# HW4 Vikas Sanil

#### Vikas Sanil

Due  $4/20\ 11:59\ pm$ 

#### **GRADING**

- Part I = 20 points;
- Part II = 80 points;

## Part I: Review of basic concepts in statistical learning (20 points)

You will spend some time thinking of some real-life applications for statistical learning.

#### Question 1.

Describe three real-life applications in which classification might be useful. Describe the response, as well as the predictors. Is the goal of each application inference or prediction? Explain your answer.

Answer: Three real-life applications in which classification useful.

- 1. Type of project based on number of functional requirement, number of department involved, cost of project, duration estimated, estimated hour, estimated price, previous actual time taken, previous actual hour, previous actual price. This is an inference example as project type is inferred based on past experience in similar project.
- 2. Credit worthiness(response) classification based on age, demography, job type, income and credit score(predictors). This is an inference example where credit worthiness is inferred based on similar profile of other customers.
- 3. Malware(response) classifiction based on new/emerging malwares on the basis of comparable features like delivery system, data delivered, data compramised, communication and system control(predictors). This is an inference example as the malware is classified based on similarity between other existing malwares.

#### Question 2.

Describe three real-life applications in which regression might be useful. Describe the response, as well as the predictors. Is the goal of each application inference or prediction? Explain your answer.

Answer: Three real-life applications in which regression analysis useful.

- 1. Weather(response) forecasting based on above ground temperature, wind, water vapour density, below ground temp, sunlight, cloud density, landscape and ocean/river water level(predictors). The goal of this is to predict weather for the future based on past data.
- 2. Time(response) required to loose certain weight based on age, gender, body mass, calories intake, calories burnt and current weight. This is a prediction example where the time required

to loose certain weight is predicted based on data available.

3. Women Ovulation period(response) based on women period cycle, age, pH level and body temperature(predictors). This is a prediction example as women ovulation period is predicted on the similar set of data.

#### Question 3.

Describe three real-life applications in which cluster analysis might be useful.

Answer: Three real-life applications in which cluster analysis is useful.

- 1. Advertisement(response) placement in browser based on user age, gender, demography, and past 5 browsing topics(predictors). The goal of this example is to infer an advertisement a user may like based on past online activities.
- 2. Investment product(response) suggestion to a new investment banking client based on existing customer age, gender, demography, credit score, average balance(predictors), and preferred investment product. The goal of this application is to predict the best-suited investment product for an investment banking client based on existing customer details.
- 3. Restaurant(response) suggestion in Food app. based on member age, gender, demography, and past 5 cuisine selections(predictors). The goal of this application is to infer user restaurant interest based on past choices along with user details.

#### Question 4.

What are the advantages and disadvantages of a very flexible (versus a less flexible) approach for regression or classification? Under what circumstances might a more flexible approach be preferred to a less flexible approach? When might a less flexible approach be preferred?

#### Answer:

- Flexible approach provides more coverage of data. Less flexible approach provides easy to understand relationship. - When inference is the goal, there are clear advantages to using simple and relatively inflexible statistical learning methods. When interested in prediction and interpretability is not required the most flexible model works.

# Part II: Multiple Linear Regression (80 points)

Load the Boston data set

Recall

##

```
# import packages
library(MASS)
library(MLmetrics)

## Warning: package 'MLmetrics' was built under R version 4.1.3

##
## Attaching package: 'MLmetrics'

## The following object is masked from 'package:base':
##
```

#### library(AICcmodavg)

## Warning: package 'AICcmodavg' was built under R version 4.1.3

```
#load data
data(Boston)
```

## Exploratory data analysis (10 points)

• Check the number of observations and features using dim

#### str(Boston)

```
'data.frame':
                   506 obs. of 14 variables:
   $ crim
                   0.00632 0.02731 0.02729 0.03237 0.06905 ...
            : num
##
            : num
                   18 0 0 0 0 0 12.5 12.5 12.5 12.5 ...
##
   \ indus : num 2.31 7.07 7.07 2.18 2.18 2.18 7.87 7.87 7.87 7.87 ...
##
           : int 0000000000...
   $ chas
##
   $ nox
            : num 0.538 0.469 0.469 0.458 0.458 0.458 0.524 0.524 0.524 0.524 ...
                   6.58 6.42 7.18 7 7.15 ...
##
##
   $ age
            : num 65.2 78.9 61.1 45.8 54.2 58.7 66.6 96.1 100 85.9 ...
##
   $ dis
            : num 4.09 4.97 4.97 6.06 6.06 ...
##
   $ rad
            : int 1 2 2 3 3 3 5 5 5 5 ...
##
   $ tax
            : num
                   296 242 242 222 222 222 311 311 311 311 ...
##
  $ ptratio: num 15.3 17.8 17.8 18.7 18.7 18.7 15.2 15.2 15.2 15.2 ...
   $ black : num 397 397 393 395 397 ...
                   4.98 9.14 4.03 2.94 5.33 ...
   $ lstat : num
            : num 24 21.6 34.7 33.4 36.2 28.7 22.9 27.1 16.5 18.9 ...
dim(Boston)
```

#### ## [1] 506 14

Answer: There are 506 observations and 14 features in Boston data set.

• Check for missing values

```
which(is.na(Boston))

## integer(0)

sum(is.na(Boston))
```

#### ## [1] 0

Answer: There are no missing values.

• Check for duplicated values

```
sum(duplicated(Boston))
```

## [1] 0

Answer: There are no duplicated values.

• checking correlation between variables

```
res<-cor(Boston)
round(res,2)</pre>
```

```
##
                    zn indus
            crim
                              chas
                                     nox
                                            rm
                                                  age
                                                        dis
                                                              rad
                                                                    tax ptratio
## crim
            1.00 -0.20
                        0.41 - 0.06
                                    0.42 - 0.22
                                                0.35 - 0.38
                                                             0.63
## zn
                  1.00 -0.53 -0.04 -0.52
                                          0.31 -0.57
                                                      0.66 -0.31 -0.31
           -0.20
                                                                          -0.39
## indus
            0.41 - 0.53
                        1.00
                              0.06
                                    0.76 - 0.39
                                                0.64 - 0.71
                                                             0.60
                                                                           0.38
           -0.06 -0.04
                        0.06
                              1.00
                                          0.09
                                                0.09 -0.10 -0.01 -0.04
## chas
                                    0.09
                                                                          -0.12
                              0.09
                                    1.00 -0.30
## nox
            0.42 - 0.52
                        0.76
                                                0.73 - 0.77
                                                             0.61
                                                                           0.19
           -0.22
                  0.31 - 0.39
                              0.09 - 0.30
                                          1.00 - 0.24
                                                      0.21 -0.21 -0.29
                                                                          -0.36
## rm
## age
            0.35 - 0.57
                        0.64
                             0.09
                                    0.73 - 0.24
                                                1.00 - 0.75
                                                             0.46 0.51
                                                                           0.26
## dis
           -0.38
                  0.66 -0.71 -0.10 -0.77
                                          0.21 -0.75 1.00 -0.49 -0.53
                                                                          -0.23
## rad
            0.63 -0.31
                        0.60 -0.01
                                    0.61 -0.21
                                                0.46 - 0.49
                                                             1.00 0.91
                                                                           0.46
                        0.72 - 0.04
                                    0.67 - 0.29
                                                0.51 - 0.53
## tax
            0.58 - 0.31
                                                             0.91
                                                                   1.00
                                                                           0.46
## ptratio 0.29 -0.39
                        0.38 -0.12 0.19 -0.36
                                               0.26 - 0.23
                                                             0.46 0.46
                                                                           1.00
                  0.18 -0.36  0.05 -0.38  0.13 -0.27
## black
           -0.39
                                                      0.29 - 0.44 - 0.44
                                                                          -0.18
## lstat
            0.46 - 0.41
                        0.60 -0.05 0.59 -0.61 0.60 -0.50 0.49 0.54
                                                                           0.37
## medv
           -0.39
                  0.36 - 0.48
                              -0.51
##
           black 1stat
                       medv
           -0.39
                  0.46 - 0.39
## crim
            0.18 -0.41 0.36
## zn
## indus
           -0.36
                  0.60 - 0.48
## chas
            0.05 -0.05 0.18
           -0.38
                  0.59 - 0.43
## nox
## rm
            0.13 -0.61 0.70
## age
                  0.60 -0.38
           -0.27
## dis
            0.29 -0.50 0.25
## rad
           -0.44
                  0.49 - 0.38
           -0.44
                  0.54 - 0.47
## tax
## ptratio -0.18
                  0.37 - 0.51
            1.00 -0.37 0.33
## black
## 1stat
           -0.37
                  1.00 - 0.74
## medv
            0.33 -0.74 1.00
```

Answer: tax~ rad-> 0.91 has highest correlation between variables.

Split data set into 80:20 train and test data with name BostonTraining and BostonTesting respectively (10 points)

```
i <- sample(2, nrow(Boston), replace=TRUE, prob=c(0.8, 0.2))
BostonTraining <- Boston[i==1,]
BostonTest <- Boston[i==2,]</pre>
```

### Subset Selection Linear Regression Model

#### Forward Stepwise (25 points)

• Please construct a forward stepwise regression with BostonTraining.

```
#null model
intercept_only<-lm(medv~ 1, data=BostonTraining)</pre>
# full model
all<-lm(medv~., data = BostonTraining)</pre>
# forward set-wise regression
forward<- stepAIC(intercept_only, direction='forward', scope=formula(all))</pre>
## Start: AIC=1801.63
## medv \sim 1
##
##
            Df Sum of Sq
                          RSS
                                  AIC
## + lstat
                 18719.5 15736 1486.2
                 15403.5 19052 1563.7
## + rm
             1
                  8485.0 25970 1689.1
## + ptratio 1
## + indus
             1
                7989.7 26465 1696.8
## + tax
             1
                6974.6 27481 1712.0
                 6446.5 28009 1719.7
## + nox
             1
                 5214.9 29240 1737.2
## + age
             1
## + crim
                 5139.1 29316 1738.2
            1
## + zn
            1
                 5123.0 29332 1738.4
## + rad
            1
                  4755.6 29699 1743.5
## + black 1
                3762.0 30693 1756.8
## + dis
           1
                2459.2 31996 1773.6
## + chas
           1 1234.3 33221 1788.8
## <none>
                         34455 1801.6
##
## Step: AIC=1486.22
## medv ~ lstat
##
##
            Df Sum of Sq
                           RSS
                                  AIC
## + rm
             1
                 2794.18 12941 1409.0
## + ptratio 1
                 2128.82 13607 1429.3
                  728.34 15007 1469.0
## + chas
             1
## + dis
             1
                  609.51 15126 1472.2
## + age
             1
                  324.40 15411 1479.8
## + zn
             1
                  236.18 15499 1482.1
## + tax
            1
               198.58 15537 1483.1
## + black 1 153.73 15582 1484.2
## + crim
            1 150.49 15585 1484.3
                         15736 1486.2
## <none>
                  71.54 15664 1486.4
## + indus 1
## + rad
             1
                   22.02 15714 1487.7
## + nox
                    5.53 15730 1488.1
             1
## Step: AIC=1409.04
## medv ~ lstat + rm
##
```

```
Df Sum of Sq RSS AIC
              1366.10 11575 1365.9
## + ptratio 1
## + chas
          1
               552.49 12389 1393.4
## + dis
               340.12 12601 1400.2
            1
## + black
            1
               296.27 12645 1401.7
## + tax
            1 282.60 12659 1402.1
## + crim
            1 270.54 12671 1402.5
           1 112.62 12829 1407.5
## + rad
               86.25 12855 1408.3
## + zn
            1
## <none>
                       12941 1409.0
## + age
            1
               59.53 12882 1409.2
                  29.87 12912 1410.1
## + indus
            1
                   2.80 12939 1411.0
## + nox
            1
##
## Step: AIC=1365.86
## medv ~ lstat + rm + ptratio
##
##
          Df Sum of Sq RSS
## + dis
        1 533.31 11042 1348.8
         1
               376.53 11199 1354.5
## + chas
## + black 1
               219.63 11356 1360.1
## + age 1 155.07 11420 1362.4
## + crim 1
               100.04 11475 1364.3
## <none>
                      11575 1365.9
## + rad
                22.08 11553 1367.1
          1
               12.17 11563 1367.4
## + indus 1
## + tax
               10.17 11565 1367.5
          1
## + zn
          1
               3.76 11572 1367.7
## + nox 1
                1.68 11574 1367.8
##
## Step: AIC=1348.76
## medv ~ lstat + rm + ptratio + dis
##
##
          Df Sum of Sq RSS
         1 534.47 10508 1330.7
## + nox
             299.70 10742 1339.6
## + black 1
## + chas 1 254.89 10787 1341.3
## + zn
          1
               207.54 10834 1343.1
          1 203.40 10839 1343.2
## + crim
## + indus 1 181.04 10861 1344.1
## + tax 1 140.90 10901 1345.6
## <none>
                    11042 1348.8
## + age 1
                8.77 11033 1350.4
## + rad
                6.97 11035 1350.5
          1
## Step: AIC=1330.66
## medv ~ lstat + rm + ptratio + dis + nox
##
          Df Sum of Sq RSS
         1 270.293 10237 1322.1
## + chas
## + zn
          1
             205.451 10302 1324.7
## + black 1 174.916 10333 1325.9
## + crim 1 136.579 10371 1327.4
## + rad 1 55.347 10452 1330.5
```

```
## <none>
                      10508 1330.7
## + indus 1
             18.387 10489 1332.0
## + age 1 10.950 10497 1332.2
## + tax
                2.326 10505 1332.6
          1
## Step: AIC=1322.11
## medv ~ lstat + rm + ptratio + dis + nox + chas
          Df Sum of Sq RSS
         1 214.100 10023 1315.5
## + zn
## + black 1 144.557 10093 1318.3
## + crim 1 116.183 10121 1319.5
          1 57.572 10180 1321.8
## + rad
## <none>
                      10237 1322.1
## + indus 1
             24.419 10213 1323.1
## + age
          1
               4.857 10232 1323.9
## + tax 1
               0.224 10237 1324.1
##
## Step: AIC=1315.55
## medv ~ lstat + rm + ptratio + dis + nox + chas + zn
##
         Df Sum of Sq
                         RSS
## + crim 1 178.103 9845.0 1310.3
## + black 1 168.994 9854.1 1310.7
## <none>
                      10023.1 1315.5
## + indus 1 28.293 9994.8 1316.4
## + rad
          1 24.162 9999.0 1316.6
## + tax
        1 20.914 10002.2 1316.7
## + age 1 18.584 10004.5 1316.8
##
## Step: AIC=1310.29
## medv ~ lstat + rm + ptratio + dis + nox + chas + zn + crim
##
##
          Df Sum of Sq
                        RSS
## + rad 1 140.262 9704.8 1306.5
## + black 1 107.983 9737.0 1307.8
## <none>
                      9845.0 1310.3
## + indus 1
             28.624 9816.4 1311.1
## + age 1
               13.468 9831.6 1311.7
## + tax 1
               0.004 9845.0 1312.3
##
## Step: AIC=1306.48
## medv ~ lstat + rm + ptratio + dis + nox + chas + zn + crim +
##
   rad
##
                               AIC
          Df Sum of Sq
                        RSS
           1 242.367 9462.4 1298.2
## + tax
## + black 1
             158.737 9546.0 1301.8
## + indus 1 50.372 9654.4 1306.4
## <none>
                      9704.8 1306.5
## + age 1
               23.665 9681.1 1307.5
##
## Step: AIC=1298.23
## medv ~ lstat + rm + ptratio + dis + nox + chas + zn + crim +
```

```
##
      rad + tax
##
          Df Sum of Sq
##
                          RSS
## + black 1 150.473 9311.9 1293.7
## <none>
                       9462.4 1298.2
                27.321 9435.1 1299.1
## + age 1
## + indus 1
                1.640 9460.8 1300.2
##
## Step: AIC=1293.74
## medv ~ lstat + rm + ptratio + dis + nox + chas + zn + crim +
      rad + tax + black
##
##
          Df Sum of Sq
                          RSS
                                 AIC
## <none>
                       9311.9 1293.7
## + age
               20.8137 9291.1 1294.8
           1
## + indus 1
              0.8559 9311.1 1295.7
#results
forward$anova
## Stepwise Model Path
## Analysis of Deviance Table
## Initial Model:
## medv \sim 1
##
## Final Model:
## medv ~ lstat + rm + ptratio + dis + nox + chas + zn + crim +
      rad + tax + black
##
##
##
          Step Df
                    Deviance Resid. Df Resid. Dev
## 1
                                   404 34455.110 1801.628
## 2
       + 1stat 1 18719.5313
                                   403 15735.579 1486.216
## 3
          + rm 1 2794.1833
                                   402 12941.395 1409.041
## 4 + ptratio 1 1366.0974
                                   401 11575.298 1365.860
## 5
                                   400 11041.992 1348.757
         + dis 1
                    533.3059
## 6
         + nox 1
                    534.4668
                                   399 10507.525 1330.664
## 7
       + chas 1
                    270.2925
                                   398 10237.233 1322.109
          + zn 1
## 8
                    214.0998
                                   397 10023.133 1315.549
        + crim 1
## 9
                    178.1031
                                   396
                                        9845.030 1310.288
## 10
         + rad 1
                    140.2624
                                   395
                                         9704.767 1306.477
## 11
         + tax 1
                    242.3672
                                   394
                                         9462.400 1298.234
## 12
       + black 1
                    150.4725
                                   393
                                         9311.928 1293.742
summary(forward)
##
## Call:
## lm(formula = medv ~ lstat + rm + ptratio + dis + nox + chas +
##
      zn + crim + rad + tax + black, data = BostonTraining)
```

##

## Residuals:

```
Median
                 1Q
## -14.8934 -2.9053 -0.6372
                               1.7724
                                       24.6095
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
                                      7.099 5.90e-12 ***
## (Intercept) 40.793496
                           5.746110
## 1stat
                -0.594622
                           0.053393 -11.137 < 2e-16 ***
## rm
                3.189183
                           0.452213
                                      7.052 7.97e-12 ***
               -0.926650
                           0.151362
                                     -6.122 2.24e-09 ***
## ptratio
## dis
               -1.581055
                           0.212191
                                     -7.451 5.94e-13 ***
## nox
              -15.874519
                           4.054231 -3.916 0.000106 ***
## chas
                2.678040
                           0.984937
                                      2.719 0.006838 **
                0.058085
                           0.015846
                                      3.666 0.000281 ***
## zn
## crim
               -0.114696
                           0.034981
                                     -3.279 0.001135 **
                                      4.225 2.98e-05 ***
## rad
                0.308432
                           0.073009
                -0.012243
                           0.003895
                                     -3.143 0.001798 **
## tax
                0.007739
                           0.003071
                                      2.520 0.012130 *
## black
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 4.868 on 393 degrees of freedom
## Multiple R-squared: 0.7297, Adjusted R-squared: 0.7222
## F-statistic: 96.47 on 11 and 393 DF, p-value: < 2.2e-16
```

Answer: Final forward model with optimal set of features is  $lm(medv\sim lstat + rm + ptratio + dis + nox + chas + black + zn + crit data = Boston Training)$ 

• Use this model to predict medv in BostonTesting and calculate MAE and MSE.

```
ypred_forward<-predict(object = forward, newdata=BostonTest)
MAE(y_pred = ypred_forward, y_true = BostonTest$medv)

## [1] 3.050796

MSE(y_pred = ypred_forward, y_true = BostonTest$medv)

## [1] 18.38295</pre>
```

Answer

- The MAE is 3.28 and MSE is 17.40 for forward model on BostonTraining data set.
- The forecast distance between true value will be 3.28. The model is not perfect.

#### Backward Stepwise (25 points)

• Please construct a backward stepwise regression with BostonTraining.

```
# backward set-wise regression
backward<- stepAIC(all, direction='backward')</pre>
```

```
## Start: AIC=1296.8
## medv ~ crim + zn + indus + chas + nox + rm + age + dis + rad +
     tax + ptratio + black + lstat
##
##
           Df Sum of Sq
                          RSS
                                 AIC
          1 0.88 9291.1 1294.8
## - indus
                 20.84 9311.1 1295.7
## - age
                        9290.2 1296.8
## <none>
               143.19 9433.4 1301.0
## - black 1
## - chas
         1 167.74 9458.0 1302.0
## - tax
            1 193.23 9483.5 1303.1
               256.56 9546.8 1305.8
## - crim
            1
              329.03 9619.3 1308.9
## - zn
           1
## - nox
           1 349.98 9640.2 1309.8
## - rad
               403.53 9693.8 1312.0
           1
## - ptratio 1
                881.98 10172.2 1331.5
## - rm
            1 1035.17 10325.4 1337.6
## - dis
            1 1042.81 10333.0 1337.9
## - lstat
            1 2674.56 11964.8 1397.3
## Step: AIC=1294.84
## medv ~ crim + zn + chas + nox + rm + age + dis + rad + tax +
     ptratio + black + lstat
##
##
##
           Df Sum of Sq
                          RSS
                                 AIC
## - age
           1 20.81 9311.9 1293.7
## <none>
                        9291.1 1294.8
## - black
               143.97 9435.1 1299.1
          1
## - chas
              166.88 9458.0 1300.0
           1
              237.38 9528.5 1303.0
## - tax
           1
               255.68 9546.8 1303.8
## - crim
            1
            1 333.55 9624.7 1307.1
## - zn
## - nox
           1 383.28 9674.4 1309.2
            1 434.48 9725.6 1311.3
## - rad
## - ptratio 1
                905.89 10197.0 1330.5
## - rm
            1 1054.70 10345.8 1336.4
## - dis
           1 1096.67 10387.8 1338.0
## - lstat
            1 2699.14 11990.3 1396.1
##
## Step: AIC=1293.74
## medv ~ crim + zn + chas + nox + rm + dis + rad + tax + ptratio +
##
     black + lstat
##
##
           Df Sum of Sq
                         RSS
                                 AIC
                        9311.9 1293.7
## <none>
## - black
               150.47 9462.4 1298.2
          1
               175.17 9487.1 1299.3
## - chas
            1
## - tax
               234.10 9546.0 1301.8
            1
## - crim
           1 254.73 9566.7 1302.7
                318.37 9630.3 1305.4
## - zn
            1
## - nox
               363.27 9675.2 1307.2
           1
## - rad
           1 422.88 9734.8 1309.7
## - ptratio 1 888.07 10200.0 1328.6
## - rm 1 1178.47 10490.4 1340.0
```

```
## - dis 1 1315.49 10627.4 1345.3
## - lstat 1 2938.70 12250.6 1402.8
```

#### #results

backward\$anova

```
## Stepwise Model Path
## Analysis of Deviance Table
##
## Initial Model:
## medv ~ crim + zn + indus + chas + nox + rm + age + dis + rad +
      tax + ptratio + black + lstat
##
## Final Model:
## medv ~ crim + zn + chas + nox + rm + dis + rad + tax + ptratio +
##
       black + 1stat
##
##
##
       Step Df
                 Deviance Resid. Df Resid. Dev
## 1
                                 391
                                       9290.234 1296.797
## 2 - indus 1 0.8802079
                                 392
                                       9291.114 1294.835
      - age 1 20.8137268
                                 393
                                       9311.928 1293.742
```

#### summary(backward)

```
##
## Call:
## lm(formula = medv ~ crim + zn + chas + nox + rm + dis + rad +
##
      tax + ptratio + black + lstat, data = BostonTraining)
##
## Residuals:
                    Median
       Min
                1Q
                                 3Q
## -14.8934 -2.9053 -0.6372
                             1.7724 24.6095
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 40.793496 5.746110 7.099 5.90e-12 ***
              ## crim
               0.058085 0.015846
                                   3.666 0.000281 ***
## zn
## chas
               2.678040
                        0.984937 2.719 0.006838 **
## nox
             -15.874519 4.054231 -3.916 0.000106 ***
## rm
               3.189183
                         0.452213 7.052 7.97e-12 ***
                          0.212191 -7.451 5.94e-13 ***
## dis
              -1.581055
               0.308432
## rad
                          0.073009 4.225 2.98e-05 ***
## tax
              -0.012243
                          0.003895 -3.143 0.001798 **
                          0.151362 -6.122 2.24e-09 ***
## ptratio
              -0.926650
## black
               0.007739
                          0.003071
                                    2.520 0.012130 *
                          0.053393 -11.137 < 2e-16 ***
## lstat
              -0.594622
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 4.868 on 393 degrees of freedom
## Multiple R-squared: 0.7297, Adjusted R-squared: 0.7222
## F-statistic: 96.47 on 11 and 393 DF, p-value: < 2.2e-16
```

Answer: Final forward model with optimal set of features is  $lm(medv\sim crim + zn + chas + nox + rm + dis + rad + tax + ptratio + data = Boston Training)$ 

• Use this model to predict med in BostonTesting and calculate MAE and MSE.

```
ypred_backward<-predict(object = backward, newdata=BostonTest)
MAE(y_pred = ypred_backward, y_true = BostonTest$medv)
## [1] 3.050796</pre>
```

```
MSE(y_pred = ypred_backward, y_true = BostonTest$medv)
```

## [1] 18.38295

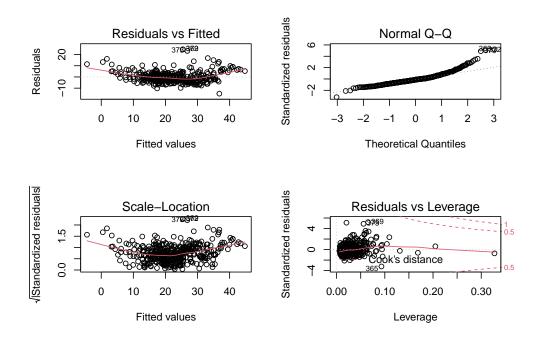
#### Answer:

- The MAE is 3.28 and MSE is 17.40 for forward model on BostonTraining data set.
- The forecast distance between true value will be 3.28. The model is not perfect.

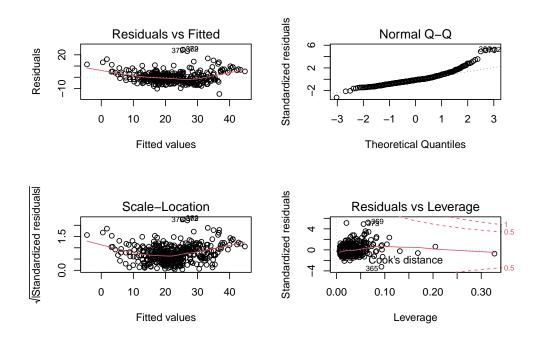
## Model Assessment (10 points)

Compare the forward and backward stepwise linear regression models. You can use plots, assessment measures ( $R^2$ , RSS, MAE, MSE, etc.) Which one is better? Explain your answer.

```
par(mfrow=c(2,2))
plot(forward)
```



# par(mfrow=c(2,2)) plot(backward)



# par(mfrow=c(1,2)) summary(forward)\$coefficients

```
##
                    Estimate Std. Error
                                             t value
                                                          Pr(>|t|)
                                            7.099324 5.904287e-12
##
  (Intercept)
                40.793496168 5.746110297
## lstat
                -0.594622375 0.053393314 -11.136645 3.192959e-25
## rm
                 3.189182549 0.452212765
                                            7.052394 7.971428e-12
  ptratio
                -0.926649725 0.151361937
                                           -6.122079 2.239230e-09
##
## dis
                -1.581054699 0.212190647
                                           -7.451105 5.941305e-13
##
  nox
               -15.874518672 4.054230637
                                           -3.915544 1.063254e-04
##
  chas
                 2.678039869 0.984936514
                                            2.718997 6.838244e-03
## zn
                                            3.665601 2.806545e-04
                 0.058084572 0.015845854
                -0.114696039 0.034980859
                                           -3.278823 1.135284e-03
## crim
                                            4.224600 2.978085e-05
                 0.308431834 0.073008522
## rad
## tax
                -0.012242999 0.003895009
                                           -3.143253 1.797613e-03
## black
                 0.007739315 0.003071125
                                            2.520026 1.212999e-02
```

#### summary(backward)\$coefficients

```
Estimate Std. Error
                                                          Pr(>|t|)
##
                                             t value
## (Intercept)
                40.793496168 5.746110297
                                            7.099324 5.904287e-12
## crim
                -0.114696039 0.034980859
                                           -3.278823 1.135284e-03
## zn
                 0.058084572 0.015845854
                                            3.665601 2.806545e-04
## chas
                 2.678039869 0.984936514
                                            2.718997 6.838244e-03
               -15.874518672 4.054230637
                                           -3.915544 1.063254e-04
## nox
                 3.189182549 0.452212765
                                            7.052394 7.971428e-12
## rm
```

```
## rad
               0.308431834 0.073008522 4.224600 2.978085e-05
               -0.012242999 0.003895009 -3.143253 1.797613e-03
## tax
              -0.926649725 0.151361937 -6.122079 2.239230e-09
## ptratio
## black
                0.007739315 0.003071125
                                         2.520026 1.212999e-02
## lstat
               -0.594622375 0.053393314 -11.136645 3.192959e-25
anova(forward,backward)
## Analysis of Variance Table
## Model 1: medv ~ lstat + rm + ptratio + dis + nox + chas + zn + crim +
      rad + tax + black
## Model 2: medv ~ crim + zn + chas + nox + rm + dis + rad + tax + ptratio +
      black + lstat
    Res.Df
              RSS Df Sum of Sq F Pr(>F)
##
## 1
       393 9311.9
## 2
       393 9311.9 0 -1.819e-12
modelset<-list(forward,backward)</pre>
aictab(modelset)
## Warning in aictab.AIClm(modelset):
## Model names have been supplied automatically in the table
## Warning in aictab.AIClm(modelset):
## Check model structure carefully as some models may be redundant
## Model selection based on AICc:
##
             AICc Delta_AICc AICcWt Cum.Wt
## Mod1 13 2446.01
                           0
                                0.5
                                       0.5 -1209.54
                            0
## Mod2 13 2446.01
                                0.5
                                       1.0 -1209.54
```

-1.581054699 0.212190647 -7.451105 5.941305e-13

## dis

Answer: Both model have same result. Hence both are better.