Assignment 6 (S-670)

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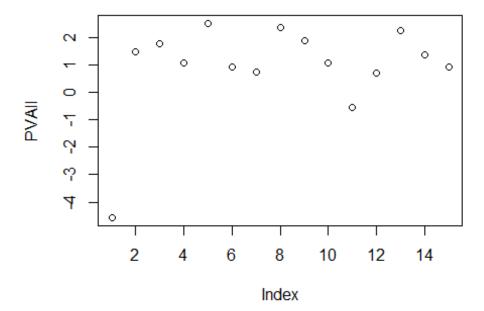
Note: - Question 1 and 2, done at last

Solution 3

```
library(aplpack)
## Loading required package: tcltk
# a)
x = c(576, 635, 558, 578, 666, 580, 555, 661, 651, 605, 653, 575, 545, 572,
594)
y = c(339, 330, 281, 303, 344, 307, 300, 343, 336, 313, 312, 274, 276, 288,
296)
Data = data.frame(x,y)
colnames(Data) <- list("LSAT","GPA")</pre>
mean = 0.5*log(1.77637/(1-0.77637))
n = 15
var = 1/(n - 3)
se = sqrt(var)/sqrt(n)
CI= mean + c(-1,1)*1.96*se
CI
## [1] 0.8900774 1.1822569
# b)
calculatePV = function(data) {
  n = length(data[[1]])
  rho = cor(data, method="pearson")[1,2]
  yall = 0.5*log((1+rho)/(1-rho))
  PV = numeric(n)
  for( i in 1:n) {
    rhominusi = cor(data[-i,], method="pearson")[1,2]
    yminusi = 0.5*log((1+rhominusi)/(1-rhominusi))
    PV[i] = n*yall - (n-1)*yminusi
  }
  PV
}
PVAll = calculatePV(Data)
JKEstimate = mean(PVAll)
JKEstimate
## [1] 0.9170373
```

```
varJK = sum((PVAll - JKEstimate)^2)/15*14
CI = JKEstimate + c(-1,1)*qt(0.975,df=nrow(Data)-1)*sqrt(varJK)
CI
## [1] -12.31516 14.14923
# c)
stem.leaf(PVAll)
## 1 | 2: represents 1.2
   leaf unit: 0.1
##
##
               n: 15
## LO: -4.56529576001235
##
           -0. | 5
      2
           -0*
##
            0*
##
##
            0.
               7799
      6
##
     (4)
            1*
               0034
##
      5
            1.
               l 78
##
      3
            2*
               | 23
               | 5
##
            2.
plot(PVAll,main="Plot of PV values")
```

Plot of PV values



```
PVre = calculatePV(Data[-1,])
JM = mean(PVre)
JM
```

```
## [1] 1.359238
varJKRe = sum((PVre - JM)^2)/(14*(14-1))
varJKRe
## [1] 0.1096831
#seJKRecalc = sqrt(varJK) #0.33
CI = JM + c(-1,1)*qt(0.975,df=13)*sqrt(varJKRe)
CI
## [1] 0.6437573 2.0747180
bootstrap = function(data, nsim) {
  theta = numeric(nsim)
  varTheta = numeric(nsim)
  n = length(data[[1]])
  index = 1:n
  for (i in 1:nsim){
    sampleindex= sample(index,n,replace=TRUE)
    PViter = calculatePV(data[sampleindex, ])
   theta[i] = mean(PViter)
    varTheta[i] = sum((PViter - theta[i])^2)/(n*(n-1))
  }
  ciLower = mean(theta) - 1.96*mean(varTheta)
  ciUpper = mean(theta) + 1.96*mean(varTheta)
  output = list(thetaBS = mean(theta), varBS = mean(varTheta),
                theta = theta, varTheta = varTheta,
                ciLower = ciLower, ciUpper = ciUpper)
  output
Results = bootstrap(Data, 10)
Results
## $thetaBS
## [1] 1.050227
##
## $varBS
## [1] 0.1946566
##
## $theta
## [1] 0.7980123 1.4864029 1.1025587 1.1333013 0.7835986 0.5434859 0.9603396
## [8] 0.8628983 1.9851469 0.8465256
##
## $varTheta
## [1] 0.77476139 0.06224270 0.05472431 0.04101526 0.10988584 0.07823188
## [7] 0.20508282 0.22140352 0.09468920 0.30452915
```

```
##
## $ciLower
## [1] 0.6687001
##
## $ciUpper
## [1] 1.431754
```

** e) Effect of Outliers on Confidence Interval is being reduced by Bootstrapping and Jacknifing. We got a) 0.89, 1.182 b)-12.31 and 14.14 first and then 0.643,2.074 after removing outlier d) 0.408 and 1.551. Effect of Bootstrapping is reduced greatly by bootstrapping.

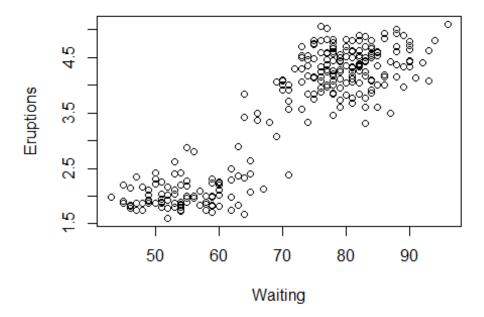
Solution 4

```
rrline1 <- function(x,y) {</pre>
  n3 \leftarrow floor((length(x)+1.99)/3)
  x.order <- order(x)</pre>
  medxL <- median(x[x.order][1:n3])</pre>
  medxR <- median(rev(x[x.order])[1:n3])</pre>
  medyL <- median(y[x.order][1:n3])</pre>
  medyR <- median(rev(y[x.order])[1:n3])</pre>
  slope1 <- (medyR - medyL)/(medxR - medxL)</pre>
  int1 <- median(y - slope1 * x)</pre>
  # print(c(paste("Intercept = ", format(round(int1,5))),
      paste("Slope = ",format(round(slope1,5)))))
  newy <- y - slope1*x - int1</pre>
  sumres <- sum(abs(newy))</pre>
  list(a=int1, b=slope1, sumres = sumres, res=newy)
}
#Code courtesy: Prof David King Lecture Notes
run.rrline <- function(x,y,iter=5) {</pre>
  out.coef <- matrix(0,iter,3)</pre>
  newy <- y
  for (i in 1:iter) {
    rr <- rrline1(x,newy)</pre>
    out.coef[i,] <- c(rr$a,rr$b,rr$sumres)</pre>
    newy <- rr$res
  }
  dimnames(out.coef) <- list(format(1:iter),c("a","b","|res|"))</pre>
  aa <- sum(out.coef[,1])</pre>
  bb <- sum(out.coef[,2])</pre>
  cc \leftarrow sum(abs(y - aa - bb*x))
  res <- y - aa - bb*x
  out.coef <- rbind(out.coef,c(aa,bb,cc))</pre>
  #print(round(out.coef,5))
  list(a = aa, b = bb, res = res, coef=out.coef)
bootprog = function (x,nsim)
 # This program is a silly program which will be used to estimate the
```

```
# bootstap error of the sample median statistic
  # the input data is a vector x of data.
  # nsim is the number of bootstrap simulations
  n = length(x)
  index = 1:n
  m = median(x)
  stat = numeric(nsim)
  ooberr = numeric(nsim)
  for (i in 1:nsim){
    sampleindex= sample(index,n,replace=TRUE)
    stat[i] = median(x[sampleindex])
    oobindex = setdiff(index,unique(sampleindex))
    oobdat = x[oobindex]
    ooberr[i] = sum((oobdat-stat[i])^2)/length(oobindex)
  }
  bias = m - mean(stat)
  variance = var(stat)
  se = sqrt(variance)
  avgooberr = mean(ooberr)
  output = list(bias=bias, var=variance, se=se, avgooberr=avgooberr)
  output
}
cvprog = function (x,nfold)
  # This program is a silly program which will be used to estimate the
  # crossvalidation error of the sample median statistic
  \# the input data is a vector x of data.
  # nfold is the number of folds you want to divide your data up into
  n = length(x)
  m = floor(n/nfold)
  # Generally speaking n/nfold would be an integer, however if it is not
  # and the remainder of n/nfold is k then we will take the extra k
datapoints
  # and give them to the first k folds.
  folds = rep(1:nfold,m)
  k = n - length(folds)
  if(k>0){folds = c(folds,1:k)}
  # now folds is of length n and we can randomly permute the indicies
  foldindicies = sample(folds,n,replace=FALSE)
  m = median(x)
  stat = numeric(nfold)
  cverr = numeric(nfold)
  for (i in 1:nfold){
    b = foldindicies == i
    stat[i] = median(x[!b])
    cverr[i] = sum((x[b]-stat[i])^2)/length(x[b])
  }
  bias = m - mean(stat)
  variance = var(stat)
```

```
se = sqrt(variance)
  avgcverr = mean(cverr)
  output = list(bias=bias, var=variance, se=se, avgcverr=avgcverr)
  output
}
get00BforBootstrap = function(oobdata) {
  # Based on the class slides and hints from the professor,
  # this function calculates rrline for
  # the oob data to get a and b, shuffles the residuals,
  # adds them to the original data
  # calculate rr line again to get new a and b, this is repeated till we have
  # n estimates of a and b where n is the number of oob samples
  # oobdata
  originalData = oobdata
  n = length(originalData[[1]])
  aOutofBag = numeric(n)
  bOutofBag = numeric(n)
  for (q in 1: n) {
    results = run.rrline(originalData[[1]], originalData[[2]])
    residuals = results$res
    aOutofBag[q] = results$a
    bOutofBag[q] = results$b
    shuffledResiduals = sample(residuals)
    originalData[[2]] = oobdata[[2]] + shuffledResiduals
  list(a0 = aOutofBag, b0 = bOutofBag)
rrlineWithBootstrap = function(data, nsim) {
  # This function runs rrline with bootstrapping
  n = length(data[[1]])
  index = 1:n
  # We maintain 2 different stats and oob for each a and b
  statA = numeric(nsim)
  statB = numeric(nsim)
  ooberrA = numeric(nsim)
  ooberrB = numeric(nsim)
  # Run rrline to get initial statistic on entire data,
  # for confirmatory purposes only
  results = run.rrline(data[[1]], data[[2]])
  a = results$a
  b = results$b
  #Run nsim times
```

```
for (i in 1:nsim){
    sampleindex= sample(index,n,replace=TRUE)
    results = run.rrline(data[[1]][sampleindex], data[[2]][sampleindex])
    statA[i] = results$a
    statB[i] = results$b
    oobindex = setdiff(index,unique(sampleindex))
    oobResults = get00BforBootstrap(data[oobindex,])
    ooberrA[i] = sum((oobResults$a0-statA[i])^2)/length(oobindex)
    ooberrB[i] = sum((oobResults$b0-statB[i])^2)/length(oobindex)
  }
  # Calculate bias and variance
  biasA = a - mean(statA)
  varianceA = var(statA)
  biasB = b - mean(statB)
  varianceB = var(statB)
  # Calculate standard error and average oob error
  seA = sqrt(varianceA)
  seB = sqrt(varianceB)
  avgooberrA = mean(ooberrA)
  avgooberrB = mean(ooberrB)
  output = list(a= mean(statA), b = mean(statB),
                biasA=biasA, varA=varianceA, biasB = biasB, varB = varianceB,
                seA=seA, seB = seB, ooberrA = ooberrA, ooberrB = ooberrB,
                avgooberrA=avgooberrA, avgooberrB = avgooberrB)
  output
}
q4Data = data.frame(faithful$waiting, faithful$eruptions)
colnames(q4Data) <- c("Waiting", "Eruptions")</pre>
plot(q4Data)
```



Solution 5

```
library(DAAG)
## Loading required package: lattice
get00BforCV = function(oobdata) {
originalData = oobdata
 n = length(originalData[[1]])
 aOutofBag = numeric(n)
 bOutofBag = numeric(n)
 for (q in 1: n) {
 results = run.rrline(originalData[[1]], originalData[[2]])
 residuals = results$res
 aOutofBag[q] = results$a
 bOutofBag[q] = results$b
 shuffledResiduals = sample(residuals)
 originalData[[2]] = oobdata[[2]] + shuffledResiduals
 print(aOutofBag)
 print(bOutofBag)
list(a0 = aOutofBag, b0 = bOutofBag)
newcvprog = function (x,nfold)
 n = length(x)
m = floor(n/nfold)
```

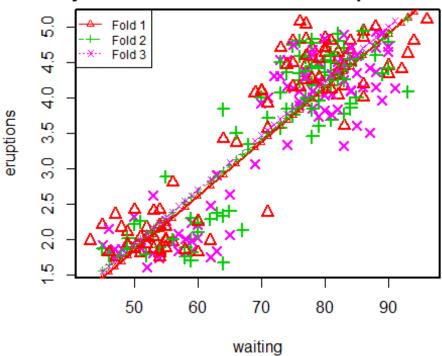
```
folds = rep(1:nfold,m)
k = n - length(folds)
if(k>0){folds = c(folds,1:k)}
foldindicies = sample(folds,n,replace=FALSE)
statA = numeric(nfold)
statB = numeric(nfold)
ooberrA = numeric(nfold)
ooberrB = numeric(nfold)
results = run.rrline(x[[1]], x[[2]])
a = results$a
b = results$b
statA = numeric(nfold)
statB = numeric(nfold)
cverrA = numeric(nfold)
cverrB = numeric(nfold)
for (i in 1:nfold){
print(paste("Fold ", i))
p = foldindicies == i
resultiter = run.rrline(x[[1]][!p], x[[2]][!p])
statA[i] = resultiter$a
statB[i] = resultiter$b
print(statA)
print(statB)
oobResults = get00BforCV(x[p,])
cverrA[i] = sum((oobResults$a0-statA[i])^2)/length(p)
cverrB[i] = sum((oobResults$b0-statB[i])^2)/length(p)
}
biasA = a - mean(statA)
varianceA = var(statA)
biasB = b - mean(statB)
varianceB = var(statB)
seA = sqrt(varianceA)/sqrt(nfold)
seB = sqrt(varianceB)/sqrt(nfold)
avgcverrA = mean(cverrA)
avgcverrB = mean(cverrB)
output = list(biasA=biasA, varA=varianceA,
biasB = biasB, varB = varianceB,
```

```
seA=seA, seB=seB,
 avgcverrA=avgcverrA, avgcverrB = avgcverrB)
output
}
q5Data = data.frame(faithful$waiting, faithful$eruptions)
colnames(q5Data) <- c("Waiting", "Eruptions")</pre>
resultsq5 = newcvprog(q5Data, 3)
## [1] "Fold 1"
## [1] -1.383236 0.000000 0.000000
## [1] 0.06937156 0.00000000 0.00000000
##
     [1] -1.98705398 -1.85157440 -1.02493458 -2.27895288 -1.26071143
##
     [6] -1.17486614 -1.52658021 -2.08683503 -1.55093277 -1.26634000
##
    [11] -1.69391234 -1.44354647 -0.86776925 -4.19342070 0.35967328
    [16] -3.48963733 -1.31501007 -2.16262319 -3.08048847 -2.17034854
##
   [21] -1.33264022 -2.67857198 -0.83823602 -3.42049430 -1.58324913
##
##
    [26] -3.63507794 -0.58396768 -2.42314875 -3.63182220 -0.88549330
##
   [31] -0.63405830 -3.56451877 -0.20388043 -2.55674944 -1.99389760
##
    [36] -1.03677598 -4.03389934 -3.19522654 -2.88946506 -2.76369166
##
    [41] -2.21186786 -0.60829479 -2.14590194 -4.87380944 -0.99857402
    [46] -2.75953024 -0.38431723 1.00586106 3.03877663 0.45077412
##
##
   [51] -4.50248327 -2.84051424 -1.81118058 -2.54900028 -1.36671207
        1.27303516 -5.08573957 -6.01235675 -0.18317027 -3.40823471
##
   [56]
    [61] -1.22853528 2.40684736 -2.91652824 -4.91242480 0.45222949
##
##
    [66] -3.30884238 -2.60840335 -1.48820333 -5.73990232 -2.53561204
##
    [71] 0.03255303 -1.52410631 -0.89172743 -0.13440970 -0.52863047
   [76] -3.56646707 -1.46956238 -2.93470033 2.00085475 -0.14130132
##
    [81] -1.86389050 -0.79868506 -2.78823369 1.16606372 -2.58596474
##
   [86] -4.78062957 -1.92351949 -1.31113979 -3.50209008 -4.74256242
         0.06150328 -1.99895934 1.36813174 -0.72035368 -0.19388860
##
   [91]
   [96] -0.63155035  0.65590714 -4.53798082 -2.65799314 -3.29100572
## [101] -2.58516096 -2.04362627 -3.07030494 -4.36995475 1.46278865
## [106] -0.68663850 2.38835129 -2.71760236 0.66506486 -2.88764928
## [111] -1.23868645 -3.78419263 0.68422411 0.71175988 -1.53346970
## [116] 2.44173824 -1.91590589 3.66923558 -6.12056850 -2.76974213
## [121] -3.77306082 -2.87731398 -0.86157740 0.37329925 -0.07388773
## [126] -2.74165658 3.48002719 -2.91504609 1.21915073 -4.95309295
## [131] -3.13320360 -3.23023708 0.14631105 -3.23112256 -0.63034855
  [136] -0.19132357
##
##
     [1]
         0.077441358 0.075708781 0.063360607
                                                0.081069676
                                                            0.067257771
##
                      0.071831073 0.076162308
                                                0.071437745
     [6]
         0.064461660
                                                            0.064936277
##
    [11]
         0.073156473
                      0.070403670 0.062591839
                                                0.105912324
                                                            0.045726206
   [16]
##
         0.098561268
                      0.067234620 0.079526686
                                                0.094481332
                                                            0.078898058
##
    [21]
         0.069850737
                      0.086244181 0.060842739
                                                0.098538046
                                                            0.071030986
##
   [26]
         0.102384926
                      0.059223611 0.084829704
                                                0.098444145 0.061148999
##
    [31]
         0.060706616
                      0.098284696 0.052140321
                                                0.086491575
                                                            0.074507688
##
    [36]
         0.063608024
                      0.106978869 0.096517302
                                                0.090425695
                                                            0.087302123
                      0.056429958 0.077842141
##
   [41]
         0.081337717
                                                0.122427571
                                                            0.063115345
##
   [46]
          0.086468319
                      0.054367009
                                   0.037554568
                                                0.002563788
                                                            0.041774139
##
         0.114960540
                      [51]
```

```
0.026168877
##
    [56]
                      0.123408699 0.136930649
                                                0.050782276 0.096682743
                                                             0.044375087
##
    [61]
         0.065062811
                      0.015077274 0.091180976
                                                0.118347776
##
    [66]
         0.094896666
                      0.087896927
                                   0.071672270
                                                0.130405528
                                                             0.087125318
##
    [71]
         0.043039622
                      0.068940093 0.061471175
                                                0.048515411
                                                             0.059257687
   [76]
##
         0.098801723
                      0.069745300 0.094331207
                                                0.020461766
                                                             0.051755971
##
    [81]
         0.075082033
                      0.057163096 0.091277477
                                                0.030707131
                                                             0.086451338
         0.117709337
                      0.076557321 0.064936961
##
    [86]
                                                0.100365935
                                                             0.113929957
##
    [91]
         0.050401057
                      0.076176495 0.033334300
                                                0.056294676
                                                             0.053521481
##
   [96]
         0.059200494
                      0.035662808 0.117274419
                                                0.088330073
                                                             0.096431852
## [101]
         0.085075637
                      0.082834241 0.092981934
                                                0.107752041
                                                             0.025054446
## [106]
         0.055766536
                      0.015876670 0.088555273
                                                0.038202720
                                                             0.092173542
## [111]
         0.062096828
                      0.105519902 0.038602423
                                                0.033638100 0.069519577
## [116]
         0.016006264
                      0.075821126 -0.005306682
                                                0.134865285 0.088596138
## [121]
         0.105273943
                      0.090190557 0.057797156
                                                0.043962166
                                                             0.048871664
         0.092012537 -0.004896847 0.090037018
                                                0.033506156
## [126]
                                                             0.118190533
         0.096074394
                      0.098219861 0.045316818 0.096036829 0.052127872
## [131]
## [136]
         0.049181097
## [1] "Fold 2"
  [1] -1.383236 -1.987054 0.000000
##
  [1] 0.06937156 0.07744136 0.00000000
##
     [1] -1.38323613 -1.50441408 -1.35794621 -2.21841013 -2.07457476
##
     [6] -1.63005288 -3.00377925 -2.01935974 -0.58032496 -2.21824706
    [11] -2.21891659 -2.42186388 -1.58113389 -1.55255441 -0.01608162
##
##
    [16] -2.15056020 1.23154443 0.22281423 0.46259140 -2.67539120
##
    [21] 0.19703414 -1.57828043 -3.32392576 -0.55331357 0.24572479
##
    [26] -0.23890730 -0.75002349 -3.13536047 -3.95263865 -1.96145723
    [31] 0.96353767 -0.60045992 -0.57903756 -1.99926910 0.23627231
##
    [36] -3.45121836 -3.30370125 -0.35890940 -3.29976133 0.23275710
##
    [41] -1.97581487 -0.12286225 -2.03834015 -1.39639808 -1.15037185
##
##
    [46] 2.71909225 -3.31339472 -1.73526002 0.46135041 -3.47777648
    [51] -2.71169975 -2.89369638 2.32048608 -1.69614847 -2.12978391
##
    [56] -0.63672833 -3.60801335 -3.84103404 1.13849938 0.67992916
##
##
    [61] -1.51750096 -2.55014370 -0.82362056 -1.35784763 -4.22844749
    [66] 1.25837146 -2.94841252 3.06315034 -3.35457089 -1.89874957
##
    [71] -0.69784678 -2.21702707 -3.42803141 -6.51011977 -6.46494022
##
    [76] -0.21498298 -4.75283257 -0.54635044 4.58997527 0.11228264
##
    [81] -0.84628756 -1.46901540 -7.43369738 -0.70419297 -0.53962408
##
##
    [86] 3.13964278 -3.09573989 -4.27591199 -0.33223146 -4.20837043
   [91] 0.93080203 -4.34404654 -3.45753890 -5.23601645 -2.20847433
##
   [96] -1.73655225 -5.53488505 -3.85987859 -1.30546163 0.85884061
##
## [101] -2.57600772 0.89037901 0.01752309 -0.34003249 2.84147618
##
  [106] -1.88346683 5.26945351 3.81962424 0.51379925
                                                        1.86433787
## [111] 0.89307839 0.33684986 2.42964228 1.37270690
                                                       1.95257582
  [116] -5.00922827 -2.93720148 -7.59686349 -3.96800907 -5.46367601
## [121] -3.81016844 1.60107347 -3.84968114 2.93714987
                                                         0.53358601
## [126] 0.15866848 -3.28199507 -0.67427140 -1.13081869
                                                         3.14423288
## [131] -8.35129873 -3.01652882 1.15727320 -1.08989010 -0.22479737
## [136] -1.73578920
##
     [1]
         0.069371558
                      0.069688116 0.069557838 0.080146879
                                                             0.078356527
    [6] 0.072053426 0.090380378 0.077543886 0.059857217 0.076977433
```

```
##
    [11]
          0.080194037
                       0.082590712
                                     0.073226524
                                                  0.072201671
                                                                0.048594953
          0.080171892
                       0.034501707
                                     0.046289664
##
    [16]
                                                  0.043144619
                                                                0.084814409
##
    [21]
          0.050863879
                       0.069910661
                                    0.094781580
                                                  0.056621718
                                                                0.047681585
##
          0.052129872
                       0.061304448
                                     0.091451989
                                                  0.105280208
                                                                0.079340377
    [26]
##
    [31]
          0.037321374
                       0.060866067
                                    0.055107242
                                                  0.076880830
                                                               0.042239975
##
    [36]
          0.099175749
                       0.095799847
                                    0.053970497
                                                  0.096342174
                                                                0.047363703
##
    [41]
          0.076667091
                       0.053156542
                                    0.077178028
                                                  0.068939546
                                                                0.064374158
##
    [46]
          0.017116403
                       0.092867125
                                    0.072357113
                                                  0.043189648
                                                               0.097316203
##
    [51]
          0.087899165
                       0.089080997
                                    0.019439401
                                                  0.074372058
                                                                0.078274922
##
    [56]
          0.059706476
                       0.096731739
                                     0.102752550
                                                  0.036325157
                                                                0.040774443
##
    [61]
          0.071132028
                       0.083157999
                                     0.066477393
                                                  0.064004933
                                                                0.107530757
##
    [66]
          0.036554122
                       0.088987002
                                    0.008524082
                                                  0.095817143
                                                                0.077187673
##
                       0.079961665
    [71]
          0.057214617
                                    0.097632751
                                                  0.136840731
                                                                0.136194446
##
    [76]
          0.052075387
                       0.117731703
                                    0.053753679 -0.009967500
                                                                0.051992733
##
    [81]
          0.057954902
                       0.071847996
                                    0.149679805
                                                  0.057459615
                                                                0.054866651
    [86]
##
          0.009197247
                       0.093667977
                                    0.110113629
                                                  0.055594636
                                                                0.106520524
##
    [91]
          0.038115447
                       0.106943536
                                    0.099037573
                                                  0.124784422
                                                                0.080386146
##
   [96]
          0.070074940
                       0.127888921
                                     0.101686647
                                                  0.070174227
                                                                0.037415951
## [101]
          0.084551702
                       0.039054755
                                     0.048849028
                                                  0.054017511
                                                                0.016436912
## [106]
          0.069233009 -0.020003696 -0.003111683
                                                  0.041821704
                                                                0.032544783
## [111]
          0.035613378
                       0.045141275
                                    0.018331564
                                                  0.030893348
                                                                0.025597871
## [116]
          0.115918107
                       0.088604931
                                    0.150484775
                                                  0.103779143
                                                                0.123356714
## [121]
          0.102231271
                       0.027458988
                                    0.101351973
                                                  0.010381686
                                                                0.044538314
## [126]
          0.049198206
                       0.093581632
                                     0.060411514
                                                  0.064607009
                                                                0.013105688
## [131]
          0.163656646
                       0.091494498
                                     0.037330740
                                                  0.065417397
                                                                0.050550936
## [136]
          0.075723387
## [1] "Fold 3"
##
  [1] -1.383236 -1.987054 -2.007400
## [1] 0.06937156 0.07744136 0.07780000
## [1] NA
## [1] NA
test = c(1,2,3,4,5,6,7)
sd(test)/sqrt(length(test))
## [1] 0.8164966
sqrt(var(test))/sqrt(length(test))
## [1] 0.8164966
mydata<-as.data.frame(faithful)</pre>
fit<-lm(eruptions~waiting,mydata)</pre>
cv.lm(mydata, fit, m=3)
## Analysis of Variance Table
##
## Response: eruptions
##
              Df Sum Sq Mean Sq F value Pr(>F)
## waiting
                                    1162 <2e-16 ***
               1
                  286.5
                          286.5
## Residuals 270
                   66.6
                            0.2
```

Small symbols show cross-validation predicted value



```
##
## fold 1
## Observations in test set: 90
                                       18
                                             21
                                                     22
                                                            26
                                                                   27
                   2
                         11
                                16
                                                                           32
## waiting
               54.00 54.000 52.00 84.000 51.00 47.000 83.000 55.000 77.000
## cvpred
                2.15
                      2.150
                             2.00
                                   4.443
                                           1.92
                                                 1.615
                                                         4.367
                                                                2.226
## eruptions
                1.80
                      1.833
                              2.17
                                    4.800
                                           1.80
                                                 1.750
                                                         3.600
                                                                1.967
## CV residual -0.35 -0.317
                              0.17
                                    0.357 -0.12
                                                 0.135 -0.767 -0.259
                                                                       0.559
##
                  33
                           36
                                  38
                                         49
                                               51
                                                       53
                                                               62
                                                                      65
                                                                              66
               66.00 52.0000 80.000 82.000 75.00 54.000 84.0000 60.000 92.000
## waiting
## cvpred
                      1.9968
                              4.137
                                      4.290
                                             3.76
                                                   2.150
                                                           4.4432
                3.07
                                                                   2.608 5.055
## eruptions
                3.37
                      2.0170
                             4.833
                                      4.633
                                             4.80
                                                   1.833
                                                           4.5000
                                                                   1.817 4.400
## CV residual
                0.30
                      0.0202
                             0.696
                                      0.343
                                             1.04 -0.317
                                                           0.0568 -0.791 -0.655
##
                   68
                        70
                                71
                                       72
                                              75
                                                     76
                                                            78
## waiting
               78.000 73.0 82.000 56.000 62.000 76.00 78.000 83.000 70.000
## cvpred
                3.984
                       3.6
                            4.290
                                   2.303
                                           2.761
                                                  3.83
                                                         3.984
                                                               4.367
                                                                       3.373
## eruptions
                4.700
                       4.7
                            4.033
                                   1.967
                                           1.983
                                                  5.07
                                                         4.567
                                                               3.600
                                                                       4.100
## CV residual
                0.716
                       1.1 -0.257 -0.336 -0.778
                                                  1.24
                                                         0.583 -0.767
                                                                       0.727
##
                   89
                           90
                                  92
                                          93
                                                 97
                                                        103
                                                               109
                                                                       122
## waiting
               48.000 86.000 90.000 50.0000 84.000 49.000 86.000 69.000
## cvpred
                1.691
                       4.596
                              4.902
                                      1.8439
                                              4.443
                                                      1.767
                                                             4.596
                                                                    3.296
## eruptions
                2.167
                       4.000
                             4.333
                                      1.8670
                                              4.667
                                                      2.100
                                                             4.850
                                                                    4.067
## CV residual
                0.476 -0.596 -0.569
                                      0.0231
                                              0.224
                                                      0.333
                                                             0.254
                                                                    0.771
                  123
                                                              144
                                                                             149
##
                       132
                                133
                                       138
                                               139
                                                       143
                                                                     147
```

```
## waiting
              77.000 83.00 56.000 86.000 53.0000 82.000 77.000 80.000 96.000
## cvpred
                      4.37
                            2.303
                                  4.596 2.0732
                                                  4.290
                                                                4.137
                                                                       5.361
                3.908
                                                        3.908
                                                  4.533
## eruptions
               4.250
                      4.17
                            2.800
                                   4.933
                                          2.0330
                                                         4.817
                                                                4.633
                                                                       5.100
## CV residual 0.342 -0.20
                            0.497
                                   0.337 -0.0402
                                                  0.243
                                                         0.909 0.496 -0.261
##
                151
                       155
                              161
                                      168
                                             169
                                                    170
                                                          171
                                                                 178
                                                                        181
              77.00 71.000 45.000 88.000 52.0000 93.000 49.00 50.000 55.000
## waiting
## cvpred
                3.91
                     3.449
                            1.462 4.749
                                          1.9968
                                                  5.131
                                                         1.77
                                                               1.844
## eruptions
               5.03
                     3.567
                            2.200
                                   5.000
                                          1.9330
                                                  4.617
                                                         1.92
                                                               2.417
## CV residual
                     0.118
                            0.738 0.251 -0.0638 -0.514
                                                         0.15
                                                               0.573 -0.343
               1.12
##
                  182
                        185
                                 190
                                       191
                                              204
                                                     209
                                                           211
                                                                  212
                                                                         215
              77.000 51.000 55.0000 81.000 53.000 49.000 71.00 80.000 64.000
## waiting
## cvpred
                      1.920
                            2.2261
                                    4.214 2.073
                                                   1.767
                                                          3.45
               3.908
                                                                4.137
                                                               4.700
## eruptions
               4.583
                      2.033
                             2.1830 4.800 1.867
                                                   1.933
                                                          2.38
                                                                       3,417
## CV residual
               0.675
                      0.113 -0.0431 0.586 -0.206
                                                   0.166 -1.07
                                                                0.563
                                                                       0.503
##
                  217
                         218
                               219
                                      220
                                              221
                                                    223
                                                           224
                                                                   226
## waiting
               53.000 94.000 55.000 76.000 50.0000 54.00 75.000 79.0000
## cvpred
               2.073
                      5.208 2.226
                                    3.832
                                           1.8439 2.15
                                                         3.755
## eruptions
               2.400
                      4.800 2.000
                                    4.150
                                           1.8670 1.75
                                                         4.483
                                                                4.1170
               0.327 -0.408 -0.226 0.318
## CV residual
                                           0.0231 - 0.40
                                                         0.728
                                                                0.0561
##
                  228
                        230
                              231
                                      232
                                            233
                                                   235
                                                         237
                                                                241
                                                                       242
## waiting
              78.000 79.000 70.00 54.000 86.000 90.000 54.00 75.000 47.000
## cvpred
                                         4.596
                                                 4.902 2.15
               3.984
                      4.061 3.37
                                   2.150
                                                              3.755
## eruptions
                      4.550 4.08
                                         4.183 4.450 1.85
               4.267
                                   2.417
                                                              4.150
                                                                     2.350
## CV residual
               0.283
                      0.489 0.71
                                   0.267 -0.413 -0.452 -0.30
                                                              0.395
                                                                     0.735
                                         258
##
                          251
                                 257
                                                260
                                                       263
                                                              265
                   248
                                                                     266
## waiting
              82.0000 54.0000 71.000 83.0000 79.000 58.000 43.000 60.000
## cvpred
                               3.449
               4.2903
                       2.1497
                                      4.3667
                                              4.061 2.455
                                                            1.309 2.608
                       2.2000 3.917
                                      4.4500 4.283 1.850
## eruptions
               4.3670
                                                            1.983 2.250
## CV residual
               0.0767
                       0.0503
                               0.468 0.0833
                                              0.222 -0.605 0.674 -0.358
##
                         271
                   268
                                 272
## waiting
              81.0000 46.000 74.000
## cvpred
               4.2138
                       1.538
                              3.679
## eruptions
               4.1170
                       1.817
                              4.467
## CV residual -0.0968
                       0.279 0.788
##
## Sum of squares = 23.6
                           Mean square = 0.26
                                                 n = 90
##
## fold 2
## Observations in test set: 91
                                   5
                                                12
                   1
                          4
                                          6
                                                       13
                                                               15
                                                                     23
## waiting
               79.000 62.000 8.50e+01 55.000 84.000 78.000 83.000 78.000
## cvpred
               4.087
                      2.825 4.53e+00
                                      2.305
                                             4.458
                                                    4.012
                                                           4.384
                                      2.883
## eruptions
               3.600
                      2.283 4.53e+00
                                             3.917
                                                    4.200 4.700
## CV residual -0.487 -0.542 9.73e-04
                                      0.578 -0.541
                                                    0.188 0.316 -0.562
##
                   30
                         35
                               40
                                      41
                                             42
                                                    44
                                                          47
                                                                  48
                                                                         50
## waiting
              79.000 74.000 90.00 80.000 58.000 58.000 64.00 53.0000 59.000
## cvpred
               4.087
                      3.716
                            4.90
                                   4.161
                                          2.528
                                                 2.528 2.97
                                                              2.1567
               4.433
                      3.833 4.78
## eruptions
                                   4.350
                                         1.883
                                                 1.750 3.83
                                                              2.1000
## CV residual 0.346
                      0.117 -0.12
                                   57
                        58
                               59
##
                                       60
                                               63 64
                                                             67
```

```
## waiting
              71.000 64.00 77.000 81.0000 48.0000 82.000 78.000 82.0000
## cvpred
               3.493 2.97 3.938 4.2351 1.7856
                                                  4.309
                                                        4.012
                                                               4.3093
                      1.67 4.567
                                          1.7500
## eruptions
               3.717
                                   4.3170
                                                  4.800
                                                         4.167
                                                                4.3330
## CV residual 0.224 -1.31
                            0.629
                                   0.0819 -0.0356
                                                  0.491
                                                         0.155
                                                                0.0237
##
                  85
                         88
                                94
                                        98
                                               99
                                                    100
                                                           108
                                                                  110
              73.000 80.000 78.000 75.0000 51.000 82.000 52.000 81.000
## waiting
## cvpred
               3,641
                      4.161 4.012 3.7897
                                           2.008
                                                  4.309
                                                         2.082 4.235
## eruptions
                                                  4.900
                                                         1.783
               4.067
                      4.517
                            4.817
                                   3.7500
                                           1.867
## CV residual
               0.426
                            0.805 -0.0397 -0.141
                                                  0.591 -0.299 -0.552
                      0.356
##
                 111
                        112
                              114
                                     115
                                            116
                                                   119
                                                         125
                                                                131
                                                                       134
              75.000 59.000 79.00 59.000 81.000 59.000 88.000 45.000 89.000
## waiting
## cvpred
               3.790
                     2.602 4.09 2.602 4.235
                                                2.602 4.755
                                                              1.563 4.829
## eruptions
               4.733
                     2.300 4.42 1.700
                                         4.633
                                                1.817
                                                       4.600
                                                              1.867 4.333
## CV residual
               0.943 -0.302 0.33 -0.902 0.398 -0.785 -0.155 0.304 -0.496
##
                  136
                           141
                                  142
                                         145
                                                148
                                                        152
                                                              153
                                                                     154
              82.0000 81.00000 60.000 76.000 49.000 77.0000 65.000 81.000
## waiting
## cvpred
               4.3093
                      4.23511 2.676
                                      3.864
                                             1.860
                                                    3.9382
                                                           3.047
## eruptions
               4.3830 4.23300 2.233
                                      4.333
                                             2.017 4.0000 2.400
                                                                  4.600
## CV residual
               0.0737 -0.00211 -0.443  0.469  0.157  0.0618 -0.647  0.365
##
                 156
                        157
                              158
                                     164
                                            165
                                                   166
                                                         167
                                                                173
                                                                        174
## waiting
              70.000 81.000 93.00 78.000 66.000 76.000 63.000 77.000 68.0000
## cvpred
                                         3.122
                                                3.864 2.899
               3.419
                     4.235 5.13 4.012
                                                             3.938
## eruptions
               4.000
                     4.500 4.08 3.833
                                         3.500
                                                4.583 2.367 4.583
## CV residual
               0.581
                      0.265 -1.04 -0.179 0.378 0.719 -0.532 0.645
                                                                     0.0629
##
                  175
                         177
                                179
                                              186
                                                    193
                                                            195
                                                                     196
                                       184
## waiting
              81.0000 73.000 85.000 83.000 78.000 76.000 77.0000 81.00000
## cvpred
                      3.641 4.532 4.384 4.012
                                                  3.864
               4.2351
                                                         3.9382 4.23511
## eruptions
               4.1670 4.500 4.000 3.767 4.433 4.800 3.9660 4.23300
## CV residual -0.0681
                       0.859 -0.532 -0.617
                                           0.421
                                                  0.936 0.0278 -0.00211
##
                 199
                        201
                               206
                                      207
                                             208
                                                     213
                                                             214
                                                                    216
## waiting
              51.000 60.000 46.000 77.000 84.000 49.00000 75.0000 76.000
## cvpred
               2.008
                      2.676
                            1.637
                                   3.938 4.458
                                                 1.85979 3.7897 3.864
## eruptions
               2.250
                     2.100
                            1.783
                                   4.367
                                           3.850
                                                 1.86700 3.8330 4.233
## CV residual
                                    0.429 -0.608
                                                  0.00721 0.0433 0.369
               0.242 -0.576 0.146
##
                         234
                                236
                                       239
                                                    243
                                                                250
                  222
                                             240
                                                         249
                                                                        252
              82.0000 50.000 54.000 79.000 64.00 86.000 67.00 74.000 83.0000
## waiting
## cvpred
                      1.934
                             2.231 4.087
                                           2.97
                                                 4.606
                                                        3.20 3.716
               4.3093
                                                                     4.3836
## eruptions
               4.2670
                      2.217
                              1.883
                                    3.950 2.33
                                                 4.933
                                                        2.13 4.350
                                                                     4.4500
## CV residual -0.0423
                       0.283 -0.348 -0.137 -0.64 0.327 -1.06 0.634
                                                                     0.0664
                         254
                                259
                                       261
                                               262
                                                            270
                  253
                                                     264
## waiting
              73.0000 73.000 56.000 78.000 84.0000 83.000 90.000
## cvpred
               3.6413
                       3.641
                              2.379
                                    4.012
                                           4.4578
                                                  4.384 4.903
## eruptions
               3.5670
                      4.500
                             2.000
                                    4.767
                                           4.5330 4.250 4.417
## CV residual -0.0743 0.859 -0.379 0.755 0.0752 -0.134 -0.486
##
## Sum of squares = 22.6
                        Mean square = 0.25
                                                 n = 91
##
## fold 3
## Observations in test set: 91
                      7 8
                                      9 10
                                                    14
                                                          17
                                                                 19
                                                                         20
                   3
```

```
## waiting
              74.000 88.00 85.00 51.0000 85.000 47.0000 62.00 52.000 79.0000
## cvpred
                3.774 4.85 4.62
                                  2.0067
                                          4.619
                                                 1.6993
                                                         2.85 2.084 4.1582
                      4.70 3.60
                                          4.350
                                                 1.7500
                                                         1.75 1.600 4.2500
## eruptions
                3.333
                                  1.9500
## CV residual -0.441 -0.15 -1.02 -0.0567 -0.269
                                                  0.0507 -1.10 -0.484
                                                                       0.0918
                                                                     39
##
                   24
                          25
                                 28
                                        29
                                               31
                                                      34
                                                              37
               69.000 74.000 76.000 78.000 73.000 80.000 48.0000 59.000
## waiting
## cvpred
                3.390
                      3.774
                            3.928
                                    4.081
                                           3.697
                                                  4.235
                                                          1.7762
## eruptions
                3.067
                      4.533
                            4.083
                                    3.850
                                           4.300
                                                  4.033
                                                          1.8670
                                                                 1.833
## CV residual -0.323
                      0.759 0.155 -0.231
                                           0.603 -0.202
                                                          0.0908 -0.788
##
                    43
                          45
                                 46
                                        52
                                               54
                                                      55
                                                             56
                                                                    61
                                                                          69
               84.0000 73.000 83.00 90.000 80.000 54.000 83.000 59.000 65.00
## waiting
## cvpred
                       3.697
                              4.47
                                    5.003
                                           4.235
                                                  2.237
                4.5424
                                                          4.466 2.621
                                                                       3.08
## eruptions
               4.5670
                       4.533
                              3.32
                                    4.716
                                           4.833
                                                  1.733
                                                         4.883
                                                               2.233
               0.0246
## CV residual
                       0.836 -1.15 -0.287
                                            0.598 -0.504
                                                          0.417 -0.388 -1.02
##
                   73
                         74
                                 77
                                         79
                                                81
                                                       84
                                                               86
                                                                       87
               79.000 71.000 60.000 76.0000 75.000 65.000 88.0000 76.0000
## waiting
## cvpred
               4.158
                      3.543
                            2.698
                                    3.9277
                                            3.851 3.082
                                                          4.8498
## eruptions
                4.500
                      4.000 2.017
                                    3.8830
                                            4.133 2.633
                                                          4.9330
                                                                   3.9500
                       0.457 -0.681 -0.0447
## CV residual
               0.342
                                            0.282 -0.449
                                                           0.0832 0.0223
##
                   91
                         95
                               96
                                     101
                                            102
                                                    104
                                                           105
                                                                  106
                                                                         107
## waiting
               60.000 63.00 72.00 62.000 88.000 83.0000 81.000 47.000 84.000
## cvpred
                2.698
                      2.93
                            3.62
                                  2.852 4.850 4.4656 4.312
                                                               1.699
## eruptions
                      1.83 4.30 2.483 4.367 4.5000 4.050 1.867
                2.200
                                                                      4.700
## CV residual -0.498 -1.10 0.68 -0.369 -0.483
                                                 0.0344 -0.262 0.168 0.158
##
                         117
                                  118
                                         120
                                                121
                                                       124
                                                              126
                                                                     127
                   113
## waiting
               89.0000 50.000 85.0000 87.000 53.000 56.000 81.000 45.000
## cvpred
                              4.6193 4.773
               4.9266
                      1.930
                                            2.160
                                                   2.391 4.312
               4.9000 2.317
                              4.6000 4.417 2.617 1.967
## eruptions
                                                            3.767
                                                                  1.917
## CV residual -0.0266
                       0.387 -0.0193 -0.356
                                             0.457 -0.424 -0.545
                                                                   0.371
                         129
##
                                 130
                  128
                                        135
                                              137
                                                      140
                                                             146
                                                                   150
## waiting
               82.000 55.0000 90.000 46.000 51.000 79.000 59.000 53.00 53.00
## cvpred
               4.389
                      2.3141
                               5.003
                                    1.622 2.007 4.158 2.621
                                                                  2.16 2.16
## eruptions
               4.500 2.2670
                              4.650
                                     1.833 1.883
                                                   3.733
                                                          1.983
                                                                 1.80 1.80
## CV residual
                                     0.211 -0.124 -0.425 -0.638 -0.36 -0.36
               0.111 -0.0471 -0.353
##
                                      172
                                              176
                 160
                        162
                               163
                                                     180
                                                            183
                                                                   187
                                                                          188
               89.00 86.000 58.000 57.000 81.0000 74.000 83.000 84.000 46.000
## waiting
## cvpred
               4.93 4.696 2.545
                                   2.468
                                          4.3119
                                                  3.774
                                                               4.542
                                                         4.466
                                                                       1.622
## eruptions
                3.97 4.150 2.000
                                   2.083
                                          4.3330
                                                  4.167
                                                         4.250 4.083
                                                                       1.833
## CV residual -0.96 -0.546 -0.545 -0.385
                                          0.0211
                                                  0.393 -0.216 -0.459 0.211
                   189
                                 194
                                       197
                                              198
                                                     200
                                                             202
                                                                    203
                         192
## waiting
               83.0000 57.000 84.000 87.00 77.000 78.000 82.0000 91.000
## cvpred
                4.4656
                       2.468
                              4.542
                                     4.77
                                           4.005
                                                  4.081
                                                          4.3887
## eruptions
                4.4170 1.833
                              4.100
                                     3.50
                                           4.366
                                                  4.667
                                                         4.3500
                                                                 4.133
## CV residual -0.0486 -0.635 -0.442 -1.27
                                           0.361
                                                  0.586 -0.0387 -0.947
##
                  205
                         210
                                  225
                                           227
                                                 229
                                                        238
                                                                244
                                                                        245
## waiting
               78.000 83.0000 78.0000 78.00000 70.00 77.000 63.0000 85.0000
## cvpred
               4.081
                      4.4656
                              4.0814
                                      4.08137
                                                3.47
                                                     4.005
                                                            2.9288
                                                                    4.6193
               4.600
                      4.5000
                              4.0000
                                      4.08300
                                               3.92 4.283
## eruptions
                                                            2.9000
                                                                    4.5830
## CV residual 0.519
                       0.0344 -0.0814 0.00163
                                                0.45
                                                      0.278 -0.0288 -0.0363
                  246
                               255
##
                         247
                                     256
                                             267
                                                   269
```

```
## waiting 82.000 57.000 88.00 80.000 75.000 46.000
## cvpred 4.389 2.468 4.85 4.235 3.851 1.622
## eruptions 3.833 2.083 4.15 3.817 4.750 2.150
## CV residual -0.556 -0.385 -0.70 -0.418 0.899 0.528
##
## Sum of squares = 22.8 Mean square = 0.25 n = 91
##
## Overall (Sum over all 91 folds)
## ms
## 0.253
```