	04208						
g	90	91	188	185	92	137	99	72	
26	7	-	196						
16.76766	66 10.0	72199	17.097449	18.519984	4.451435	11.485607	23.992065	10.588046	15.65
4275 11.	.706631	5.42	11751						
18	34	164	78	81	193	103	117	76	
143	32		109						
				11.435460	4.424171	17.676685	11.971161	11.523394	19.18
1939 11.									
18				23	155	53	135	162	
163	_								
				6.355815	15.567585	20.580087	11.616083	13.420535	14.94
2405 18.									
				141	97	187	38	21	
41									
				9.529010	12.733187	9.688995	15.488950	17.966850	16.34
4604 18.					0.6	100	2.0	1.01	
				6	86	190	39	191	
197		C4000		12 202260	14 00000	6 040400	0 026120	10 527100	0 00
8632 10.				12.203368	14.996068	6.040480	9.836120	12.537198	8.23
				E 2	2.2	0.0	1.60	110	
25		157	35	52	22	89	169	110	
-	-	35736		0 430533	1/ 762199	11 /72102	17 036110	19.780937	0 16
3559 11.				9.430333	14.702100	11.4/2192	17.030110	19.700937	0.10
				12	31	132	121	6.4	
183		112		12	31	152	121	-	
				17.377070	21.555095	15.516535	14.299702	13.264109	6.52
4869 8.				17.377070	21.000000	10.010000	11.233702	10.201103	0.02
				177	79	85	37	8	
51							-		
				19.996945	8.849654	20.723304	23.484198	12.172060	12.59
9496 11.	.148950	13.96	69155						
g	98	173	140	200	84	46	17	62	
122	54		124						
15.34623	33 7.6	19248	19.758237	15.258319	14.336082	15.125287	12.389571	22.744390	7.69
7225 19.	.767587	15.13	16731						
10	08	24	125	167	147	168	181	128	
88	27		42						
7.11671	13 16.5	44847	19.224188	10.801032	15.381393	13.399484	10.669342	6.670135	15.39
1670 15.	.029266	17.23	18770						
	5	70	145	129	83	149	55	36	
139	186		9						
13.04081	10 21.0	80400	10.017765	22.331899	10.126764	12.284259	20.414822	17.103847	9.76
2511 20.	.806418	3.82	24156						
4				1	123	172	154	131	
126	77		101						

```
21.738289 21.109140 14.628366 20.312067 13.684279 14.250067 18.145484 10.458892 9.11
3810 4.488110 13.777416

176 11 68 20 144 3 29 156

44 130 80

24.695972 7.028543 12.098914 14.181279 8.719875 12.061925 19.418867 5.375004 13.96

5910 7.789136 9.681328

57 138 105 100 2 134

8.421019 20.694893 20.381963 16.818694 12.210241 19.166108
```

Prediction on test

```
Hide
lin pred <- predict(lin gen, test)</pre>
lin pred
      10
             15 18 19
                                        28
                                                 33
                                                          45
                                                                   47
                 59
12.580125 18.327971 23.078708 9.963320 17.067163 7.616252 8.776754 8.817358 16.15
6097 12.803428 21.816770
              65
                      66
                               73
                                        75
                                                 82
                                                          95
      61
                                                                  102
              107
        106
5.752485 16.931561 7.948238 10.358667 17.379461 14.610094 10.537224 22.896816 14.79
3306 17.752128 6.088061
          114 115 119
                                   120
                                           133
                                                    136
     113
        148
                150
13.981681 16.467475 15.223724 15.296465 6.810888 8.521026 14.033670 18.155479 9.78
6008 23.154312 9.821197
    151
          152
                     160
                              161
                                       174
                                                175
18.326298 9.899876 12.346657 14.184381 12.030651 13.812488 23.572416
```

Calculate MSE on subset

```
Hide

train_mse = mse(train$Sales, lin_train)
print(train_mse)

[1] 2.978008

Hide

test_mse = mse(test$Sales, lin_pred)
print(test_mse)
[1] 2.068075
```

Graph of test vs train mse for subset

plotter <- c(train_mse, test_mse)
barplot(plotter, width = 0.02, xlab="data", names.arg = c("Train MSE", "Test MSE"), yl
ab="error", main="Error (Subset)")</pre>



K fold cross validation

```
Hide

model = cv.lm(data_set, (Sales~TV+Radio+Newspaper), m=5)

Analysis of Variance Table

Response: Sales

Df Sum Sq Mean Sq F value Pr(>F)

TV 1 3315 3315 1166.73 <2e-16 ***
Radio 1 1546 1546 544.05 <2e-16 ***
Newspaper 1 0 0 0.03 0.86
Residuals 196 557 3

---

Signif. codes: 0 `***' 0.001 `**' 0.01 `*' 0.05 `.' 0.1 ` ' 1
```

As there is >1 explanatory variable, cross-validation predicted values for a fold are not a linear function of corresponding overall predicted values. Lines that are shown for the different folds are approximate

```
fold 1
Observations in test set: 40
                   9 15 16 18
                                           20
                                                 40
                                                        42
                                                              49
                                                                    52
                                                                          55
Predicted
          17.598 3.73 18.434 20.82 23.22 14.166 20.45 17.296 16.26 9.34 20.374 22.
89 16.78 11.86 9.68
           17.611 3.79 18.406 20.89 23.15 14.238 20.52 17.328 16.05 9.40 20.432 22.
87 16.68 11.82 9.60
           18.500 4.80 19.000 22.40 24.40 14.600 21.50 17.100 14.80 10.70 20.200 24.
Sales
20 15.70 8.70 11.00
CV residual 0.889 1.01 0.594 1.51 1.25 0.362 0.98 -0.228 -1.25 1.30 -0.232 1.
33 -0.98 -3.12 1.40
               88
                    91 94
                               98 104 106 108 109
                                                            124 130
                                                                      1.3.1
                                                                             137
138
      140
             146
           15.594 10.00 21.23 15.337 14.7622 17.9 7.11 3.59 15.0828 7.88 10.43 11.45
Predicted
20.851 19.675 9.709
          15.603 9.97 21.06 15.344 14.7557 18.0 6.99 3.51 15.2988 7.78 10.79 11.79
20.671 19.989 9.646
          16.000 11.20 22.20 15.500 14.7000 19.2 8.70 5.30 15.2000 9.70 1.60 9.50
20.800 20.700 10.300
CV residual 0.397 1.23 1.14 0.156 -0.0557 1.2 1.71 1.79 -0.0988 1.92 -9.19 -2.29
0.129 0.711 0.654
             149
                 153
                        157
                               161
                                        163
                                               169
                                                    170
                                                           189 193
         12.26 16.36 15.385 14.214 14.94678 17.1861 17.94 18.64 4.47 12.7859
           12.59 16.42 15.497 14.158 14.90726 17.0087 17.88 18.62 4.38 12.7781
cvpred
Sales
           10.90 16.60 15.300 14.400 14.90000 17.1000 15.00 15.90 5.90 12.8000
CV residual -1.69 0.18 -0.197 0.242 -0.00726 0.0913 -2.88 -2.72 1.52 0.0219
Sum of squares = 151 Mean square = 3.77 n = 40
fold 2
Observations in test set: 40
                   13 14 19 21 27
                                                     31
                                                         35
                                                               38
                                                                             45
     51
               59
          5.3
          12.12 10.58 8.826 9.95 18.1008 14.9895 21.634 7.57 15.623 9.909 8.888
Predicted
21.72 12.63 20.7 21.90
cvpred
          12.04 10.61 8.744 9.89 18.0687 14.9025 21.566 7.49 15.608 9.885 8.883
21.62 12.57 20.6 21.84
           13.20 9.20 9.700 11.30 18.0000 15.0000 21.400 9.50 14.700 10.100 8.500
23.20 11.40 22.6 23.80
CV residual 1.16 -1.41 0.956 1.41 -0.0687 0.0975 -0.166 2.01 -0.908 0.215 -0.383
1.58 -1.17 2.0 1.96
              70
                   73
                         84 85 86 93 103 110 112
                                                                       114
5 118 128
             133
                   134
          21.11 10.37 14.422 20.781 15.1814 19.156 17.64 19.693 21.140 16.404 15.30
Predicted
5 6.57 6.60 8.45 19.267
          21.03 10.32 14.391 20.713 15.1784 19.134 17.54 19.568 21.048 16.299 15.26
9 6.51 6.53 8.38 19.219
           22.30 8.80 13.600 21.700 15.2000 19.400 14.80 19.800 21.800 15.900 14.60
Sales
```

```
0 9.40 8.80 5.70 19.600
CV residual 1.27 -1.52 -0.791 0.987 0.0216 0.266 -2.74 0.232 0.752 -0.399 -0.66
9 2.89 2.27 -2.68 0.381
                 145
                      151 152 166 171
                                            173
                                                  176 196
Predicted 14.00 10.09 18.37 10.01 14.22 7.39 7.6077 24.79 5.37 23.77
         13.93 10.06 18.29 9.99 14.25 7.34 7.5586 24.72 5.31 23.74
          11.60 11.40 16.10 11.60 11.90 8.40 7.6000 27.00 7.60 25.50
CV residual -2.33 1.34 -2.19 1.61 -2.35 1.06 0.0414 2.28 2.29 1.76
Sum of squares = 93 Mean square = 2.32
                                        n = 40
fold 3
Observations in test set: 40
              2 10 11
                            29 32 34 37 43 54 65 66
                                                                           6
   72 74 75
                     78
Predicted 12.34 12.55 7.03 19.411 11.346 18.86 23.41 21.596 19.94 16.98 7.85 18.976
6 10.63 9.9 17.329 13.812
      12.19 12.67 7.13 19.348 11.358 18.85 23.22 21.527 19.75 16.81 7.92 18.910
9 10.66 10.0 17.285 13.742
          10.40 10.60 8.60 18.900 11.900 17.40 25.40 20.700 21.20 18.00 9.30 18.900
0 12.40 11.0 17.000 14.200
CV residual -1.79 -2.07 1.47 -0.448 0.542 -1.45 2.18 -0.827 1.45 1.19 1.38 -0.010
9 1.74 1.0 -0.285 0.458
            99 101 105 107 113 116 120 125 126 135 147
     154 156
                  158
148
Predicted 24.12 13.88 20.301 6.13 13.881 12.920 6.820 19.454 9.13 11.837 15.29 2
3.26 18.224 5.31 10.0143
        23.95 13.98 20.186 6.19 13.903 12.806 6.843 19.357 9.18 11.699 15.37 2
3.04 18.073 5.36 10.1402
        25.40 11.70 20.700 7.20 14.100 12.600 6.600 19.700 10.60 10.800 13.20 2
5.40 19.000 3.20 10.1000
CV residual 1.45 -2.28 0.514 1.01 0.197 -0.206 -0.243 0.343 1.42 -0.899 -2.17
2.36 0.927 -2.16 -0.0402
            168
                  172 180 181 182 184 187 190
Predicted 13.36 14.358 12.385 10.587 13.93 24.13 9.691 6.052 18.49
          13.46 14.344 12.447 10.703 14.02 23.96 9.812 6.103 18.32
          12.20 14.500 12.600 10.500 12.20 26.20 10.300 6.700 19.60
CV residual -1.26 0.156 0.153 -0.203 -1.82 2.24 0.488 0.597 1.28
Sum of squares = 67.2 Mean square = 1.68 n = 40
fold 4
Observations in test set: 40
              1 6 12 22 30 36 44 50
                                                          56
                                                               57
                     79
     64
                77
Predicted
          20.52 12.48 17.2851 14.74 9.14 17.01 13.96 8.17 21.29 8.53 12.775 18.13
3 13.211 17.779 4.48 8.81
          20.67 12.36 17.4254 15.01 9.22 17.32 14.19 8.26 21.34 8.48 12.875 18.24
8 13.221 17.903 4.56 8.73
           22.10 7.20 17.4000 12.50 10.50 12.80 12.90 9.70 23.70 5.50 13.200 18.40
0 14.000 18.300 6.90 5.30
```

```
CV residual 1.43 -5.16 -0.0254 -2.51 1.28 -4.52 -1.29 1.44 2.36 -2.98 0.325 0.15
2 0.779 0.397 2.34 -3.43
             82 83 87 89 90 96 100 111 121 123 132
    144
          150 159
Predicted 14.65 10.18 11.599 11.71 16.922 16.315 16.940 14.76 14.410 13.63 15.6 9.
49 8.76 9.827 10.38
          14.94 10.23 11.601 11.79 16.888 16.412 16.955 15.03 14.504 13.89 15.9 9.
54 8.92 9.812 10.31
Sales
          12.30 11.30 12.000 12.90 16.700 16.900 17.200 13.40 15.500 11.60 12.7 10.
90 10.40 10.100 7.30
CV residual -2.64 1.07 0.399 1.11 -0.188 0.488 0.245 -1.63 0.996 -2.29 -3.2 1.
36 1.48 0.288 -3.01
             164
                    177 179 185
                                     188
                                          191 192 197
Predicted 17.352 19.9794 16.01 18.54 17.076 12.49 8.42 8.17 15.17
         17.384 20.1355 16.33 18.75 17.184 12.38 8.50 8.29 15.41
cvpred
          18.000 20.2000 11.80 17.60 17.300 10.80 9.90 9.70 13.40
CV residual 0.616 0.0645 -4.53 -1.15 0.116 -1.58 1.40 1.41 -2.01
Sum of squares = 168 Mean square = 4.21 n = 40
fold 5
Observations in test set: 40
              3
                   5
                          7
                               17 23 24 25 26 28
                                                                33 41
              67
                   68
46
    47
        61
Predicted 12.31 13.189 11.730 12.824 6.489 16.546 8.15 15.61 17.05 7.64 16.38 15.1
62 8.87 5.74 9.016 12.04
cvpred 12.47 13.232 11.716 13.099 6.525 16.499 8.08 15.51 16.99 7.58 16.36 15.1
45 8.85 5.66 8.921 11.94
        9.30 12.900 11.800 12.500 5.600 15.500 9.70 12.00 15.90 9.60 16.60 14.9
00 10.60 8.10 9.500 13.40
CV residual -3.17 -0.332 0.084 -0.599 -0.925 -0.999 1.62 -3.51 -1.09 2.02 0.24 -0.2
45 1.75 2.44 0.579 1.46
              81
                   92
                       95 97 102 117 119 122 127 129 139
                                                                          142
      155
Predicted 11.446 4.50 10.48 12.6 23.242 11.98 15.57 7.838 10.58 22.3 9.768 18.399
19.250 15.502 12.399
          11.415 4.45 10.39 12.5 23.464 11.93 15.73 7.888 10.66 22.2 9.732 18.545
19.273 15.414 12.387
          11.800 7.30 11.50 11.7 23.800 12.20 15.90 7.000 6.60 24.7 9.600 19.200
20.100 15.600 12.900
CV residual 0.385 2.85 1.11 -0.8 0.336 0.27 0.17 -0.888 -4.06 2.5 -0.132 0.655
0.827 0.186 0.513
            162
                 165 167 174 175 178 183 186
Predicted 13.56 11.068 10.82 11.971 13.74 12.162 6.55 20.80 16.495
          13.63 10.958 10.82 11.866 13.63 12.128 6.51 20.79 16.428
cvpred
          13.30 11.900 8.00 11.700 11.50 11.700 8.70 22.60 17.300
CV residual -0.33 0.942 -2.82 -0.166 -2.13 -0.428 2.19 1.81 0.872
Sum of squares = 102 Mean square = 2.55 n = 40
Overall (Sum over all 40 folds)
```



