

Compulsory exercise 1: Group 5

TMA4268 Statistical Learning V2022

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Problem 1

a)

$$\begin{aligned} E[y_0 - \hat{f}(x_0)]^2 &= E[(f(x_0) + \varepsilon - \hat{f}(x_0))^2] \\ &= E[(f(x_0))^2] + E[\varepsilon^2] + E[\hat{f}(x_0)^2] - 2E[f(x_0)\hat{f}(x_0)] + 2E[f(x_0)\varepsilon] + 2E[\hat{f}(x_0)\varepsilon] \\ &= f(x_0)^2 + \text{Var}(\varepsilon) + \text{Var}(\hat{f}(x_0)) + E[\hat{f}(x_0)]^2 - 2E[f(x_0)\hat{f}(x_0)] \\ &= (f(x_0) - E[\hat{f}(x_0)])^2 + \text{Var}(\hat{f}(x_0)) + \text{Var}(\varepsilon) \end{aligned}$$

The three terms in the last line are the squared bias, variance, and irreducible error respectively.

b)

The three terms can be interpreted as the following. The bias term is the error that comes from modeling a complicated real-life problem with a simple model. The more flexible the model is, the smaller the bias will be. The variance term is how much the estimate \hat{f} would change if we were using different training data. The more flexible the model is, the larger the variance will be. Lastly, the irreducible error term is simply the error that comes from the error in the data itself.

c)

- (i) True
- (ii) False
- (iii) True
- (iv) False

d)

- (i) True
- (ii)
- (iii)
- (iv) False

e)

- (i) is true

Problem 2

Here is a code chunk:

```
library(palmerpenguins) # Contains the data set "penguins".
data(penguins)
head(penguins)

## # A tibble: 6 x 8
##   species island bill_length_mm bill_depth_mm flipper_length~ body_mass_g sex
##   <fct>   <fct>         <dbl>         <dbl>         <int>         <int> <fct>
## 1 Adelie  Torge~           39.1           18.7           181           3750 male
## 2 Adelie  Torge~           39.5           17.4           186           3800 fema~
## 3 Adelie  Torge~           40.3            18           195           3250 fema~
## 4 Adelie  Torge~           NA            NA            NA            NA NA
## 5 Adelie  Torge~           36.7           19.3           193           3450 fema~
## 6 Adelie  Torge~           39.3           20.6           190           3650 male
## # ... with 1 more variable: year <int>

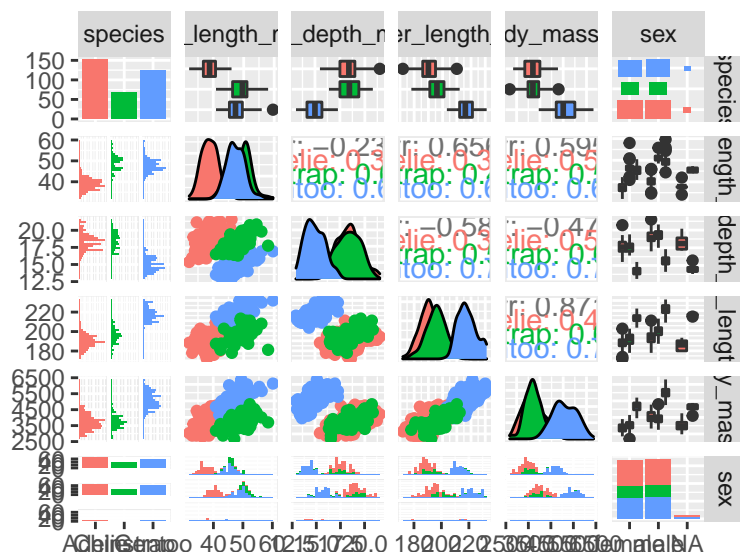
Penguins <- subset(penguins, select = -c(island, year))
```

a)

- Takes the covariate 'sex' out of the model despite it being very significant. Basil clearly has clearly misunderstood what is considered a good p-value
- Leaves in covariates that are clearly not significant, such as the interaction between 'bill_depth_mm' and 'species'.
- Says that the interaction term is overall significant when only this is only true for one species.
- Does not include 'bill_length_mm' in the model at any point, even though we suspect it might be significant
- Concludes that chinstrap penguins have the largest bodymass, which one can clearly see from the data is not true. There must be something wrong with the model.

b)

```
library(GGally)
ggpairs(Penguins, aes(colour = species))
```



c)

```
penguin.model1 <- lm(body_mass_g ~ . + species*bill_depth_mm, data = Penguins)
summary(penguin.model1)
```

```
##
## Call:
## lm(formula = body_mass_g ~ . + species * bill_depth_mm, data = Penguins)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -773.5 -174.0   -3.2  168.1  906.3
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)    -1757.120     658.082   -2.670  0.007966 **
## speciesChinstrap    1539.690     674.106    2.284  0.023015 *
## speciesGentoo       699.379     537.435    1.301  0.194071
## bill_length_mm      19.752       7.124    2.773  0.005880 **
## bill_depth_mm       80.340      22.119    3.632  0.000327 ***
## flipper_length_mm   15.936       2.928    5.444  1.03e-07 ***
## sexmale           385.683      47.350    8.145  8.28e-15 ***
## speciesChinstrap:bill_depth_mm  -98.126     37.010   -2.651  0.008412 **
## speciesGentoo:bill_depth_mm    23.079     34.458    0.670  0.503476
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 283.9 on 324 degrees of freedom
## (11 observations deleted due to missingness)
## Multiple R-squared:  0.8787, Adjusted R-squared:  0.8757
## F-statistic: 293.4 on 8 and 324 DF, p-value: < 2.2e-16
anova(penguin.model1)
```

```
## Analysis of Variance Table
##
## Response: body_mass_g
##              Df      Sum Sq Mean Sq F value    Pr(>F)
## species        2 145190219 72595110 900.8882 < 2.2e-16 ***
## bill_length_mm  1  23755815 23755815 294.8041 < 2.2e-16 ***
## bill_depth_mm  1   9791958  9791958 121.5159 < 2.2e-16 ***
## flipper_length_mm  1   4124003  4124003  51.1779 5.659e-12 ***
## sex            1    5482024  5482024  68.0306 4.083e-15 ***
## species:bill_depth_mm  2    807174   403587   5.0084 0.007208 **
## Residuals     324  26108473    80582
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Not quite happy with this, as the species covariate is not as significant as one would think from seeing the pairs plot. Try without 'bill_length_mm' and the interactions.

```
penguin.model2 <- lm(body_mass_g ~ bill_depth_mm + flipper_length_mm + sex + species, data = Penguins)
summary(penguin.model2)
```

```
##
## Call:
```

```
## lm(formula = body_mass_g ~ bill_depth_mm + flipper_length_mm +
##     sex + species, data = Penguins)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -788.93 -189.77  -18.89   196.55   914.16
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   -1211.534     567.716   -2.134  0.033582 *
## bill_depth_mm    74.383      19.708    3.774  0.000191 ***
## flipper_length_mm 17.544       2.866    6.121  2.66e-09 ***
## sexmale        435.433      44.800    9.720  < 2e-16 ***
## speciesChinstrap -78.899      45.498   -1.734  0.083838 .
## speciesGentoo   1153.986     118.582    9.732  < 2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 289.8 on 327 degrees of freedom
## (11 observations deleted due to missingness)
## Multiple R-squared:  0.8724, Adjusted R-squared:  0.8705
## F-statistic: 447.3 on 5 and 327 DF,  p-value: < 2.2e-16
```

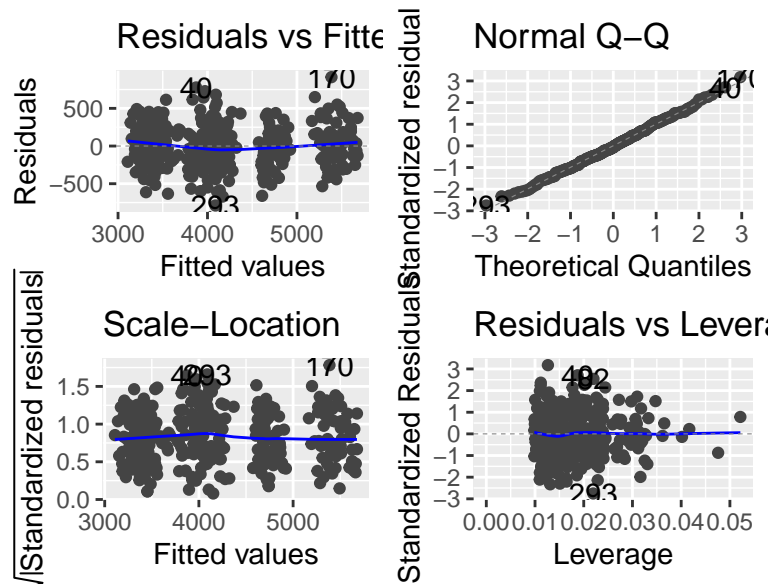
```
anova(penguin.model2)
```

```
## Analysis of Variance Table
##
## Response: body_mass_g
##              Df      Sum Sq   Mean Sq F value    Pr(>F)
## bill_depth_mm    1  47959592  47959592  571.166 < 2.2e-16 ***
## flipper_length_mm 1 116426999 116426999 1386.567 < 2.2e-16 ***
## sex              1  12745079  12745079  151.785 < 2.2e-16 ***
## species          2  10670525   5335262   63.539 < 2.2e-16 ***
## Residuals       327  27457472    83968
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

We begin with a model with body mass as the response, and species, bill length, bill depth, flipper length, sex and the interaction between species and bill depth as the covariates. We see that not all of these predictors are significant in the model, and so we try a reduced model using only bill length, flipper length, sex and species as the covariates. We now see that all the covariates have p-values that are very low, and so they should be included in the model. In the species covariate, we see that only the distinction between Gentoo and the other two species is helpful, and so we will reflect this in the model by only distinguishing between Gentoo and not Gentoo. The final model can thus be described as such:

$$\begin{aligned}\hat{y}_{female} &= \hat{\beta}_0 + \hat{\beta}_{bill_depth}x_{bill_depth} + \hat{\beta}_{flipper_length}x_{flipper_length} \\ \hat{y}_{male} &= \hat{\beta}_0 + \hat{\beta}_{bill_depth}x_{bill_depth} + \hat{\beta}_{flipper_length}x_{flipper_length} + \hat{\beta}_{male} \\ \hat{y}_{female_gentoo} &= \hat{\beta}_0 + \hat{\beta}_{bill_depth}x_{bill_depth} + \hat{\beta}_{flipper_length}x_{flipper_length} + \hat{\beta}_{gentoo} \\ \hat{y}_{male_gentoo} &= \hat{\beta}_0 + \hat{\beta}_{bill_depth}x_{bill_depth} + \hat{\beta}_{flipper_length}x_{flipper_length} + \hat{\beta}_{male} + \hat{\beta}_{gentoo}\end{aligned}$$

```
library(ggfortify)
autoplot(penguin.model2)
```



From the residuals vs. fitted plot, we do not see any evidence of non-linearity. and can therefore conclude that the expected value of the residuals is zero. We do however see some structure in that the points are grouped together into four groups. This might come from the fact that we have a model that is split into four given by the sex and the species, however, the significance of this structure is unknown.

In the QQ-plot, we can see the points follow the straight line very well, and we can say that the residuals are normally distributed.

Problem 3

Problem 4