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Linear Regression

- In statistics, linear regression is a linear approach to modeling the relationship between a scalar response (or dependent variable) and one or more explanatory variables (or independent variables).
 - In linear regression, the relationships are modeled using linear predictor functions whose unknown model parameters are estimated from the data. Such models are called linear models.
 - After developing such a model, if additional values of the explanatory variables are collected without an accompanying response value, the fitted model can be used to make a prediction of the response.
-



{ R-Project Code }

```
> # Orange Dataset  
> data("Orange")  
> head(Orange)
```

	Tree	age	circumference
1	1	118	30
2	1	484	58
3	1	664	87
4	1	1004	115
5	1	1231	120
6	1	1372	142

> Orange

	Tree	age	circumference
1	1	118	30
2	1	484	58
3	1	664	87
4	1	1004	115
5	1	1231	120
6	1	1372	142
7	1	1582	145
8	2	118	33
9	2	484	69
10	2	664	111
11	2	1004	156
12	2	1231	172
13	2	1372	203
14	2	1582	203
15	3	118	30
16	3	484	51
17	3	664	75
18	3	1004	108
19	3	1231	115
20	3	1372	139
21	3	1582	140
22	4	118	32
23	4	484	62
24	4	664	112
25	4	1004	167

26	4	1231	179
27	4	1372	209
28	4	1582	214
29	5	118	30
30	5	484	49
31	5	664	81
32	5	1004	125
33	5	1231	142
34	5	1372	174
35	5	1582	177

```
> cor(Orange$circumference, Orange$age)
[1] 0.9135189
> cor(Orange$age, Orange$circumference)
[1] 0.9135189
> plot(Orange$age, Orange$circumference)
> plot(Orange$circumference, Orange$age)
> model <- lm(age ~ circumference, data= Orange)
> summary(model)
```

Call:

```
lm(formula = age ~ circumference, data = Orange)
```

Residuals:

	Min	1Q	Median	3Q	Max
	-317.88	-140.90	-17.20	96.54	471.16

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	16.6036	78.1406	0.212	0.833
circumference	7.8160	0.6059	12.900	1.93e-14 *

Signif. codes: 0 ‘*’ 0.001 ‘*’ 0.01 ‘’ 0.05 ‘.’ 0.1 ‘’ 1

Residual standard error: 203.1 on 33 degrees of freedom

Multiple R-squared: 0.8345, Adjusted R-squared: 0.8295
F-statistic: 166.4 on 1 and 33 DF, p-value: 1.931e-14

> # Prediction

> predict(model, data.frame("circumference"=100))

1

798.2035

> predict(model, data.frame("age"=100))

Error in eval(predvars, data, env) : object 'circumference' not found

> model <- lm(circumference ~ age, data= Orange)

> summary(model)

Call:

lm(formula = circumference ~ age, data = Orange)

Residuals:

	Min	1Q	Median	3Q	Max
	-46.310	-14.946	-0.076	19.697	45.111

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	17.399650	8.622660	2.018	0.0518 .
age	0.106770	0.008277	12.900	1.93e-14 *

Signif. codes: 0 '*' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 23.74 on 33 degrees of freedom

Multiple R-squared: 0.8345, Adjusted R-squared: 0.8295

F-statistic: 166.4 on 1 and 33 DF, p-value: 1.931e-14

> predict(model, data.frame("age"=100))

1

28.07668

```
> plot(Orange$circumference, Orange$age, xlab='circumference',  
ylab='Age')  
> abline(model,col="red",lty=2,lwd=3)  
> model <- lm(age ~ circumference, data= Orange)  
> plot(Orange$circumference, Orange$age, xlab='circumference',  
ylab='Age')  
> abline(model,col="red", lty=2,lwd=3)
```

