

Stat Modeling and Computing Assignment 7

```
library(MASS)
library(faraway)
library(dplyr)
```

```
##
## Attaching package: 'dplyr'
```

```
## The following object is masked from 'package:MASS':
##
##      select
```

```
## The following objects are masked from 'package:stats':
##
##      filter, lag
```

```
## The following objects are masked from 'package:base':
##
##      intersect, setdiff, setequal, union
```

```
library(pls)
```

```
##
## Attaching package: 'pls'
```

```
## The following object is masked from 'package:stats':
##
##      loadings
```

##HW07: Use PCAfatinmeat.R as a guide to perform Principal Component Analysis using all 215 observations

```
data(meatspec)
```

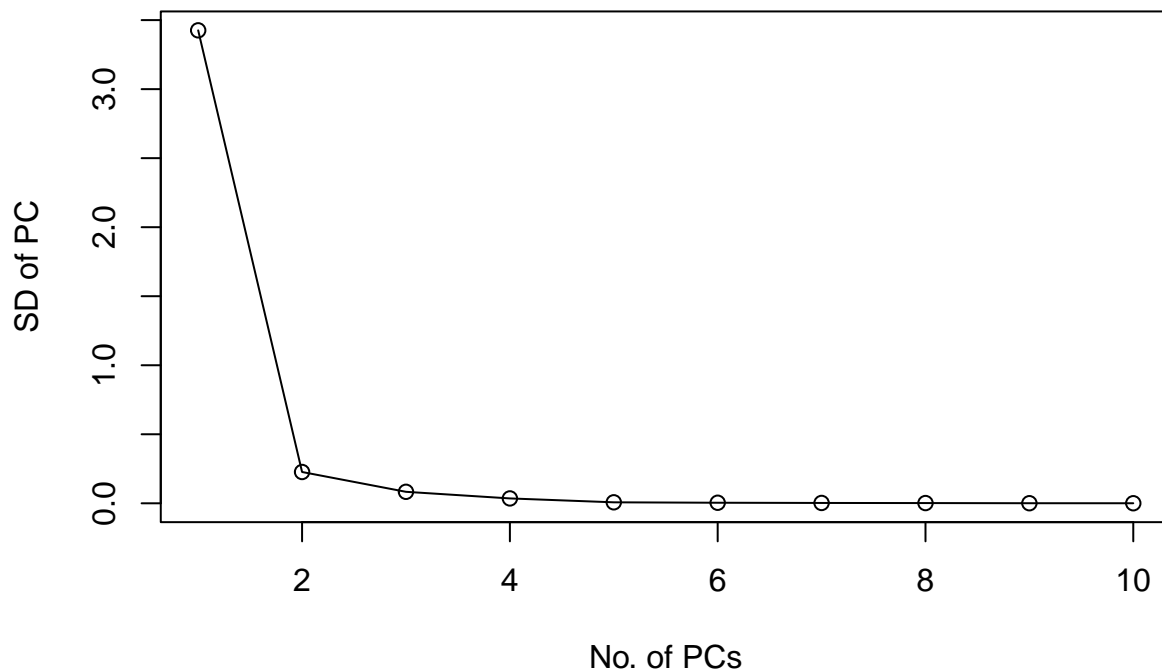
```
meat_data <- meatspec[, 1:50]
```

```
meatpca = prcomp(meat_data)
```

#a) Show the SCREE plot. How many components would you extract based on the SCREE plot.

```
plot(meatpca$sdev[1:10], type = "l", xlab="No. of PCs", ylab = "SD of PC", main = "Scree Plot")
points(1:10, meatpca$sdev[1:10])
```

Scree Plot



```
# Based on the scree plot I would use 3 components
```

```
##b) Perform a multiple regression on all 50 predictors and report the rmse from the overall model.
```

```
meat_data$fat = meatspec$fat
```

```
lm_model <- lm(fat ~ ., data = meat_data)
```

```
rmse = function(x,y) sqrt(mean((x-y)^2))  
rmse(fitted(lm_model), meat_data$fat)
```

```
## [1] 1.528491
```

```
#RMSE = 1.528491
```

```
#c) Perform a Principal Component Regression using all 50 components. How many components are selected  
set.seed(10)
```

```
pcrmod_1 = pcr(fat ~ ., data=meat_data)
```

```
ypred = predict(pcrmod_1, meat_data)  
rmse(ypred, meat_data$fat)
```

```
## [1] 2.709398
```

```
pcrmod = pcr(fat ~ ., data=meat_data, validation="CV", ncomp=50)
```

```
pcrCV = RMSEP(pcrmod, estimate="CV")
```

```
pcrCV
```

```
## (Intercept)      1 comps      2 comps      3 comps      4 comps      5 comps
##      12.770      11.504      5.499      4.173      3.195      3.173
##      6 comps      7 comps      8 comps      9 comps     10 comps     11 comps
##      3.065      2.931      2.938      3.029      2.835      2.772
##     12 comps     13 comps     14 comps     15 comps     16 comps     17 comps
##      2.577      2.514      2.545      2.467      2.465      2.454
##     18 comps     19 comps     20 comps     21 comps     22 comps     23 comps
##      2.473      2.475      2.455      2.463      2.474      2.360
##     24 comps     25 comps     26 comps     27 comps     28 comps     29 comps
##      2.387      2.301      2.443      2.459      2.447      2.460
##     30 comps     31 comps     32 comps     33 comps     34 comps     35 comps
##      2.476      2.481      2.495      2.607      2.611      2.620
##     36 comps     37 comps     38 comps     39 comps     40 comps     41 comps
##      2.640      2.704      2.751      2.809      2.831      2.900
##     42 comps     43 comps     44 comps     45 comps     46 comps     47 comps
##      3.017      3.021      3.049      2.787      2.749      2.743
##     48 comps     49 comps     50 comps
##      2.710      2.630      2.628
```

```
which.min(pcrCV$val[-1])
```

```
## [1] 25
```

```
#25 components are selected
```

```
ypred = predict(pcrmod, meat_data, ncomp=25)
```

```
rmse(ypred, meat_data$fat)
```

```
## [1] 1.799395
```

```
#RMSE = 1.799395
```