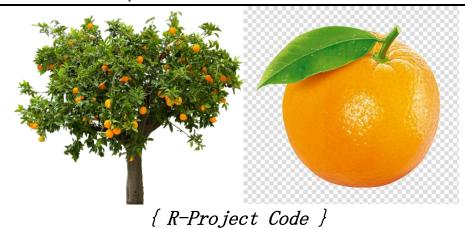
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# **Linear Regression**

- 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.



- > # 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	
2 -	4 4 0 0 4	4.67	

4 1004

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

#### Call:

Im(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 \*

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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:

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

## Residuals:

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

# Coefficients:

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

