Ch 5 1 ModelSelect

```r
library(ISLR)
summary(Hitters)
```

```
##      AtBat            Hits         HmRun            Runs       
##  Min.   : 16.0   Min.   :  1   Min.   : 0.00   Min.   :  0.00  
##  1st Qu.:255.2   1st Qu.: 64   1st Qu.: 4.00   1st Qu.: 30.25  
##  Median :379.5   Median : 96   Median : 8.00   Median : 48.00  
##  Mean   :380.9   Mean   :101   Mean   :10.77   Mean   : 50.91  
##  3rd Qu.:512.0   3rd Qu.:137   3rd Qu.:16.00   3rd Qu.: 69.00  
##  Max.   :687.0   Max.   :238   Max.   :40.00   Max.   :130.00  
##                                                                
##       RBI             Walks            Years            CAtBat       
##  Min.   :  0.00   Min.   :  0.00   Min.   : 1.000   Min.   :   19.0  
##  1st Qu.: 28.00   1st Qu.: 22.00   1st Qu.: 4.000   1st Qu.:  816.8  
##  Median : 44.00   Median : 35.00   Median : 6.000   Median : 1928.0  
##  Mean   : 48.03   Mean   : 38.74   Mean   : 7.444   Mean   : 2648.7  
##  3rd Qu.: 64.75   3rd Qu.: 53.00   3rd Qu.:11.000   3rd Qu.: 3924.2  
##  Max.   :121.00   Max.   :105.00   Max.   :24.000   Max.   :14053.0  
##                                                                      
##      CHits            CHmRun           CRuns             CRBI        
##  Min.   :   4.0   Min.   :  0.00   Min.   :   1.0   Min.   :   0.00  
##  1st Qu.: 209.0   1st Qu.: 14.00   1st Qu.: 100.2   1st Qu.:  88.75  
##  Median : 508.0   Median : 37.50   Median : 247.0   Median : 220.50  
##  Mean   : 717.6   Mean   : 69.49   Mean   : 358.8   Mean   : 330.12  
##  3rd Qu.:1059.2   3rd Qu.: 90.00   3rd Qu.: 526.2   3rd Qu.: 426.25  
##  Max.   :4256.0   Max.   :548.00   Max.   :2165.0   Max.   :1659.00  
##                                                                      
##      CWalks        League  Division    PutOuts          Assists     
##  Min.   :   0.00   A:175   E:157    Min.   :   0.0   Min.   :  0.0  
##  1st Qu.:  67.25   N:147   W:165    1st Qu.: 109.2   1st Qu.:  7.0  
##  Median : 170.50                    Median : 212.0   Median : 39.5  
##  Mean   : 260.24                    Mean   : 288.9   Mean   :106.9  
##  3rd Qu.: 339.25                    3rd Qu.: 325.0   3rd Qu.:166.0  
##  Max.   :1566.00                    Max.   :1378.0   Max.   :492.0  
##                                                                     
##      Errors          Salary       NewLeague
##  Min.   : 0.00   Min.   :  67.5   A:176    
##  1st Qu.: 3.00   1st Qu.: 190.0   N:146    
##  Median : 6.00   Median : 425.0            
##  Mean   : 8.04   Mean   : 535.9            
##  3rd Qu.:11.00   3rd Qu.: 750.0            
##  Max.   :32.00   Max.   :2460.0            
##                  NA's   :59                
```

There are missing values, before we proceed we will remove them:

```r
with(Hitters, sum(is.na(Salary)))
```

```
## [1] 59
```

```r
Hitters=na.omit(Hitters)
with(Hitters, sum(is.na(Salary)))
```

```
## [1] 0
```

Best Subset regression

We will now use the package `leaps` to evaluate all the best-subset models.

```r
library(leaps)
regfit.full = regsubsets(Salary~., data=Hitters)
summary(regfit.full)
```

```
## Subset selection object
## Call: regsubsets.formula(Salary ~ ., data = Hitters)
## 19 Variables  (and intercept)
##            Forced in Forced out
## AtBat          FALSE      FALSE
## Hits           FALSE      FALSE
## HmRun          FALSE      FALSE
## Runs           FALSE      FALSE
## RBI            FALSE      FALSE
## Walks          FALSE      FALSE
## Years          FALSE      FALSE
## CAtBat         FALSE      FALSE
## CHits          FALSE      FALSE
## CHmRun         FALSE      FALSE
## CRuns          FALSE      FALSE
## CRBI           FALSE      FALSE
## CWalks         FALSE      FALSE
## LeagueN        FALSE      FALSE
## DivisionW      FALSE      FALSE
## PutOuts        FALSE      FALSE
## Assists        FALSE      FALSE
## Errors         FALSE      FALSE
## NewLeagueN     FALSE      FALSE
## 1 subsets of each size up to 8
## Selection Algorithm: exhaustive
##          AtBat Hits HmRun Runs RBI Walks Years CAtBat CHits CHmRun CRuns
## 1  ( 1 ) " "   " "  " "   " "  " " " "   " "   " "    " "   " "    " "
## 2  ( 1 ) " "   "*"  " "   " "  " " " "   " "   " "    " "   " "    " "
## 3  ( 1 ) " "   "*"  " "   " "  " " " "   " "   " "    " "   " "    " "
## 4  ( 1 ) " "   "*"  " "   " "  " " " "   " "   " "    " "   " "    " "
## 5  ( 1 ) "*"   "*"  " "   " "  " " " "   " "   " "    " "   " "    " "
## 6  ( 1 ) "*"   "*"  " "   " "  " " "*"   " "   " "    " "   " "    " "
## 7  ( 1 ) " "   "*"  " "   " "  " " "*"   " "   "*"    "*"   "*"    " "
## 8  ( 1 ) "*"   "*"  " "   " "  " " "*"   " "   " "    " "   "*"    "*"
##          CRBI CWalks LeagueN DivisionW PutOuts Assists Errors NewLeagueN
## 1  ( 1 ) "*"  " "    " "     " "       " "     " "     " "    " "
## 2  ( 1 ) "*"  " "    " "     " "       " "     " "     " "    " "
## 3  ( 1 ) "*"  " "    " "     " "       "*"     " "     " "    " "
## 4  ( 1 ) "*"  " "    " "     "*"       "*"     " "     " "    " "
## 5  ( 1 ) "*"  " "    " "     "*"       "*"     " "     " "    " "
## 6  ( 1 ) "*"  " "    " "     "*"       "*"     " "     " "    " "
## 7  ( 1 ) " "  " "    " "     "*"       "*"     " "     " "    " "
## 8  ( 1 ) " "  "*"    " "     "*"       "*"     " "     " "    " "
```

By default, it gives the first 8 variables best-subset models. Let's do it again for all the variables:

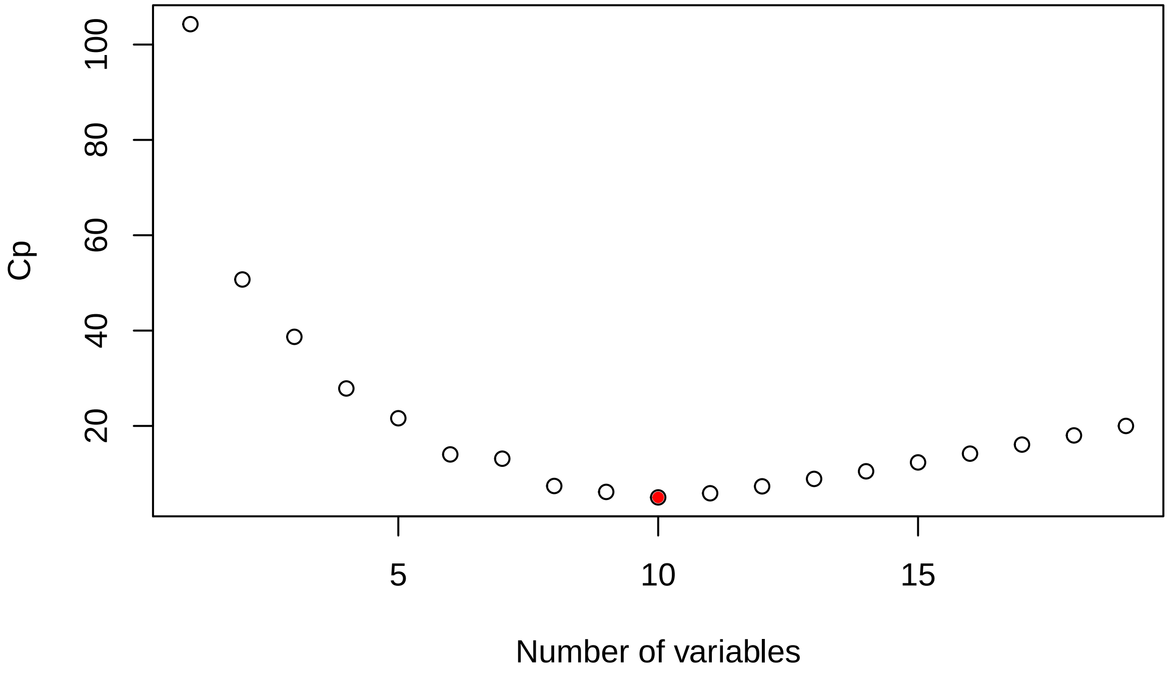
```
regfit.full = regsubsets(Salary~., data=Hitters, nvmax=19)
reg.summary = summary(regfit.full)
names(reg.summary)
```

```
## [1] "which"  "rsq"    "rss"    "adjr2"  "cp"     "bic"    "outmat" "obj"
```

```
plot(reg.summary$cp, xlab="Number of variables", ylab="Cp")
which.min(reg.summary$cp)
```

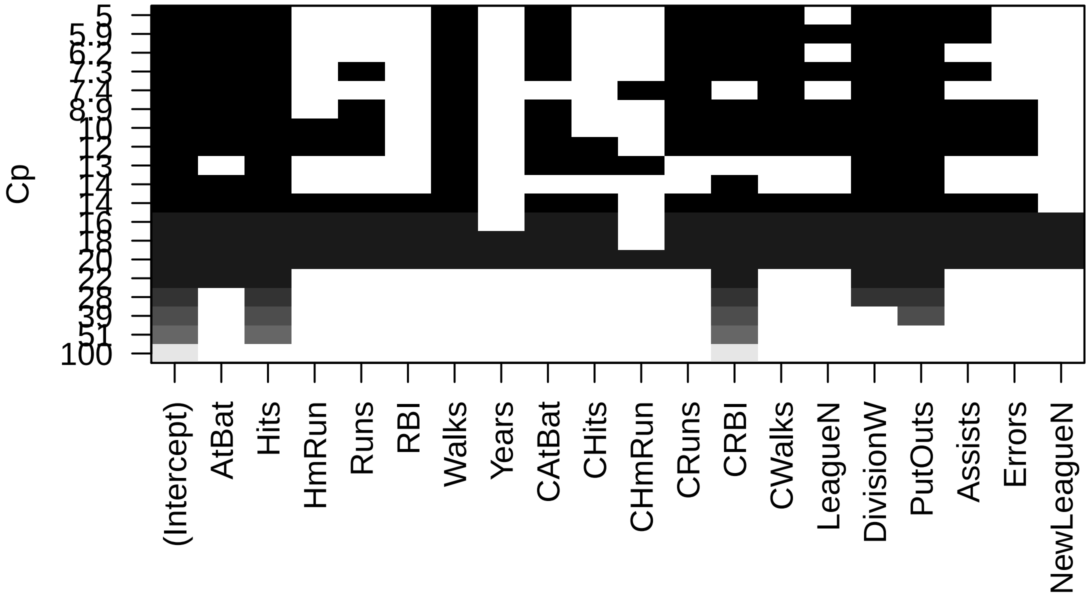
```
## [1] 10
```

```
points(10, reg.summary$cp[10], pch=20, col="red")
```



There is a method for the `regsubset` object:

```
plot(regfit.full,scale="Cp")
```



```r
coef(regfit.full, 10)
```

```
##   (Intercept)         AtBat          Hits         Walks        CAtBat 
##   162.5354420    -2.1686501     6.9180175     5.7732246    -0.1300798 
##         CRuns          CRBI        CWalks     DivisionW       PutOuts 
##     1.4082490     0.7743122    -0.8308264  -112.3800575     0.2973726 
##       Assists 
##     0.2831680
```