#### **DADM Finals**

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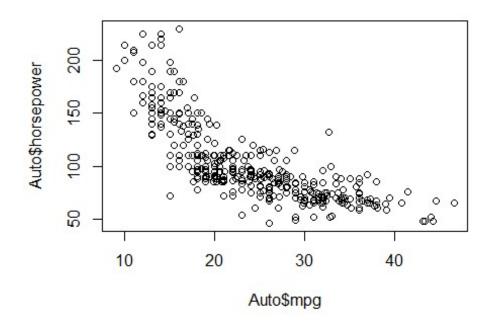
December 4, 2018

```
#(a) Describe the null hypotheses to which the p-values given in the
following table correspond. Explain what conclusions you can draw based on
these p-values. Your explanation should be phrased in terms of sales, TV,
radio, and newspaper, rather than in terms of the coefficients of the linear
model.
#=>
#As per the table the null hypothesis indicates that the advertising budgets
of "TV", "Radio", "Newspaper" do not have any effect on sales.
#H(1)0:??1=0
#H(2)0:??2=0 and
#H(3)0:??3=0
# The pvalues for "TV" and "Radio" are highly significant whereas pvalues are
not significant for "Newspaper",
#so we reject H(1)0 and H(2)0 and accept H(3)0.
#In conclusion we can say that Newspaper advertisiong budget does not affect
Sales.
# Included in hand written attachment
##
# Spliting Dataset in Train and Test Data
set.seed(123)
dim(iris)
## [1] 150
trainidx = sample(nrow(iris),nrow(iris)*0.80)
train <- iris[trainidx, ]</pre>
dim(train)
## [1] 120
```

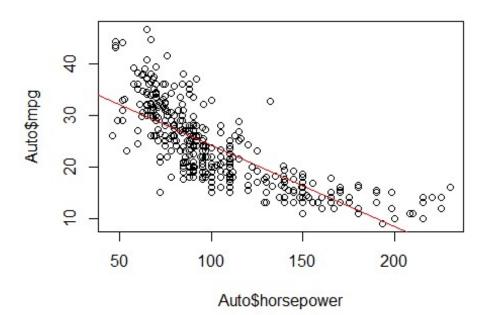
```
test <- iris[-trainidx, ]</pre>
dim(test)
## [1] 30 5
colnames(iris)
## [1] "Sepal.Length" "Sepal.Width" "Petal.Length" "Petal.Width"
## [5] "Species"
str(iris)
## 'data.frame':
                    150 obs. of 5 variables:
## $ Sepal.Length: num 5.1 4.9 4.7 4.6 5 5.4 4.6 5 4.4 4.9 ...
## $ Sepal.Width : num 3.5 3 3.2 3.1 3.6 3.9 3.4 3.4 2.9 3.1 ...
## $ Petal.Length: num 1.4 1.4 1.3 1.5 1.4 1.7 1.4 1.5 1.4 1.5 ...
## $ Petal.Width : num 0.2 0.2 0.2 0.2 0.4 0.3 0.2 0.2 0.1 ...
              : Factor w/ 3 levels "setosa", "versicolor", ...: 1 1 1 1 1 1
## $ Species
1 1 1 1 ...
fit.species <- lm(as.numeric(Species) ~ .,data = train)</pre>
summary(fit.species)
##
## Call:
## lm(formula = as.numeric(Species) ~ ., data = train)
## Residuals:
##
        Min
                  10
                      Median
                                    30
                                            Max
## -0.57618 -0.15628 0.01322 0.12722 0.55173
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                1.01972
                           0.24857
                                     4.102 7.67e-05 ***
## Sepal.Length -0.07769
                           0.06893
                                    -1.127 0.26206
## Sepal.Width -0.03597
                           0.06904 -0.521 0.60340
                                     3.340 0.00113 **
## Petal.Length 0.22160
                           0.06635
                                     5.394 3.73e-07 ***
## Petal.Width
                0.59234
                           0.10981
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.2322 on 115 degrees of freedom
## Multiple R-squared: 0.9213, Adjusted R-squared: 0.9186
## F-statistic: 336.6 on 4 and 115 DF, p-value: < 2.2e-16
# Predicting some sample species
#Assume you have obtained samples from three plants, with measurements as
listed below. Predict the likelihood that each of these plants belongs to the
species .
```

```
plant1 <- data.frame(Sepal.Length=0.4, Sepal.Width=0.8, Petal.Length=4.6,</pre>
Petal.Width=1.8)
plant2 <- data.frame(Sepal.Length=6.3, Sepal.Width=2.5, Petal.Length=4.1,</pre>
Petal.Width=1.7)
plant3 <- data.frame(Sepal.Length=6.7, Sepal.Width=3.3, Petal.Length=5.2,</pre>
Petal.Width=2.3)
predict(fit.species, plant1, type="response")
##
## 3.045458
predict(fit.species, plant2, type="response")
##
## 2.35592
predict(fit.species, plant3, type="response")
##
## 2.895239
library(ISLR)
str(Auto)
## 'data.frame':
                   392 obs. of 9 variables:
                 : num 18 15 18 16 17 15 14 14 14 15 ...
## $ mpg
## $ cylinders
               : num 888888888...
## $ displacement: num 307 350 318 304 302 429 454 440 455 390 ...
## $ horsepower : num 130 165 150 150 140 198 220 215 225 190 ...
## $ weight
                       3504 3693 3436 3433 3449 ...
                 : num
## $ acceleration: num 12 11.5 11 12 10.5 10 9 8.5 10 8.5 ...
                 : num 70 70 70 70 70 70 70 70 70 70 ...
## $ year
                 : num 1 1 1 1 1 1 1 1 1 1 ...
## $ origin
## $ name
                 : Factor w/ 304 levels "amc ambassador brougham",..: 49 36
231 14 161 141 54 223 241 2 ...
fit.auto = lm(mpg ~ horsepower,data = Auto)
summary(fit.auto)
##
## Call:
## lm(formula = mpg ~ horsepower, data = Auto)
## Residuals:
                      Median
##
       Min
                 1Q
                                  3Q
                                          Max
## -13.5710 -3.2592 -0.3435 2.7630 16.9240
```

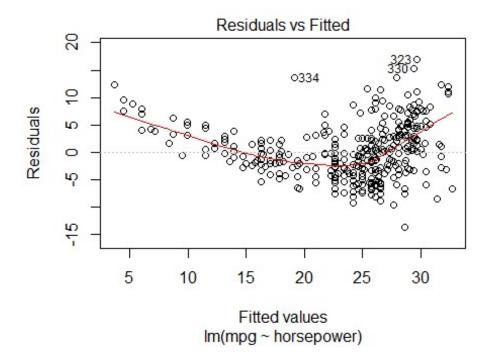
```
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 39.935861
                           0.717499
                                      55.66
                                              <2e-16 ***
## horsepower -0.157845
                           0.006446
                                    -24.49
                                              <2e-16 ***
## ---
                   0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
## Residual standard error: 4.906 on 390 degrees of freedom
## Multiple R-squared: 0.6059, Adjusted R-squared: 0.6049
## F-statistic: 599.7 on 1 and 390 DF, p-value: < 2.2e-16
# i. Is there a relationship between the predictor and response?
# => Yes, there is a relationship between mpg(Response) and
horsepower(Predictor) as p-value(2e-16) is less than 0.05 significance level
#ii. How strong is the relationship between the predictor and the response?
# => From Summary of fit.auto we can say that the R-squared value is around
60% which shows that there is 60% variation in mpg(response variable) because
of horsepower(predictor Variable)
#iii. Is the relationship between the predictor and response positive or
negative?
plot(Auto$mpg, Auto$horsepower)
```

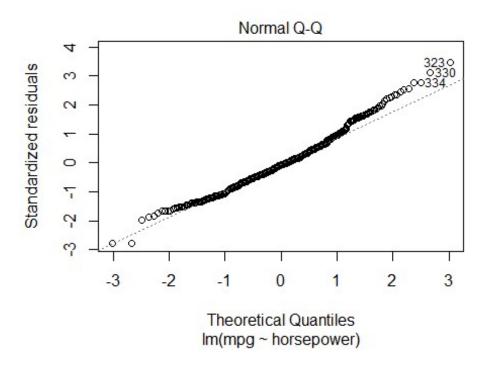


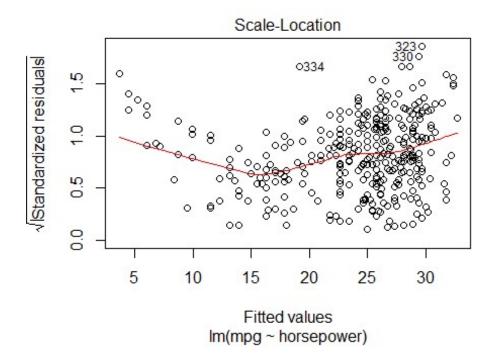
```
# => From the graph we can say that there is NEGATIVE relationship between
mpq(response variable) & horsepower(predictor Variable) as Horsepower
decreases with increase in mpg
#iv. What is predicted mpg associated with horsepower of 98? What is the
associated 95% confidence and prediction intervals?
# For Confidence Interval
predict(fit.auto,data.frame(horsepower=c(98)),interval="confidence")
##
         fit
                  lwr
## 1 24.46708 23.97308 24.96108
# For Predicition Interval
predict(fit.auto,data.frame(horsepower=c(98)),interval="predict")
         fit
                 lwr
                         upr
## 1 24.46708 14.8094 34.12476
#(b) Plot the response and the predictor. Display the least square regression
Line.
plot(Auto$horsepower , Auto$mpg )
abline(fit.auto,col= "red")
```

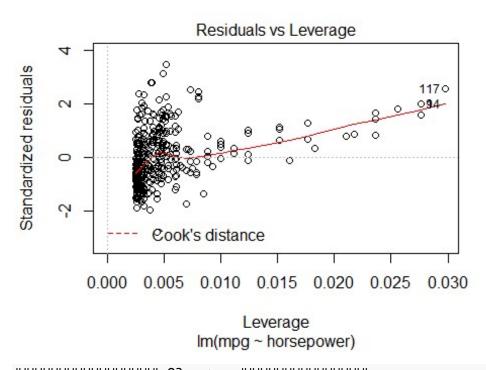


# 



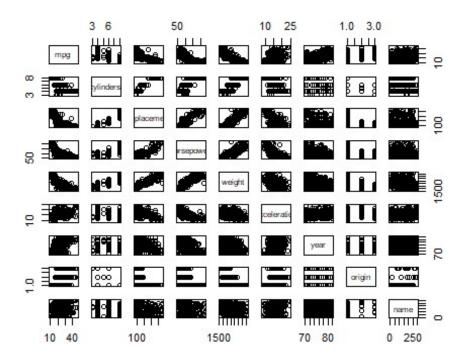






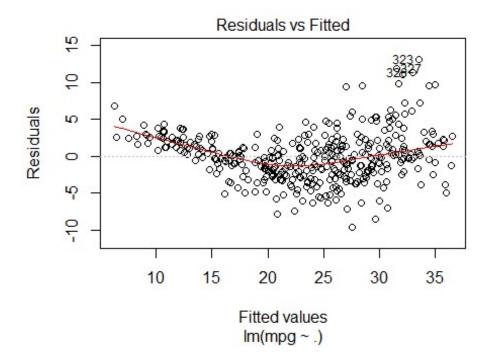
#(a) Produce a scatterplot matrix which includes all of the variables in the dataset.

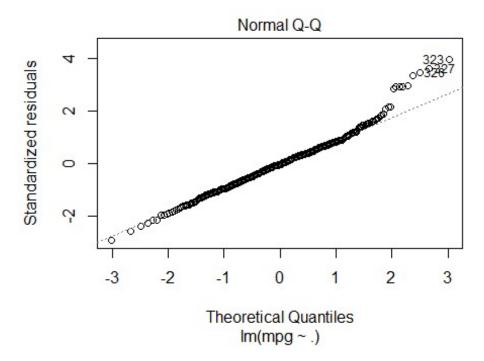
pairs(Auto)

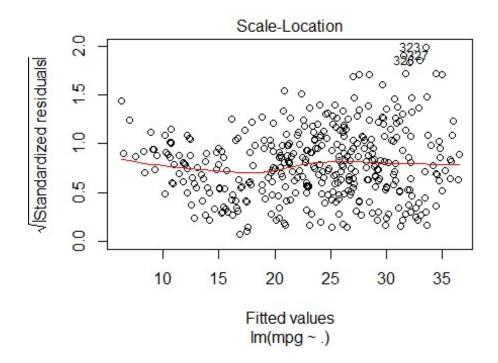


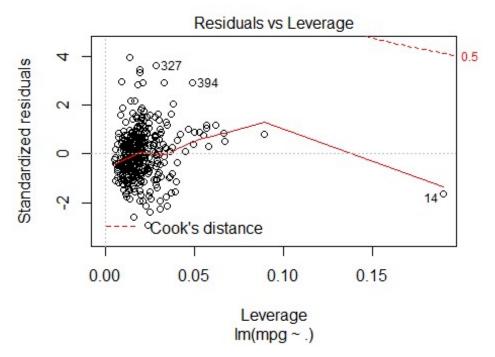
```
#(b) Compute the matrix of correlations between the variables using the
function cor (). You will need to exclude name variable which is qualitative
#Excluding the Name column
Autosname<-NULL
# Default method is "Pearson"
cor(Auto)
                     mpg cylinders displacement horsepower
##
                                                              weight
## mpg
                1.0000000 -0.7776175
                                      -0.8051269 -0.7784268 -0.8322442
## cylinders
               -0.7776175 1.0000000
                                       0.9508233 0.8429834 0.8975273
## displacement -0.8051269 0.9508233
                                       1.0000000 0.8972570
                                                           0.9329944
## horsepower
               -0.7784268 0.8429834
                                       0.8972570 1.0000000 0.8645377
## weight
               -0.8322442 0.8975273
                                      0.9329944 0.8645377
                                                           1.0000000
## acceleration 0.4233285 -0.5046834
                                      -0.5438005 -0.6891955 -0.4168392
                                      -0.3698552 -0.4163615 -0.3091199
## year
               0.5805410 -0.3456474
                                      -0.6145351 -0.4551715 -0.5850054
## origin
                0.5652088 -0.5689316
##
               acceleration
                                 year
                                         origin
## mpg
                 0.4233285 0.5805410 0.5652088
```

```
## cylinders
                 -0.5046834 -0.3456474 -0.5689316
## displacement
                 -0.5438005 -0.3698552 -0.6145351
## horsepower
                 -0.6891955 -0.4163615 -0.4551715
                 -0.4168392 -0.3091199 -0.5850054
## weight
## acceleration
                 1.0000000 0.2903161 0.2127458
## year
                  0.2903161 1.0000000 0.1815277
## origin
                  0.2127458 0.1815277 1.0000000
#(c) Perform multiple linear regression with mpg as the response and all
other variables except name as the predictors.
# since we have eliminated name valiable earlier we can use same Auto dataset
here.
fit.mul = lm(mpg\sim.,Auto)
summary(fit.mul)
##
## Call:
## lm(formula = mpg ~ ., data = Auto)
##
## Residuals:
               1Q Median
##
      Min
                              3Q
                                     Max
## -9.5903 -2.1565 -0.1169 1.8690 13.0604
##
## Coefficients:
##
                 Estimate Std. Error t value Pr(>|t|)
## (Intercept) -17.218435
                           4.644294 -3.707 0.00024 ***
## cylinders
                -0.493376
                           0.323282 -1.526 0.12780
                 0.019896
## displacement
                           0.007515
                                      2.647 0.00844 **
## horsepower
                -0.016951
                           0.013787 -1.230 0.21963
## weight
                -0.006474
                           0.000652 -9.929 < 2e-16 ***
## acceleration
                 0.080576
                           0.098845
                                     0.815 0.41548
                 0.750773
                           0.050973 14.729 < 2e-16 ***
## year
## origin
                 1.426141
                           0.278136 5.127 4.67e-07 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 3.328 on 384 degrees of freedom
## Multiple R-squared: 0.8215, Adjusted R-squared: 0.8182
## F-statistic: 252.4 on 7 and 384 DF, p-value: < 2.2e-16
#i. Is there a relationship between predictors and the response?
#Yes, There is Relationship between the Mpq(response variable) and the
predictors.We can obtain itby testing hypothesis HO:??i=O ???i . the p-value
corresponding to F-statistic is less than 2.2e-16 , this proves that there is
```



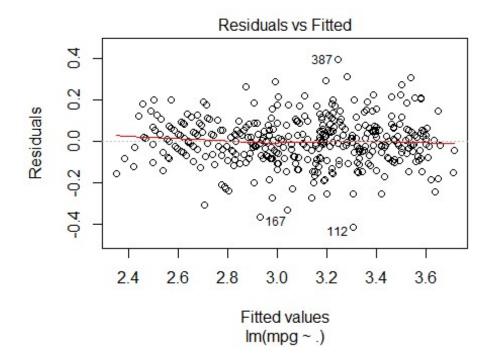


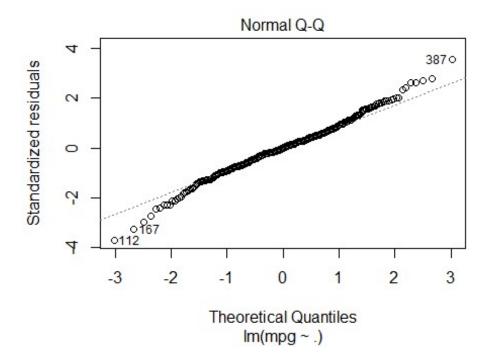


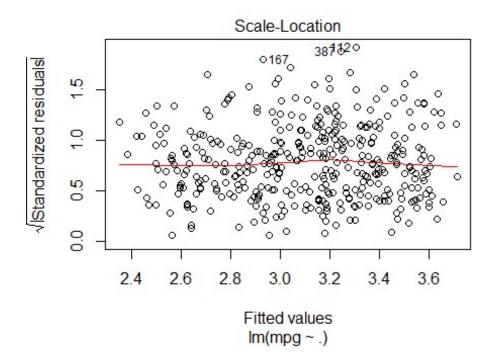


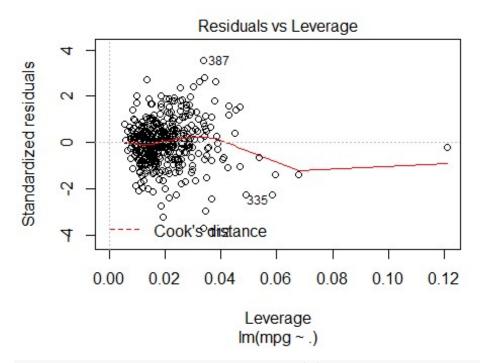
#Does the residual plot suggest any unusually large outliers?
#=>
#The residuals vs fitted plot indicates the presence of non-linearity in data
& the residuals versus levegrage plot shows presence of some outliers(>2 or

```
<-2) not large outliers.
#Does the leverage plot identify any observations with unusually high
Leverage?
#=>
#Yes , the plot of Residuals versus Leverage shows the presence of one high
Leverage point "14".
\# (e) Q \log(X).sqrt(X),X^2
# Transforming the whole matrix in Log, Sqrt, Sq
Auto.log = log(Auto)
Auto.sqrt = sqrt(Auto)
Auto.sq = (Auto^2)
\# \log(X)
fit.Auto.log = lm(mpg~.,Auto.log)
summary(fit.Auto.log)
##
## Call:
## lm(formula = mpg ~ ., data = Auto.log)
##
## Residuals:
       Min
                     Median
                                        Max
##
                10
                                 3Q
## -0.41298 -0.07098 0.00055 0.06150 0.39532
##
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) -0.155391 0.648230 -0.240 0.81068
                         0.061429 -1.348 0.17841
              -0.082815
## cylinders
## displacement 0.006625
                         0.056970 0.116 0.90748
              -0.294389
                         0.057652 -5.106 5.18e-07 ***
## horsepower
## weight
              -0.569666
                         0.082397 -6.914 1.98e-11 ***
## acceleration -0.179239
                         0.059536 -3.011 0.00278 **
               2.243989
                         0.131661 17.044 < 2e-16 ***
## year
## origin
               ## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.1136 on 384 degrees of freedom
## Multiple R-squared: 0.8903, Adjusted R-squared: 0.8883
## F-statistic: 445.3 on 7 and 384 DF, p-value: < 2.2e-16
plot(fit.Auto.log)
```



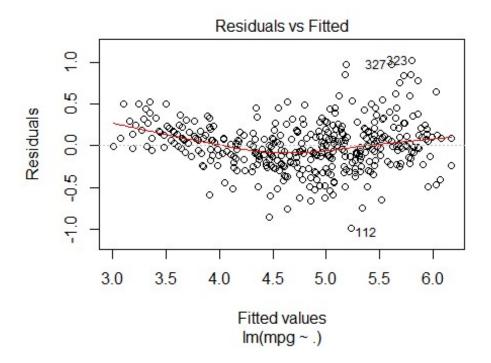


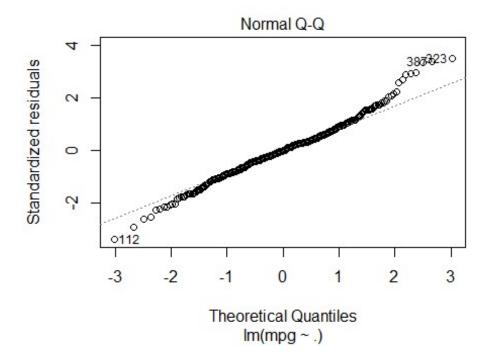


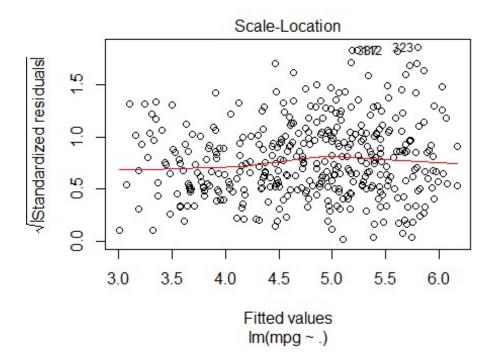


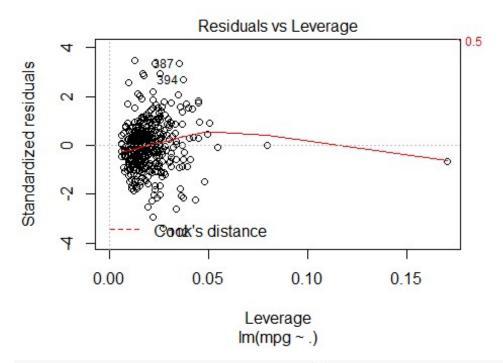
#By Transforming the dataset by Log(X) we can see that the attributes horsepower , weight , acceleration, year, origin appears to be statistically significant with #mpg

```
#Residual error is 0.1136
\#R^2 = 0.89
#Sqrt(X)
fit.Auto.sqrt = lm(mpg~.,Auto.sqrt)
summary(fit.Auto.sqrt)
##
## Call:
## lm(formula = mpg ~ ., data = Auto.sqrt)
##
## Residuals:
                    Median
##
       Min
                1Q
                                3Q
                                       Max
## -0.98667 -0.17280 -0.00315 0.16145 1.02245
##
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) -1.949286 0.847481 -2.300 0.021979 *
## cylinders -0.108552 0.141968 -0.765 0.444964
## displacement 0.019707 0.021182 0.930 0.352752
## horsepower -0.090896 0.028428 -3.197 0.001502 **
             ## weight
## acceleration -0.107258    0.077048    -1.392    0.164699
## year
               1.266015 0.079308 15.963 < 2e-16 ***
             ## origin
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.2964 on 384 degrees of freedom
## Multiple R-squared: 0.8662, Adjusted R-squared: 0.8638
## F-statistic: 355.1 on 7 and 384 DF, p-value: < 2.2e-16
plot(fit.Auto.sqrt)
```



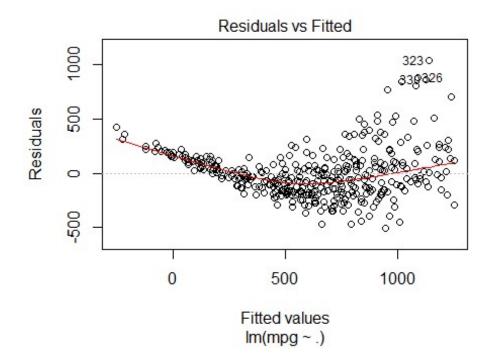


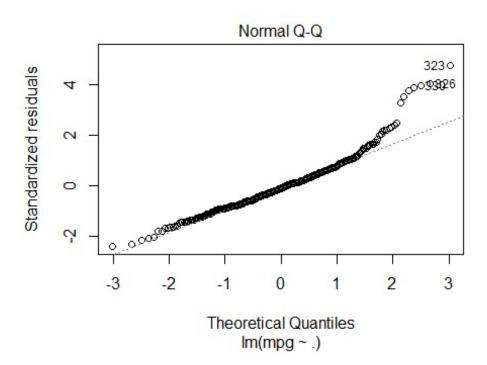


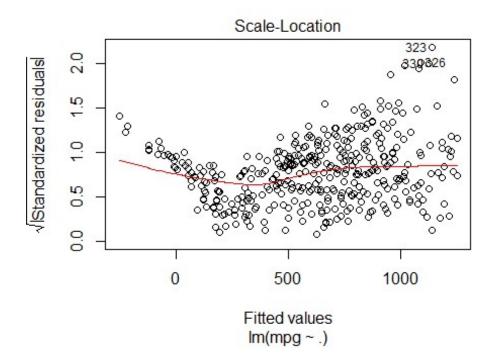


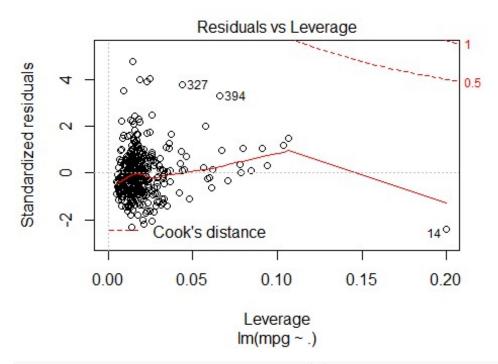
#By Transforming the dataset by Sqrt(X) we can see that the attributes horsepower , weight , year, origin appears to be statistically significant with "mpg" , which is similar to that of X

```
#Residual error is 0.2964
#R^2 is found to be 0.8662
\#(X^2)
fit.Auto.sq = lm(mpg~.,Auto.sq)
summary(fit.Auto.sq)
##
## Call:
## lm(formula = mpg ~ ., data = Auto.sq)
##
## Residuals:
               1Q Median
##
      Min
                               3Q
                                     Max
## -501.89 -145.36 -18.91 111.41 1034.08
##
## Coefficients:
##
                 Estimate Std. Error t value Pr(>|t|)
## (Intercept) -7.523e+02 1.456e+02 -5.165 3.87e-07 ***
## cylinders -3.746e+00 1.559e+00 -2.403 0.016713 *
## displacement 3.356e-03 8.547e-04 3.926 0.000102 ***
## horsepower 1.279e-04 3.076e-03 0.042 0.966851
## weight
             -4.833e-05 5.551e-06 -8.707 < 2e-16 ***
## acceleration 4.892e-01 1.663e-01 2.941 0.003474 **
## year
                2.731e-01 2.183e-02 12.513 < 2e-16 ***
              2.608e+01 4.275e+00 6.101 2.57e-09 ***
## origin
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 218.8 on 384 degrees of freedom
## Multiple R-squared: 0.7055, Adjusted R-squared: 0.7001
## F-statistic: 131.4 on 7 and 384 DF, p-value: < 2.2e-16
plot(fit.Auto.sq)
```







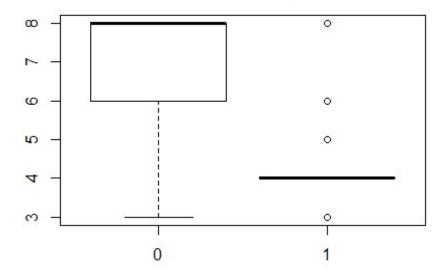


#By Transforming the dataset by Sqrt(X) we can see that the attributes horsepower , weight , year, origin appears to be statistically significant with "mpg" , which is similar to that of X

```
#Residual error is 0.2964
\#R^2 = 0.8662
#i. Estimate the probability that a student who studies 40 hours and has an
undergrad GPA of 3.5 gets an A in the class.
est.prob <- function(x1,x2){ z \leftarrow exp(-6 + 0.05*x1 + 1*x2); return(
round(z/(1+z),2))
est.prob(40,3.5)
## [1] 0.38
#ii. How many hours would the student in part (i) need to study to have a 50%
chance of getting an A in the class?
##To increase the chance of A without alter the GPA, the student have to
increase the number of hours, so i test a sequence of hours and see how the
chances change.
hours \leftarrow seq(40,60,1)
probs <- mapply(hours, 3.5, FUN=est.prob)</pre>
names(probs) <- paste0(hours, "h")</pre>
probs
## 40h 41h 42h 43h 44h 45h 46h 47h 48h 49h 50h 51h 52h 53h 54h
## 0.38 0.39 0.40 0.41 0.43 0.44 0.45 0.46 0.48 0.49 0.50 0.51 0.52 0.54 0.55
## 55h 56h 57h 58h 59h 60h
## 0.56 0.57 0.59 0.60 0.61 0.62
## By seeing the probs output we can interpret that to have 50% cahnge the
sudent needs to study atleast 50 hours.
##
# Included in hand written attachment
##
# In this problem, you will develop a model to predict whether a given car
gets high or low gas mileage based on the Auto dataset.
# (a) Create a binary variable, mpg01, that contains a 1 if mpg contains a
value above its median, and a 0 if mpg contains a value below its median.
data(Auto)
mpg01 <- rep(0, length(Auto$mpg))</pre>
```

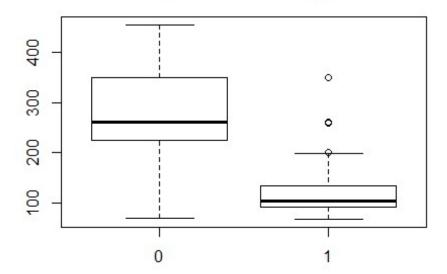
```
mpg01[Auto$mpg > median(Auto$mpg)] <- 1</pre>
Auto <- data.frame(Auto, mpg01)
summary(Auto)
##
                     cylinders
                                   displacement
                                                   horsepower
        mpg
## Min. : 9.00
                   Min.
                         :3.000
                                  Min.
                                        : 68.0
                                                  Min. : 46.0
##
   1st Qu.:17.00
                   1st Qu.:4.000
                                  1st Qu.:105.0
                                                  1st Qu.: 75.0
## Median :22.75
                   Median :4.000
                                  Median :151.0
                                                  Median: 93.5
                                         :194.4
## Mean
          :23.45
                   Mean
                         :5.472
                                  Mean
                                                 Mean
                                                        :104.5
## 3rd Qu.:29.00
                   3rd Qu.:8.000
                                  3rd Qu.:275.8
                                                 3rd Qu.:126.0
                                         :455.0
## Max.
          :46.60
                   Max.
                          :8.000
                                  Max.
                                                 Max.
                                                        :230.0
##
##
                   acceleration
       weight
                                                    origin
                                      year
## Min.
          :1613
                  Min. : 8.00
                                 Min.
                                        :70.00
                                                Min.
                                                       :1.000
##
   1st Qu.:2225
                  1st Qu.:13.78
                                 1st Qu.:73.00
                                                 1st Qu.:1.000
## Median :2804
                  Median :15.50
                                 Median :76.00
                                                 Median :1.000
                                                       :1.577
## Mean
         :2978
                                        :75.98
                  Mean
                        :15.54
                                 Mean
                                                Mean
   3rd Qu.:3615
                  3rd Qu.:17.02
                                 3rd Qu.:79.00
##
                                                 3rd Qu.:2.000
##
   Max.
          :5140
                  Max. :24.80
                                 Max.
                                        :82.00
                                                Max. :3.000
##
##
                   name
                               mpg01
## amc matador
                    : 5
                           Min.
                                 :0.0
## ford pinto
                     :
                       5
                           1st Qu.:0.0
                       5
## toyota corolla
                           Median :0.5
##
   amc gremlin
                       4
                           Mean
                                  :0.5
##
   amc hornet
                       4
                           3rd Qu.:1.0
## chevrolet chevette: 4
                           Max.
                                  :1.0
   (Other)
                     :365
# (b) Explore the data graphically in order to investigate the association
between mpg01 and the other features. Which of the other features seem most
likely to be useful in predicting mpg01? Scatter plots and boxplots may be
useful tools to answer this question.
#Describe your findings.
attach(Auto)
## The following object is masked _by_ .GlobalEnv:
##
##
      mpg01
# Boxplots
boxplot(cylinders ~ mpg01, data = Auto, main = "Cylinders vs mpg01")
```

## Cylinders vs mpg01



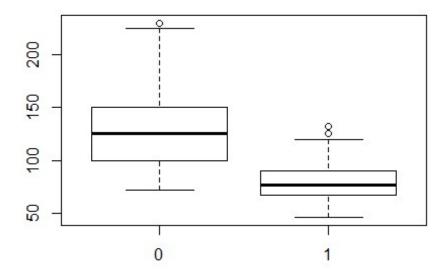
boxplot(displacement ~ mpg01, data = Auto, main = "Displacement vs mpg01")

#### Displacement vs mpg01



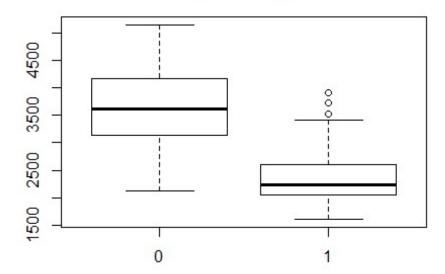
boxplot(horsepower ~ mpg01, data = Auto, main = "Horsepower vs mpg01")

#### Horsepower vs mpg01



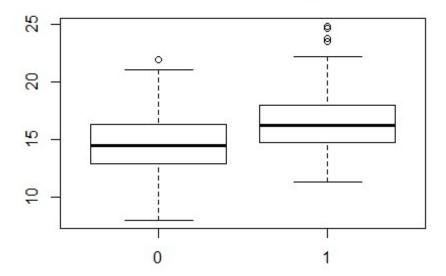
boxplot(weight ~ mpg01, data = Auto, main = "Weight vs mpg01")

## Weight vs mpg01



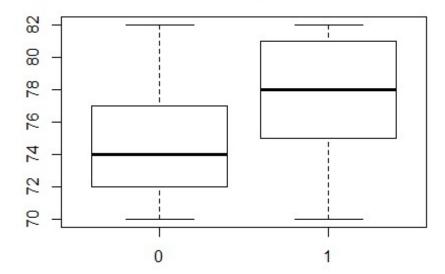
boxplot(acceleration ~ mpg01, data = Auto, main = "Acceleration vs mpg01")

# Acceleration vs mpg01



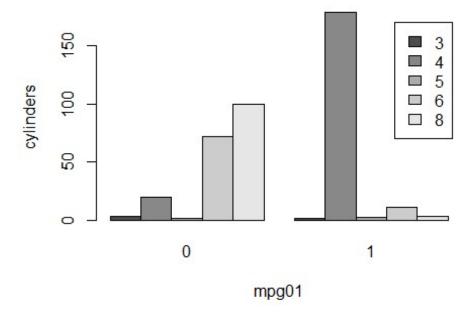
boxplot(year ~ mpg01, data = Auto, main = "Year vs mpg01")

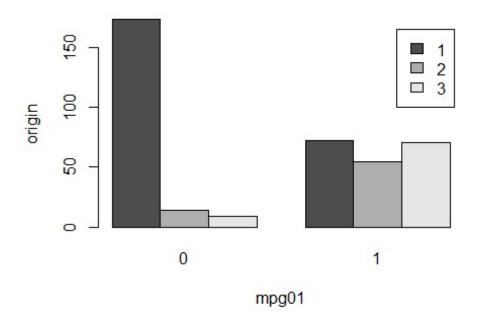
## Year vs mpg01



```
# Above Box plots indicates that there exists some relation between "mpg01"
and "cylinders", "weight", "displacement" and "horsepower".

for(i in c("cylinders", "origin")){
   aux <- table(eval(parse(text=i)), mpg01)
   barplot(aux, xlab="mpg01", ylab=i, beside=T, legend=rownames(aux))
}</pre>
```





# By the bove Barplots, cylinders and origin also show relation with mpg01. For instance, on dataset cars of lower mpg are majoraty from origin 1, which is American.

```
#(c) Split the data into training and test set.
# splitting the train and test set into 75% and 25%
set.seed(123)
rows <- sample(x=nrow(Auto), size=.75*nrow(Auto))</pre>
trainset <- Auto[rows, ]
testset <- Auto[-rows, ]
dim(trainset)
## [1] 294 10
dim(testset)
## [1] 98 10
#(d) Perform Logistic regression on the training data in order to predict
mpq01 using the variables that seemed most associated with mpq01 in
fit.lr <- glm(mpg01 ~ cylinders + weight + displacement + horsepower, data =
trainset, family = binomial)
summary(fit.lr)
##
## Call:
## glm(formula = mpg01 ~ cylinders + weight + displacement + horsepower,
##
      family = binomial, data = trainset)
##
## Deviance Residuals:
##
      Min
               10
                   Median
                               3Q
                                       Max
                    0.1131
## -2.4820 -0.1550
                            0.3408
                                    3.2895
##
## Coefficients:
                Estimate Std. Error z value Pr(>|z|)
##
                                    5.977 2.27e-09 ***
## (Intercept) 11.7815748 1.9711595
## cylinders
               0.1253806 0.3794635
                                    0.330 0.74109
## weight
              ## displacement -0.0129040 0.0095681 -1.349 0.17745
              -0.0353126  0.0151612  -2.329  0.01985 *
## horsepower
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
##
      Null deviance: 407.35 on 293 degrees of freedom
## Residual deviance: 155.02 on 289 degrees of freedom
## AIC: 165.02
```

```
##
## Number of Fisher Scoring iterations: 7
probs <- predict(fit.lr, testset, type = "response")</pre>
pred.glm <- rep(0,length(probs))</pre>
pred.glm[probs > 0.5] <-1</pre>
table(pred.glm, testset$mpg01)
##
## pred.glm 0 1
##
          0 46 3
##
          1 7 42
\#Q5 \rightarrow (d) \rightarrow (b). What is the test error of the model obtained?
mean(pred.glm != testset$mpg01)*100
## [1] 10.20408
#Test error rate in logistic regression is 10.20%
```