DSCI351-451- ISLR2,3 Intro R, Lin. Regr. Labs

Roger H. French, JiQi Liu 08 November, 2018

Contents

11.2.2.1 ISLR R	Labs are at the end of each chapter
11.2.2.2 Chapte	r 2 Lab: Introduction to R
11.2.2.2.1	Basic Commands
11.2.2.2.2	Graphics
11.2.2.2.3	Indexing Data
11.2.2.2.4	Loading Data
11.2.2.2.5	Additional Graphical and Numerical Summaries
11.2.2.3 Chapte	r 3 Lab: Linear Regression
11.2.2.3.1	Simple Linear Regression
11.2.2.3.2	Multiple Linear Regression
11.2.2.3.3	Interaction Terms
11.2.2.3.4	Non-linear Transformations of the Predictors
11.2.2.3.5	Qualitative Predictors
11.2.2.3.6	Writing Functions

11.2.2.1 ISLR R Labs are at the end of each chapter

11.2.2.2 Chapter 2 Lab: Introduction to R

Notice: ISLR was published in 2013

ggplot2 Graphics are not used!

• Since this is before ggplot2 (or even ggplot) were released

And there are no pipes!

- So this was before the tidy verse R packages were released
- not even the dplyr or plyr or magrittr R packages had been released

Also in ISLR, they use = instead of the proper <- assignment operator

• So their code style is different from our Google R style

11.2.2.2.1 Basic Commands

```
x <- c(1, 3, 2, 5) # concatenate a vector
x # dispay the vector

## [1] 1 3 2 5

x <- c(1, 6, 2) # concatenate a vector
x # display a vector</pre>
```

[1] 1 6 2

```
y <- c(1, 4, 3) # concatenate a vector
length(x) # get the length of a vector
## [1] 3
length(y) # get the length of a vector
## [1] 3
x + y # add two vectors
## [1] 2 10 5
ls() # list objects in the work space
## [1] "x" "v"
rm(x, y) # remove objects in the work space
ls() # list objects in the workspace
## character(0)
rm(list = ls()) # remove all objects in the workspace
# ?matrix # help on matrix
x \leftarrow matrix(data = c(1, 2, 3, 4), nrow = 2, ncol = 2) # make a matrix
x # display a matrix
##
      [,1] [,2]
## [1,] 1 3
## [2,]
           2
x \leftarrow matrix(c(1, 2, 3, 4), 2, 2) \# make a matrix
matrix(c(1, 2, 3, 4), 2, 2, byrow = TRUE) # matrix filled by row
##
       [,1] [,2]
## [1,]
        1 2
## [2,]
        3 4
sqrt(x) # Square root of each value in the matrix
           [,1]
                     [,2]
## [1,] 1.000000 1.732051
## [2,] 1.414214 2.000000
x^2 # Square each value in the matrix
       [,1] [,2]
##
## [1,]
        1 9
## [2,]
          4
             16
x <- rnorm(50) # randomly generates 50 values
y <- x + rnorm(50, mean = 50, sd = 0.1) # randomly generates 50 values with
                    \# certain criteria and adds the contents of the vector x
cor(x, y) # Finds the correlation between the two vectors
```

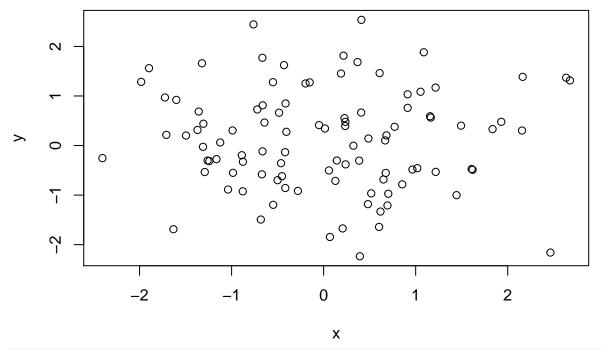
[1] 0.9940185

```
set.seed(1303) # sets a new seed
rnorm(50) # makes 50 new random values
## [6] 0.5022344825 -0.0004167247 0.5658198405 -0.5725226890 -1.1102250073
## [11] -0.0486871234 -0.6956562176 0.8289174803 0.2066528551 -0.2356745091
## [16] -0.5563104914 -0.3647543571 0.8623550343 -0.6307715354 0.3136021252
## [21] -0.9314953177   0.8238676185   0.5233707021   0.7069214120   0.4202043256
## [26] -0.2690521547 -1.5103172999 -0.6902124766 -0.1434719524 -1.0135274099
## [31] 1.5732737361 0.0127465055 0.8726470499 0.4220661905 -0.0188157917
## [36] 2.6157489689 -0.6931401748 -0.2663217810 -0.7206364412 1.3677342065
## [41] 0.2640073322 0.6321868074 -1.3306509858 0.0268888182 1.0406363208
## [46] 1.3120237985 -0.0300020767 -0.2500257125 0.0234144857 1.6598706557
set.seed(3) # sets a new seed
y <- rnorm(100) # Makes 100 random variables
mean(y) # Calculates the mean of the vector
## [1] 0.01103557
var(y) # calculates the variance of the vector
## [1] 0.7328675
sqrt(var(y)) # calculates the square root of the variance
## [1] 0.8560768
sd(y) # calculates the standard deviation.
## [1] 0.8560768
     # Which is the square root of the variance
```

11.2.2.2.2 Graphics

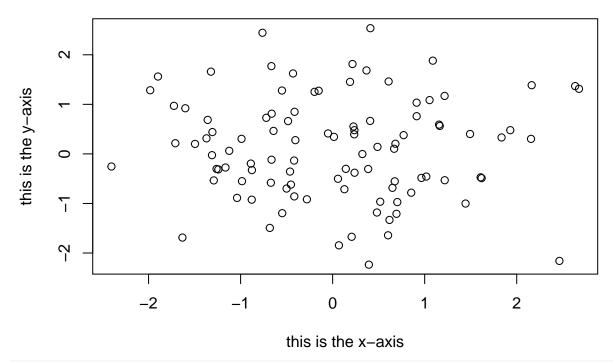
```
x <- rnorm(100) # caluculates 100 random values
y <- rnorm(100) # calculates 100 random values

plot(x, y) # plots these two vectors against each other</pre>
```



plot(x, y, xlab = "this is the x-axis", ylab = "this is the y-axis",
 main = "Plot of X vs Y") # Plots the same data but applies labels to the plot

Plot of X vs Y



```
pdf("Figure.pdf") # starts the pdf device

plot(x, y, col = "green") # plots the data
dev.off() # turns off the device and prints the pdf to file
```

pdf

```
## 2
```

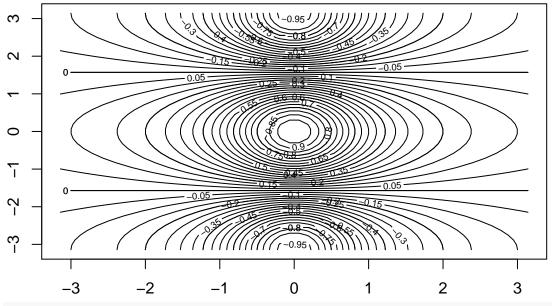
x <- seq(1, 10) # generates a sequence of 10 values
x # displays the above values</pre>

[1] 1 2 3 4 5 6 7 8 9 10

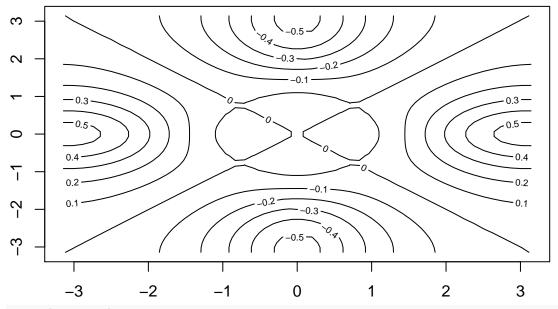
 $x \leftarrow 1:10$ # this does the exact same thing as the sequence function (for integers) x # displays the vector

[1] 1 2 3 4 5 6 7 8 9 10

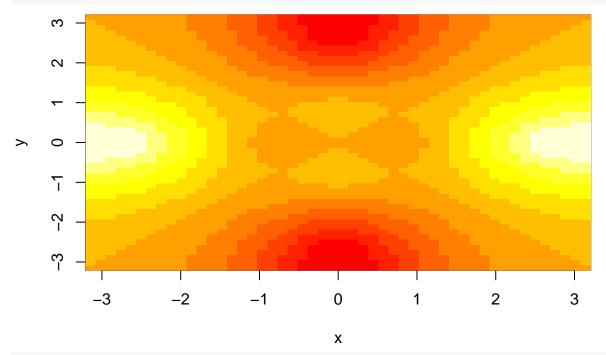
 $x \leftarrow seq(-pi, pi, length = 50)$ # Takes the two end limits and generates 50 numbers that fit inbetween $y \leftarrow x$ # sets x to y f $\leftarrow outer(x, y, function(x, y) cos(y)/(1 + x^2))$ #x dotted with the transpose of y contour(x, y, f) # generates a contour contour(x, y, f, nlevels = 45, add = T) # Generates another contour plot with more contour lines



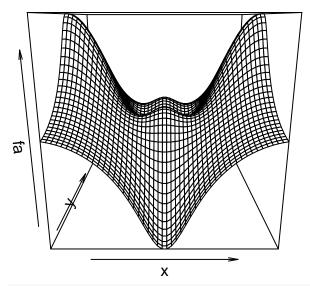
fa <- (f - t(f))/2 # a manipulation of the data
contour(x, y, fa, nlevels = 15) # Plots the new contour</pre>



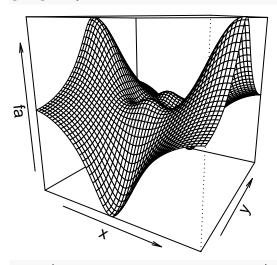
image(x, y, fa) # turns the contour into a heatmap image



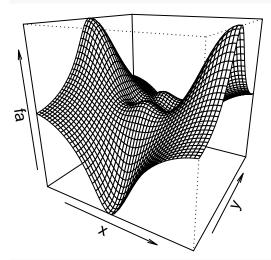
persp(x, y, fa) # creates a perspective plot of the data



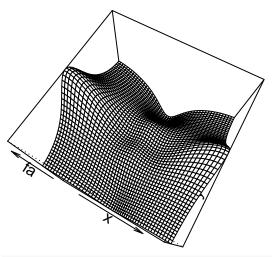
persp(x, y, fa, theta = 30) # rotates the perspective plot by 30 degrees



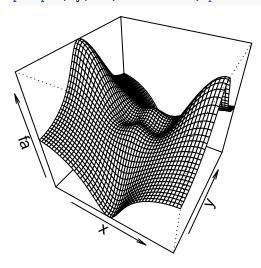
persp(x, y, fa, theta = 30, phi = 20) # another rotation



persp(x, y, fa, theta = 30, phi = 70) # another rotation



persp(x, y, fa, theta = 30, phi = 40) # another rotation



11.2.2.2.3 Indexing Data

```
A <- matrix(1:16, 4, 4) # generates a 4 by 4 matrix
A # displays the matrix
```

```
## [,1] [,2] [,3] [,4]
## [1,] 1 5 9 13
## [2,] 2 6 10 14
## [3,] 3 7 11 15
## [4,] 4 8 12 16
```

A[2, 3] # gets one value of the matrix

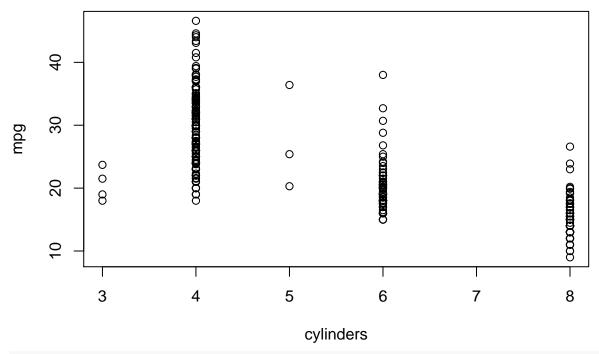
[1] 10

A[c(1, 3), c(2, 4)] # grabs a few points from the matrix

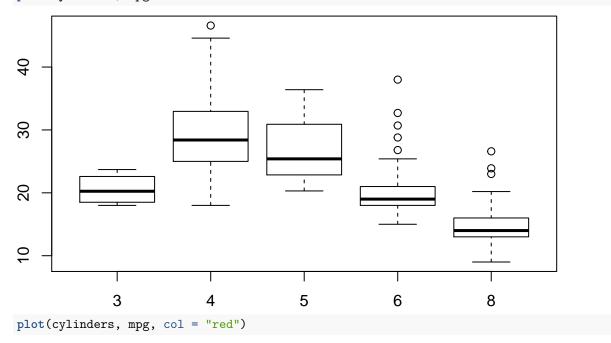
```
## [,1] [,2]
## [1,] 5 13
## [2,] 7 15
```

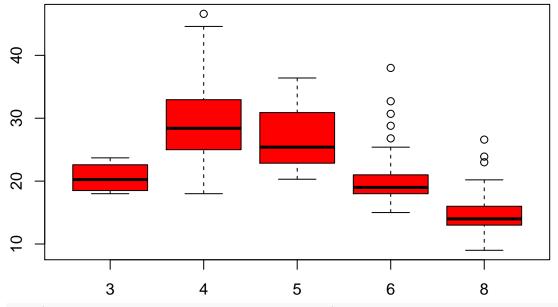
```
A[1:3, 2:4] # gets a range of points from the matrix
     [,1] [,2] [,3]
## [1,]
       5 9 13
## [2,]
        6 10
                  14
       7
## [3,]
             11
                  15
A[1:2, ] # gets two rows
## [,1] [,2] [,3] [,4]
## [1,]
       1 5 9
## [2,]
       2 6 10
A[, 1:2] # gets two columns
## [,1] [,2]
## [1,]
       1
## [2,]
          2
              6
## [3,]
       3
              7
## [4,]
       4
             8
A[1, ] # gets the first row
## [1] 1 5 9 13
A[-c(1, 3), ] # gets not rows 1 and 3
   [,1] [,2] [,3] [,4]
## [1,] 2 6 10 14
## [2,]
       4 8 12
                     16
A[-c(1, 3), -c(1, 3, 4)] # gets not those values
## [1] 6 8
dim(A) # gets the dimensions of A
## [1] 4 4
11.2.2.2.4 Loading Data
library(ISLR)
attach(Auto)
# Auto <- read.table("Auto.data")</pre>
# fix(Auto)
# Auto <- read.table("Auto.data", header = T, na.strings = "?")
# fix(Auto)
Auto <- read.csv("data/Auto.csv", header = T, na.strings = "?")
fix(Auto)
dim(Auto)
## [1] 397
Auto[1:4, ]
## mpg cylinders displacement horsepower weight acceleration year origin
## 1 18 8
                                                     12.0
                         307
                                   130
                                         3504
                                                           70
                                                                   1
## 2 15
               8
                         350
                                   165
                                         3693
                                                     11.5
                                                           70
```

```
## 3 18
                 8
                            318
                                       150
                                              3436
                                                           11.0
                                                                  70
                            304
                                       150
                                             3433
                                                           12.0
## 4 16
                                                                  70
##
## 1 chevrolet chevelle malibu
## 2
            buick skylark 320
            plymouth satellite
## 3
## 4
                 amc rebel sst
Auto = na.omit(Auto)
dim(Auto)
## [1] 392
names (Auto)
## [1] "mpg"
                      "cylinders"
                                      "displacement" "horsepower"
## [5] "weight"
                      "acceleration" "year"
                                                     "origin"
## [9] "name"
attach(Auto)
## The following objects are masked from Auto (pos = 3):
##
##
       acceleration, cylinders, displacement, horsepower, mpg, name,
##
       origin, weight, year
11.2.2.2.5 Additional Graphical and Numerical Summaries
library(ISLR)
plot(cylinders, mpg)
# plot(Auto$cylinders, Auto$mpg)
attach(Auto)
## The following objects are masked from Auto (pos = 3):
##
       acceleration, cylinders, displacement, horsepower, mpg, name,
##
##
       origin, weight, year
## The following objects are masked from Auto (pos = 4):
##
       acceleration, cylinders, displacement, horsepower, mpg, name,
##
       origin, weight, year
##
plot(cylinders, mpg)
```

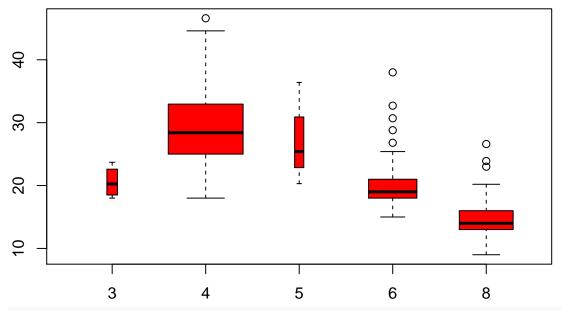


cylinders = as.factor(cylinders)
plot(cylinders, mpg)

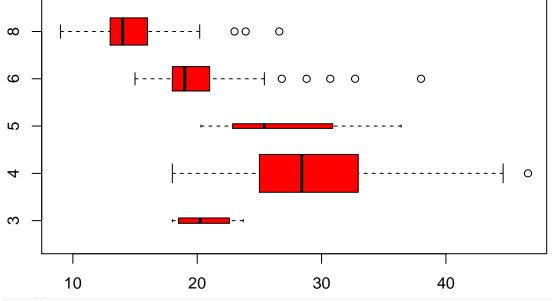




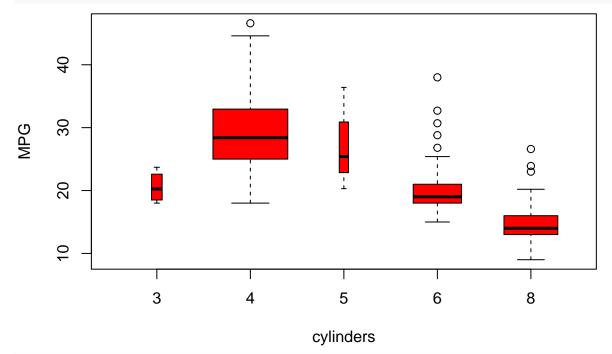
plot(cylinders, mpg, col = "red", varwidth = T)



plot(cylinders, mpg, col = "red", varwidth = T,horizontal = T)

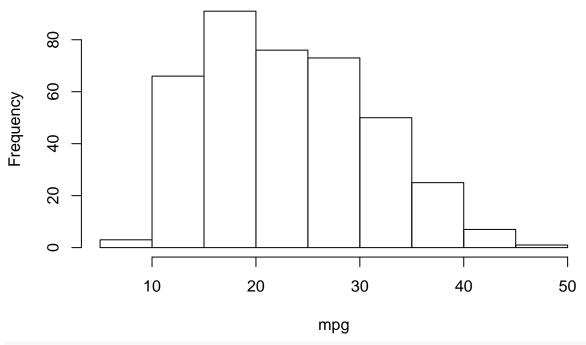


plot(cylinders, mpg, col = "red", varwidth = T, xlab = "cylinders", ylab = "MPG")



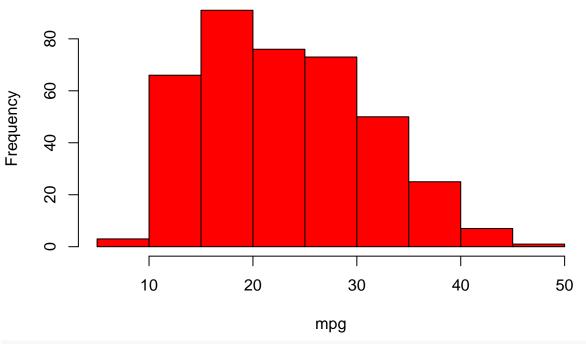
hist(mpg)

Histogram of mpg



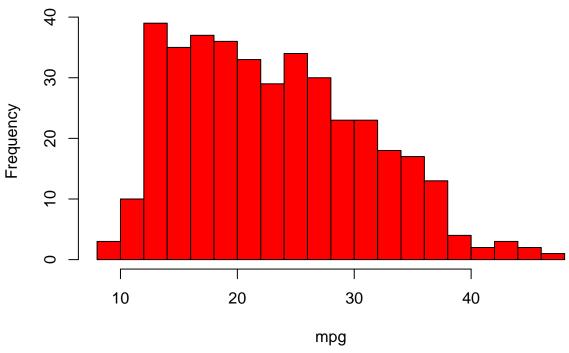
hist(mpg, col = 2)

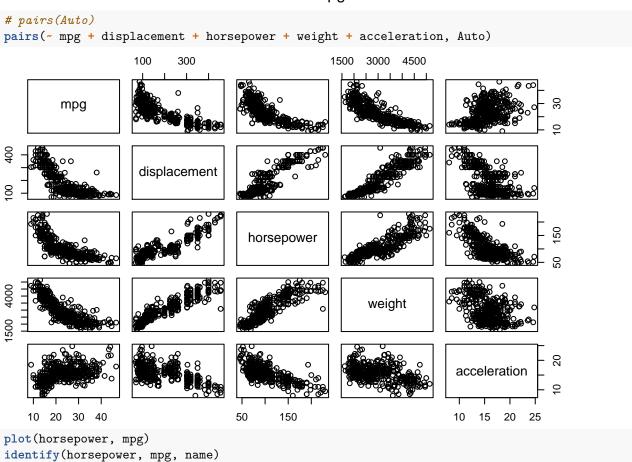
Histogram of mpg

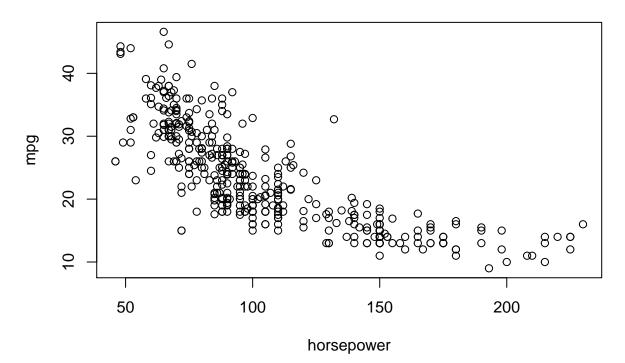


hist(mpg, col = 2, breaks = 15)

Histogram of mpg







integer(0)

summary(Auto)

```
cylinders
                                    displacement
##
                                                     horsepower
        mpg
                    Min. :3.000
   Min. : 9.00
                                   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
##
   Mean
         :23.45
                   Mean
                          :5.472
                                   Mean
                                         :194.4
                                                    Mean
                                                          :104.5
   3rd Qu.:29.00
                    3rd Qu.:8.000
                                    3rd Qu.:275.8
                                                    3rd Qu.:126.0
   Max.
          :46.60
                           :8.000
                                           :455.0
                                                          :230.0
##
                   Max.
                                   Max.
                                                    Max.
##
##
       weight
                    acceleration
                                       year
                                                       origin
   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
##
##
   Mean
          :2978
                   Mean
                        :15.54
                                  Mean :75.98
                                                   Mean :1.577
                   3rd Qu.:17.02
                                   3rd Qu.:79.00
##
   3rd Qu.:3615
                                                   3rd Qu.:2.000
##
   Max.
           :5140
                   Max.
                          :24.80
                                  Max.
                                         :82.00
                                                   Max. :3.000
##
##
                   name
##
   amc matador
                     :
                        5
##
   ford pinto
##
   toyota corolla
   amc gremlin
   amc hornet
##
##
    chevrolet chevette:
##
   (Other)
                      :365
```

summary(mpg)

```
##
      Min. 1st Qu.
                    Median
                              Mean 3rd Qu.
                                              Max.
      9.00
           17.00
                     22.75
                             23.45
                                              46.60
##
                                     29.00
```

11.2.2.3 Chapter 3 Lab: Linear Regression

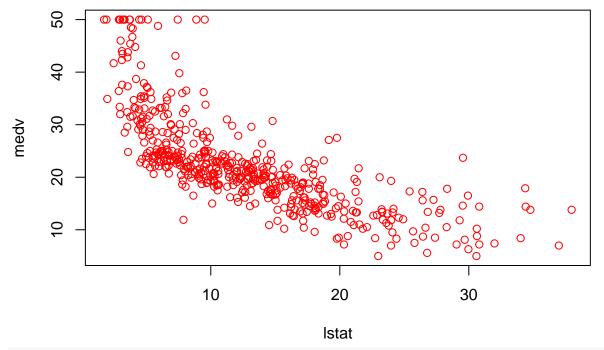
```
library(MASS)
library(ISLR)
```

11.2.2.3.1 Simple Linear Regression

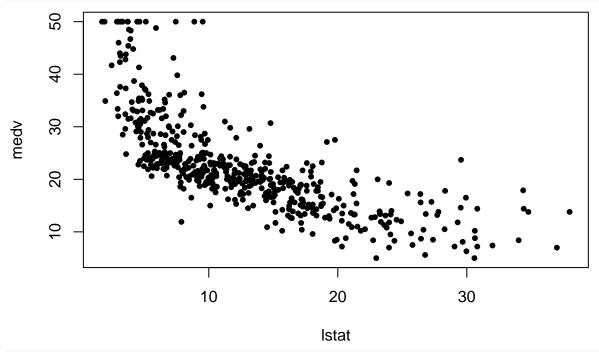
```
# fix(Boston)
names (Boston)
## [1] "crim"
                  "zn"
                            "indus"
                                       "chas"
                                                 "nox"
                                                           "rm"
                                                                     "age"
## [8] "dis"
                  "rad"
                            "tax"
                                       "ptratio" "black"
                                                           "lstat"
                                                                     "medv"
# lm.fit=lm(medv~lstat) # linear fit (fails)
lm.fit <- lm(medv~lstat, data = Boston) # linear fit (success with data)</pre>
attach(Boston) # attaches the dataset
lm.fit <- lm(medv~lstat) # linear model again</pre>
lm.fit # shows the lm fit
##
## Call:
## lm(formula = medv ~ lstat)
## Coefficients:
## (Intercept)
                      lstat
##
         34.55
                      -0.95
summary(lm.fit) # summary stats of the lm fit
##
## Call:
## lm(formula = medv ~ lstat)
##
## Residuals:
                1Q Median
                                3Q
       Min
                                       Max
## -15.168 -3.990 -1.318
                             2.034 24.500
##
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 34.55384
                           0.56263
                                     61.41
                                              <2e-16 ***
              -0.95005
                           0.03873 -24.53
                                             <2e-16 ***
## lstat
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 6.216 on 504 degrees of freedom
## Multiple R-squared: 0.5441, Adjusted R-squared: 0.5432
## F-statistic: 601.6 on 1 and 504 DF, p-value: < 2.2e-16
names(lm.fit) # names of the components in the lm object
## [1] "coefficients" "residuals"
                                                         "rank"
                                         "effects"
                                                         "df.residual"
## [5] "fitted.values" "assign"
                                         "qr"
## [9] "xlevels"
                        "call"
                                                         "model"
                                         "terms"
coef(lm.fit) # coefs of the model
## (Intercept)
                     lstat
```

```
## 34.5538409 -0.9500494
confint(lm.fit) # 95% interval
                   2.5 %
                             97.5 %
## (Intercept) 33.448457 35.6592247
               -1.026148 -0.8739505
## 1stat
predict(lm.fit, data.frame(lstat = (c(5,10,15))), interval = "confidence") # prediction with interval
          fit
                   lwr
## 1 29.80359 29.00741 30.59978
## 2 25.05335 24.47413 25.63256
## 3 20.30310 19.73159 20.87461
predict(lm.fit, data.frame(lstat = (c(5,10,15))), interval = "prediction") # prediction with prediction
##
          fit
                    lwr
                             upr
## 1 29.80359 17.565675 42.04151
## 2 25.05335 12.827626 37.27907
## 3 20.30310 8.077742 32.52846
plot(lstat, medv) # plots the vars
abline(lm.fit) # plots the fit
abline(lm.fit, lwd = 3) # plots the fit again
abline(lm.fit, lwd = 3, col = "red") # plots the fit and adds a color
     20
                       0 00
     30
                                             00
                                                                0
     20
                                                                                0
     10
                                                                              0
                           10
                                              20
                                                                 30
                                             Istat
```

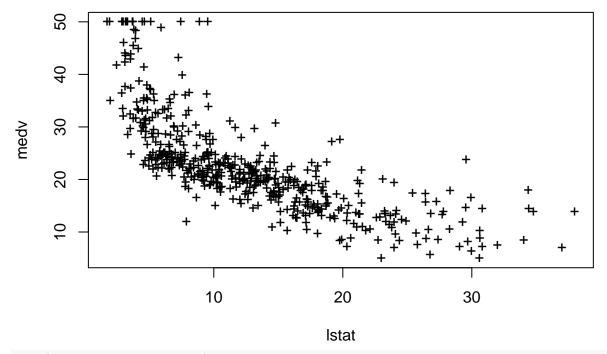
plot(lstat, medv, col = "red") # plots the data with a color



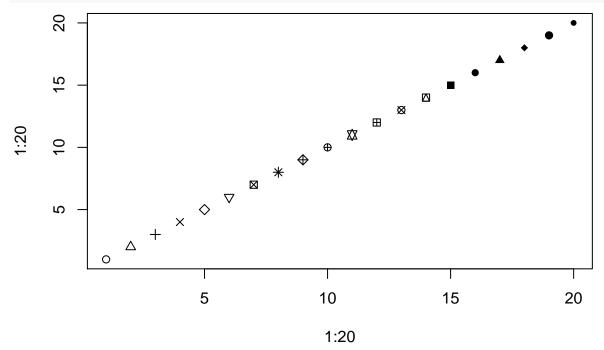
plot(lstat, medv, pch = 20) # plots the data with larger points



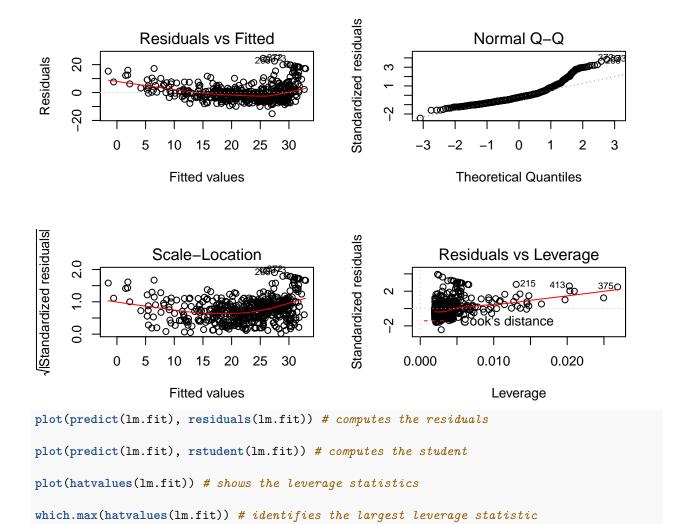
plot(lstat, medv, pch = "+") # plots the data with plus signs



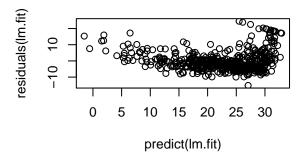
plot(1:20, 1:20, pch = 1:20) # plots a x = y line of various shapes

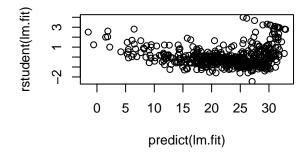


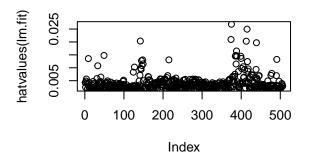
par(mfrow = c(2, 2)) # sets of 2 by 2 plot window
plot(lm.fit) # plots various model plots. Residuals etc.



375 ## 375







11.2.2.3.2 Multiple Linear Regression

lm(formula = medv ~ ., data = Boston)

```
lm.fit <- lm(medv~lstat + age, data = Boston) # plus sign adds more predictors
summary(lm.fit) # summary of the fit</pre>
```

```
##
## Call:
## lm(formula = medv ~ lstat + age, data = Boston)
## Residuals:
##
       Min
                1Q Median
                                3Q
                                       Max
## -15.981 -3.978 -1.283
                             1.968
                                    23.158
##
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
##
                           0.73085 45.458 < 2e-16 ***
## (Intercept) 33.22276
               -1.03207
                           0.04819 -21.416 < 2e-16 ***
## 1stat
                0.03454
                           0.01223
                                     2.826 0.00491 **
## age
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 6.173 on 503 degrees of freedom
## Multiple R-squared: 0.5513, Adjusted R-squared: 0.5495
                 309 on 2 and 503 DF, p-value: < 2.2e-16
## F-statistic:
lm.fit <- lm(medv~., data = Boston) # all predictors in data set used</pre>
summary(lm.fit) # summary of that model
##
## Call:
```

```
##
## Residuals:
      Min
               1Q Median
## -15.595 -2.730 -0.518
                            1.777
                                   26.199
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 3.646e+01 5.103e+00
                                      7.144 3.28e-12 ***
## crim
              -1.080e-01 3.286e-02 -3.287 0.001087 **
## zn
               4.642e-02 1.373e-02 3.382 0.000778 ***
## indus
               2.056e-02 6.150e-02
                                    0.334 0.738288
               2.687e+00 8.616e-01
                                      3.118 0.001925 **
## chas
## nox
              -1.777e+01 3.820e+00 -4.651 4.25e-06 ***
## rm
               3.810e+00 4.179e-01 9.116 < 2e-16 ***
              6.922e-04 1.321e-02 0.052 0.958229
## age
## dis
              -1.476e+00 1.995e-01 -7.398 6.01e-13 ***
               3.060e-01
                         6.635e-02
                                     4.613 5.07e-06 ***
## rad
## tax
              -1.233e-02 3.760e-03 -3.280 0.001112 **
              -9.527e-01 1.308e-01 -7.283 1.31e-12 ***
## ptratio
## black
               9.312e-03 2.686e-03
                                     3.467 0.000573 ***
## lstat
              -5.248e-01 5.072e-02 -10.347 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 4.745 on 492 degrees of freedom
## Multiple R-squared: 0.7406, Adjusted R-squared: 0.7338
## F-statistic: 108.1 on 13 and 492 DF, p-value: < 2.2e-16
library(car) # gets the car set which contains vif()
## Loading required package: carData
vif(lm.fit) # compute variance inflation factors
##
      crim
                       indus
                                 chas
                                                                      dis
                 zn
                                           nox
                                                     rm
                                                             age
## 1.792192 2.298758 3.991596 1.073995 4.393720 1.933744 3.100826 3.955945
                tax ptratio
                                black
## 7.484496 9.008554 1.799084 1.348521 2.941491
lm.fit1 <- lm(medv~. - age, data = Boston) # remove age because of high p value</pre>
summary(lm.fit1) # summary of that model
##
## Call:
## lm(formula = medv ~ . - age, data = Boston)
## Residuals:
                     Median
       Min
                 1Q
                                   30
## -15.6054 -2.7313 -0.5188
                               1.7601 26.2243
##
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 36.436927
                           5.080119
                                      7.172 2.72e-12 ***
## crim
               -0.108006
                           0.032832 -3.290 0.001075 **
                0.046334
                           0.013613
                                      3.404 0.000719 ***
## zn
```

```
## indus
            0.020562
                     ## chas
            ## nox
           -17.713540 3.679308 -4.814 1.97e-06 ***
            3.814394  0.408480  9.338  < 2e-16 ***
## rm
## dis
            -1.478612
                    0.190611 -7.757 5.03e-14 ***
            ## rad
            ## tax
## ptratio
            -0.952211
                    0.130294 -7.308 1.10e-12 ***
## black
            0.009321
                    0.002678 3.481 0.000544 ***
            ## lstat
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 4.74 on 493 degrees of freedom
## Multiple R-squared: 0.7406, Adjusted R-squared: 0.7343
## F-statistic: 117.3 on 12 and 493 DF, p-value: < 2.2e-16
lm.fit1 <- update(lm.fit, ~.-age) # updates the old model as opposed to making a new one</pre>
```

11.2.2.3.3 Interaction Terms

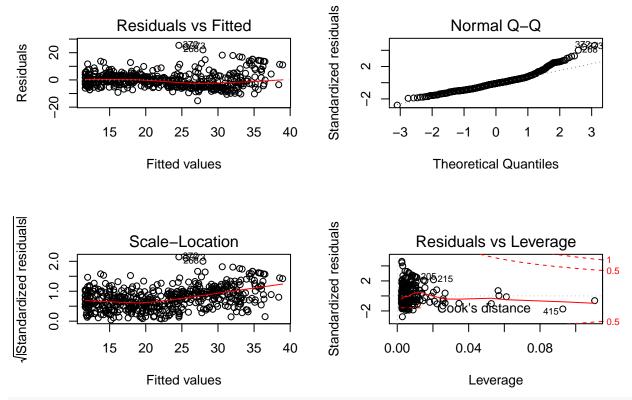
```
# lstat:age adds an interaction term
# however, the * adds the interaction terms as well as the individual terms
summary(lm(medv~lstat * age, data = Boston)) # summary of the interation terms and the individual terms
##
## Call:
## lm(formula = medv ~ lstat * age, data = Boston)
## Residuals:
      Min
              1Q Median
                             3Q
                                    Max
## -15.806 -4.045 -1.333
                          2.085 27.552
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 36.0885359 1.4698355 24.553 < 2e-16 ***
## lstat
             ## age
              -0.0007209 0.0198792 -0.036
                                          0.9711
## lstat:age
              0.0041560 0.0018518
                                   2.244
                                           0.0252 *
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 6.149 on 502 degrees of freedom
## Multiple R-squared: 0.5557, Adjusted R-squared: 0.5531
## F-statistic: 209.3 on 3 and 502 DF, p-value: < 2.2e-16
```

11.2.2.3.4 Non-linear Transformations of the Predictors

```
lm.fit2 <- lm(medv~lstat + I(lstat^2)) # polynomial fit
summary(lm.fit2) # summary of that fit

##
## Call:
## lm(formula = medv ~ lstat + I(lstat^2))</pre>
```

```
##
## Residuals:
       \mathtt{Min}
                1Q Median
## -15.2834 -3.8313 -0.5295 2.3095 25.4148
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 42.862007
                                   49.15
                         0.872084
                                            <2e-16 ***
           -2.332821
## lstat
                         0.123803 -18.84
                                           <2e-16 ***
## I(lstat^2) 0.043547 0.003745 11.63 <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 5.524 on 503 degrees of freedom
## Multiple R-squared: 0.6407, Adjusted R-squared: 0.6393
## F-statistic: 448.5 on 2 and 503 DF, p-value: < 2.2e-16
lm.fit <- lm(medv~lstat) # a linear fit</pre>
anova(lm.fit, lm.fit2) # analysis of variance of those 2 fits
## Analysis of Variance Table
##
## Model 1: medv ~ lstat
## Model 2: medv ~ lstat + I(lstat^2)
## Res.Df RSS Df Sum of Sq F
                                      Pr(>F)
## 1
       504 19472
       503 15347 1
## 2
                       4125.1 135.2 < 2.2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
par(mfrow = c(2, 2)) \# a 2 by 2 plot window
plot(lm.fit2) # plots the model plots into the 2 by 2 windows
```



lm.fit5 <- lm(medv~poly(lstat, 5)) # computes a fifth order polynomial
summary(lm.fit5) # summary of the fifth order poly</pre>

##

```
## Call:
## lm(formula = medv ~ poly(lstat, 5))
##
## Residuals:
                       Median
       Min
                  1Q
                                    3Q
                                            Max
## -13.5433 -3.1039 -0.7052
                                2.0844
                                       27.1153
##
## Coefficients:
##
                    Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                     22.5328
                                 0.2318 97.197 < 2e-16 ***
## poly(lstat, 5)1 -152.4595
                                 5.2148 -29.236
                                                < 2e-16 ***
## poly(lstat, 5)2
                     64.2272
                                 5.2148
                                        12.316
                                                < 2e-16 ***
## poly(lstat, 5)3
                   -27.0511
                                 5.2148
                                         -5.187 3.10e-07 ***
## poly(lstat, 5)4
                     25.4517
                                 5.2148
                                          4.881 1.42e-06 ***
## poly(lstat, 5)5
                   -19.2524
                                 5.2148 -3.692 0.000247 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 5.215 on 500 degrees of freedom
## Multiple R-squared: 0.6817, Adjusted R-squared: 0.6785
## F-statistic: 214.2 on 5 and 500 DF, p-value: < 2.2e-16
summary(lm(medv~log(rm), data = Boston)) # summary of the log of the rm predictor
##
## Call:
```

```
## lm(formula = medv ~ log(rm), data = Boston)
##
## Residuals:
##
      Min
               1Q Median
                               3Q
                                      Max
## -19.487 -2.875 -0.104
                            2.837
                                   39.816
##
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) -76.488
                            5.028 -15.21
                                            <2e-16 ***
                                            <2e-16 ***
## log(rm)
                54.055
                            2.739
                                    19.73
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 6.915 on 504 degrees of freedom
## Multiple R-squared: 0.4358, Adjusted R-squared: 0.4347
## F-statistic: 389.3 on 1 and 504 DF, p-value: < 2.2e-16
11.2.2.3.5 Qualitative Predictors
# fix(Carseats)
names(Carseats)
## [1] "Sales"
                     "CompPrice"
                                   "Income"
                                                 "Advertising" "Population"
## [6] "Price"
                     "ShelveLoc"
                                   "Age"
                                                 "Education"
                                                               "Urban"
## [11] "US"
lm.fit <- lm(Sales~. + Income:Advertising + Price:Age, data = Carseats)</pre>
summary(lm.fit)
##
## Call:
## lm(formula = Sales ~ . + Income:Advertising + Price:Age, data = Carseats)
##
## Residuals:
##
      Min
               1Q Median
                               3Q
                                      Max
## -2.9208 -0.7503 0.0177 0.6754 3.3413
##
## Coefficients:
                       Estimate Std. Error t value Pr(>|t|)
##
                      6.5755654 1.0087470 6.519 2.22e-10 ***
## (Intercept)
## CompPrice
                      0.0929371 0.0041183 22.567 < 2e-16 ***
                      0.0108940 0.0026044
## Income
                                            4.183 3.57e-05 ***
## Advertising
                      0.0702462 0.0226091
                                             3.107 0.002030 **
## Population
                      0.0001592 0.0003679
                                            0.433 0.665330
## Price
                     -0.1008064 0.0074399 -13.549 < 2e-16 ***
## ShelveLocGood
                      4.8486762 0.1528378 31.724 < 2e-16 ***
## ShelveLocMedium
                      1.9532620 0.1257682 15.531 < 2e-16 ***
## Age
                     -0.0579466 0.0159506 -3.633 0.000318 ***
## Education
                     ## UrbanYes
                      0.1401597 0.1124019
                                             1.247 0.213171
## USYes
                     -0.1575571 0.1489234 -1.058 0.290729
## Income: Advertising 0.0007510 0.0002784
                                             2.698 0.007290 **
## Price:Age
                      0.0001068 0.0001333 0.801 0.423812
## ---
```

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

```
##
## Residual standard error: 1.011 on 386 degrees of freedom
## Multiple R-squared: 0.8761, Adjusted R-squared: 0.8719
## F-statistic: 210 on 13 and 386 DF, p-value: < 2.2e-16
attach(Carseats)
contrasts(ShelveLoc)

## Good Medium
## Bad 0 0
## Good 1 0</pre>
```

11.2.2.3.6 Writing Functions

0

As we have seen, R comes with many useful functions, and still more func- tions are available by way of R libraries.

However, we will often be interested in performing an operation for which no function is available.

In this setting, we may want to write our own function.

For instance, below we provide a simple function

1

- that reads in the ISLR and MASS libraries,
- called LoadLibraries().

Before we have created the function, R returns an error if we try to call it.

```
# LoadLibraries
# LoadLibraries()
```

We now create the function.

Note that

Medium

- the + symbols are printed by R
- and should not be typed in.

The { symbol informs R that multiple commands are about to be input.

Hitting Enter after typing {

• will cause R to print the + symbol.

We can then input as many commands as we wish, hitting Enter after each one.

Finally the } symbol informs R that no further commands will be entered.

```
LoadLibraries = function(){
  library(ISLR)
  library(MASS)
  print("The libraries have been loaded.")
}
```

Now if we type in LoadLibraries, R will tell us what is in the function.

LoadLibraries

```
## function(){
## library(ISLR)
## library(MASS)
## print("The libraries have been loaded.")
```

}

If we call the function,

- $\bullet\,$ the libraries are loaded in
- $\bullet\,$ and the print statement is output.

LoadLibraries()

[1] "The libraries have been loaded."