

Multiple Regression, Cross Validation MMRE & PRED

Mohit, Songyh and AtharvaKale

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Loading data form the csv file

```
data <- read.csv("/Users/mohit/Development/My Scripts/modelsEvaluation.csv",stringsAsFactors= T)
summary(data)
```

```
##      NUM
## Min.   : 1.00
## 1st Qu.: 5.75
## Median :10.50
## Mean   :10.50
## 3rd Qu.:15.25
## Max.   :20.00
##
##                                     PROJ
## f14a_cash_doctor                  : 1
## f14a_gotrla                       : 1
## F14a_mobile_application_for_mobile_controlled_lighting: 1
## F14a_REFERsy                      : 1
## F14a_sharethetraining_com         : 1
## F14a_soccer_data_web_crawler      : 1
## (Other)                          :14
##      Effort      Effort_ALY  Effort_Norm      Norm_Factor
## Min.   : 140.5   Min.   :0    Min.   : 206.6   Min.   :0.6700
## 1st Qu.: 294.0   1st Qu.:0    1st Qu.: 561.3   1st Qu.:0.8975
## Median : 730.5   Median :0    Median : 831.8   Median :1.0950
## Mean   :1064.3   Mean   :0    Mean   :1576.7   Mean   :1.1965
## 3rd Qu.:1414.6   3rd Qu.:0    3rd Qu.:2504.1   3rd Qu.:1.4275
## Max.   :3680.0   Max.   :0    Max.   :5850.4   Max.   :1.8900
##
##      KSLOC      UEUCW_ALY      UEXUCW_ALY      UDUCW_ALY
## Min.   : 0.552   Min.   : 75.0   Min.   : 42.00   Min.   : 29.00
## 1st Qu.: 2.777   1st Qu.:120.0   1st Qu.: 96.75   1st Qu.: 87.75
## Median : 4.920   Median :157.5   Median :174.50   Median :148.50
## Mean   : 5.507   Mean   :225.0   Mean   :193.10   Mean   :191.70
## 3rd Qu.: 7.422   3rd Qu.:292.5   3rd Qu.:250.50   3rd Qu.:236.50
## Max.   :21.344   Max.   :705.0   Max.   :701.00   Max.   :777.00
##
##      UAW      TCF      TCF_ALY      EF      EF_ALY
## Min.   : 3.00   Min.   :0.7950   Min.   :0    Min.   :0.8750   Min.   :0
## 1st Qu.: 6.00   1st Qu.:0.8738   1st Qu.:0    1st Qu.:0.9463   1st Qu.:0
## Median : 9.00   Median :0.9200   Median :0    Median :1.0250   Median :0
## Mean   : 8.55   Mean   :0.9280   Mean   :0    Mean   :1.0265   Mean   :0
## 3rd Qu.: 9.00   3rd Qu.:0.9363   3rd Qu.:0    3rd Qu.:1.0288   3rd Qu.:0
## Max.   :14.00   Max.   :1.1750   Max.   :0    Max.   :1.3250   Max.   :0
##
##      EUCP_ALY      EXUCP_ALY      DUCP_ALY      Effort_Norm_UCP
## Min.   : 77.92   Min.   : 61.57   Min.   : 49.26   Min.   : 194.1
## 1st Qu.:117.55   1st Qu.: 94.24   1st Qu.: 94.71   1st Qu.:528.4
```

```

## Median : 151.75   Median : 161.15   Median : 135.31   Median : 681.4
## Mean    : 243.80   Mean    : 200.49   Mean    : 201.15   Mean    :1165.7
## 3rd Qu.: 279.56   3rd Qu.: 215.71   3rd Qu.: 206.74   3rd Qu.:1745.5
## Max.    :1067.00   Max.    :1061.06   Max.    :1173.84   Max.    :3265.0
##
##      Path_Num      UseCase_Num      Diagram_Num      INT
## Min.    : 19.00    Min.    : 5.0     Min.    : 5.0     0      :4
## 1st Qu.: 33.50    1st Qu.: 8.0     1st Qu.:10.0    13     :2
## Median : 53.00    Median :10.5     Median :12.0    30     :2
## Mean    : 62.55    Mean    :15.0     Mean    :16.7    15     :1
## 3rd Qu.: 76.00    3rd Qu.:19.5     3rd Qu.:21.0    16     :1
## Max.    :246.00    Max.    :47.0     Max.    :47.0    18     :1
##                                     (Other):9
##      INT_ALY      DM      DM_ALY      CTRL
## Min.    : 2.00    0      :4    Min.    : 8.00    0      : 4
## 1st Qu.: 13.75    10     :2    1st Qu.:12.50    51     : 2
## Median : 25.50    13     :2    Median :17.50    18     : 1
## Mean    : 29.50    18     :2    Mean    :23.15    26     : 1
## 3rd Qu.: 36.25    21     :2    3rd Qu.:30.75    28     : 1
## Max.    :119.00    9      :2    Max.    :57.00    30     : 1
##                                     (Other):6      (Other):10
##      CTRL_ALY      EXTIVK      EXTIVK_ALY      EXTCLL
## Min.    : 17.00    0      :11   Min.    :0.00    0      :13
## 1st Qu.: 28.50    1      : 2   1st Qu.:0.00    1      : 3
## Median : 49.50    3      : 1   Median :1.00    2      : 2
## Mean    : 52.85    5      : 4   Mean    :1.50    4      : 1
## 3rd Qu.: 71.25    6      : 1   3rd Qu.:2.25    undefined: 1
## Max.    :168.00    undefined: 1   Max.    :6.00
##
##      EXTCLL_ALY      NT      NT_ALY      NWT_ALY
## Min.    : 0.00    undefined:5   Min.    : 17.00   Min.    : 118.0
## 1st Qu.: 0.00    32     :2   1st Qu.: 28.50   1st Qu.: 232.5
## Median : 0.00    51     :2   Median : 49.50   Median : 329.0
## Mean    : 1.35    26     :1   Mean    : 52.85   Mean    : 520.5
## 3rd Qu.: 2.00    29     :1   3rd Qu.: 71.25   3rd Qu.: 570.2
## Max.    :11.00    30     :1   Max.    :168.00   Max.    :2332.0
##                                     (Other) :8
##      NWT_DE_ALY      DET      RET      ILF      EIF
## Min.    : 116.0    Min.    :0     Min.    :0.00    Min.    :0     Min.    :0
## 1st Qu.: 233.5    1st Qu.:0     1st Qu.:0.00    1st Qu.:0     1st Qu.:0
## Median : 328.0    Median :0     Median :2.00    Median :0     Median :0
## Mean    : 536.8    Mean    :0     Mean    :1.65    Mean    :0     Mean    :0
## 3rd Qu.: 581.5    3rd Qu.:0     3rd Qu.:2.00    3rd Qu.:0     3rd Qu.:0
## Max.    :2435.0    Max.    :0     Max.    :4.00    Max.    :0     Max.    :0
##
##      Type      Simple_UC      Average_UC      Complex_UC
## Mobile App    :5    Min.    : 0.00    Min.    : 0.00    Min.    : 0.00
## Mobile Game   :1    1st Qu.: 2.00    1st Qu.: 2.75    1st Qu.: 0.00
## Mobile&Web App:4    Median : 5.00    Median : 3.00    Median : 1.00
## web App       :2    Mean    : 8.80    Mean    : 4.15    Mean    : 2.05
## Web App       :8    3rd Qu.:13.75    3rd Qu.: 6.00    3rd Qu.: 3.25
##                                     Max.    :28.00    Max.    :10.00    Max.    :10.00
##
## Normalized_UC_Effort

```

```
## Min.    : 8.016
## 1st Qu.: 16.502
## Median : 38.315
## Mean    : 55.634
## 3rd Qu.: 86.024
## Max.    :186.051
##
```

Preprocessing the data

Replacing all the NaN with the mean value.

```
data$NT = ifelse(is.na(data$NT), ave(data$NT, FUN = function(x) mean(x, na.rm = TRUE)), data$NT)
data$INT_ALY = ifelse(is.na(data$INT_ALY), ave(data$INT_ALY, FUN = function(x) mean(x, na.rm = TRUE)), data$INT_ALY)
data$INT = ifelse(is.na(data$INT), ave(data$INT, FUN = function(x) mean(x, na.rm = TRUE)), data$INT)
data$DM = ifelse(is.na(data$DM), ave(data$DM, FUN = function(x) mean(x, na.rm = TRUE)), data$DM)
data$CTRL = ifelse(is.na(data$CTRL), ave(data$CTRL, FUN = function(x) mean(x, na.rm = TRUE)), data$CTRL)
data$EXTCLL = ifelse(is.na(data$EXTCLL), ave(data$EXTCLL, FUN = function(x) mean(x, na.rm = TRUE)), data$EXTCLL)
data$EXTIVK = ifelse(is.na(data$EXTIVK), ave(data$EXTIVK, FUN = function(x) mean(x, na.rm = TRUE)), data$EXTIVK)
```

Preparing the independent variables

1. Removing all the variables with zero value for all the observations.
2. Factorizing the type variable
3. Calculating the correlation between all the independent and dependent variables.
4. Choosing all the variables with highest correlation values.

```
x <- data[, 7:45];
x$Type = factor(x$Type, levels = c('Web App', 'Mobile App', 'Mobile&Web App'), labels = c(1, 2, 3))
x$ILF <- NULL
x$EIF <- NULL
x$DET <- NULL
x$EF_ALY <- NULL
x$TCF_ALY <- NULL
x$Type[5] = 1
x$Type[7] = 1
x$Type[20] = 3
x$Type = as.numeric(x$Type)

y = data$Effort
summary(x)
```

##	KSLOC	UEUCW_ALY	UEXUCW_ALY	UDUCW_ALY
##	Min. : 0.552	Min. : 75.0	Min. : 42.00	Min. : 29.00
##	1st Qu.: 2.777	1st Qu.: 120.0	1st Qu.: 96.75	1st Qu.: 87.75
##	Median : 4.920	Median : 157.5	Median : 174.50	Median : 148.50
##	Mean : 5.507	Mean : 225.0	Mean : 193.10	Mean : 191.70
##	3rd Qu.: 7.422	3rd Qu.: 292.5	3rd Qu.: 250.50	3rd Qu.: 236.50
##	Max. : 21.344	Max. : 705.0	Max. : 701.00	Max. : 777.00
##	UAW	TCF	EF	EUCP_ALY
##	Min. : 3.00	Min. : 0.7950	Min. : 0.8750	Min. : 77.92
##	1st Qu.: 6.00	1st Qu.: 0.8738	1st Qu.: 0.9463	1st Qu.: 117.55
##	Median : 9.00	Median : 0.9200	Median : 1.0250	Median : 151.75

```

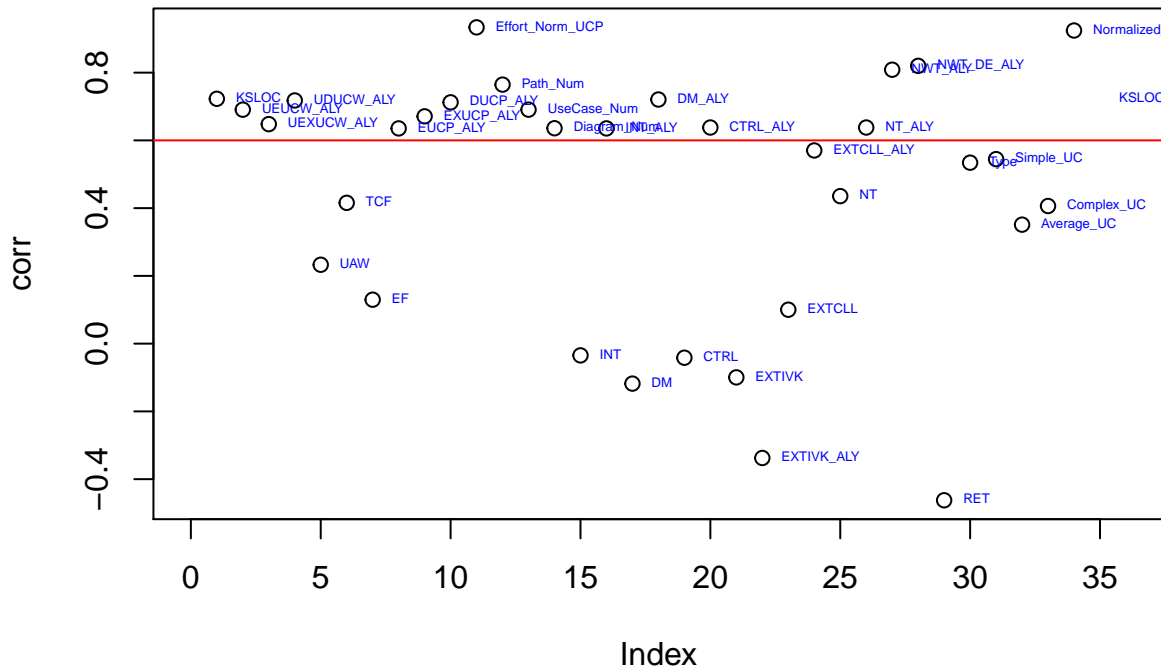
## Mean      : 8.55      Mean      :0.9280      Mean      :1.0265      Mean      : 243.80
## 3rd Qu.: 9.00      3rd Qu.:0.9363      3rd Qu.:1.0288      3rd Qu.: 279.56
## Max.      :14.00     Max.      :1.1750     Max.      :1.3250     Max.      :1067.00
## EXUCP_ALY      DUCP_ALY      Effort_Norm_UCP      Path_Num
## Min.      : 61.57     Min.      : 49.26     Min.      : 194.1     Min.      : 19.00
## 1st Qu.: 94.24     1st Qu.: 94.71     1st Qu.: 528.4     1st Qu.: 33.50
## Median : 161.15     Median : 135.31     Median : 681.4     Median : 53.00
## Mean      : 200.49     Mean      : 201.15     Mean      :1165.7     Mean      : 62.55
## 3rd Qu.: 215.71     3rd Qu.: 206.74     3rd Qu.:1745.5     3rd Qu.: 76.00
## Max.      :1061.06     Max.      :1173.84     Max.      :3265.0     Max.      :246.00
## UseCase_Num      Diagram_Num      INT      INT_ALY
## Min.      : 5.0      Min.      : 5.0      Min.      : 1.00     Min.      : 2.00
## 1st Qu.: 8.0      1st Qu.:10.0     1st Qu.: 2.00     1st Qu.: 13.75
## Median :10.5     Median :12.0     Median : 6.50     Median : 25.50
## Mean      :15.0     Mean      :16.7     Mean      : 6.70     Mean      : 29.50
## 3rd Qu.:19.5     3rd Qu.:21.0     3rd Qu.:10.25     3rd Qu.: 36.25
## Max.      :47.0     Max.      :47.0     Max.      :15.00     Max.      :119.00
## DM      DM_ALY      CTRL      CTRL_ALY
## Min.      : 1.00     Min.      : 8.00     Min.      : 1.00     Min.      : 17.00
## 1st Qu.: 2.00     1st Qu.:12.50     1st Qu.: 2.75     1st Qu.: 28.50
## Median : 5.00     Median :17.50     Median : 7.50     Median : 49.50
## Mean      : 5.40     Mean      :23.15     Mean      : 7.40     Mean      : 52.85
## 3rd Qu.: 8.25     3rd Qu.:30.75     3rd Qu.:11.25     3rd Qu.: 71.25
## Max.      :12.00     Max.      :57.00     Max.      :16.00     Max.      :168.00
## EXTIVK      EXTIVK_ALY      EXTCLL      EXTCLL_ALY
## Min.      :1.00     Min.      :0.00     Min.      :1.0     Min.      : 0.00
## 1st Qu.:1.00     1st Qu.:0.00     1st Qu.:1.0     1st Qu.: 0.00
## Median :1.00     Median :1.00     Median :1.0     Median : 0.00
## Mean      :2.25     Mean      :1.50     Mean      :1.7     Mean      : 1.35
## 3rd Qu.:4.00     3rd Qu.:2.25     3rd Qu.:2.0     3rd Qu.: 2.00
## Max.      :6.00     Max.      :6.00     Max.      :5.0     Max.      :11.00
## NT      NT_ALY      NWT_ALY      NWT_DE_ALY
## Min.      : 1.00     Min.      : 17.00     Min.      : 118.0     Min.      : 116.0
## 1st Qu.: 5.00     1st Qu.: 28.50     1st Qu.: 232.5     1st Qu.: 233.5
## Median : 8.50     Median : 49.50     Median : 329.0     Median : 328.0
## Mean      : 8.60     Mean      : 52.85     Mean      : 520.5     Mean      : 536.8
## 3rd Qu.:13.25     3rd Qu.: 71.25     3rd Qu.: 570.2     3rd Qu.: 581.5
## Max.      :14.00     Max.      :168.00     Max.      :2332.0     Max.      :2435.0
## RET      Type      Simple_UC      Average_UC
## Min.      :0.00     Min.      :1.00     Min.      : 0.00     Min.      : 0.00
## 1st Qu.:0.00     1st Qu.:1.00     1st Qu.: 2.00     1st Qu.: 2.75
## Median :2.00     Median :1.50     Median : 5.00     Median : 3.00
## Mean      :1.65     Mean      :1.75     Mean      : 8.80     Mean      : 4.15
## 3rd Qu.:2.00     3rd Qu.:2.25     3rd Qu.:13.75     3rd Qu.: 6.00
## Max.      :4.00     Max.      :3.00     Max.      :28.00     Max.      :10.00
## Complex_UC      Normalized_UC_Effort
## Min.      : 0.00     Min.      : 8.016
## 1st Qu.: 0.00     1st Qu.: 16.502
## Median : 1.00     Median : 38.315
## Mean      : 2.05     Mean      : 55.634
## 3rd Qu.: 3.25     3rd Qu.: 86.024
## Max.      :10.00     Max.      :186.051

```

Correlation

Calculating the correlation and choosing the independent variables with correlation higher than 0.6 with the dependent variable (Effort).

```
corr <- cor(x,y)
plot(corr,xlim=c(0, 36))
text(1:35,corr,row.names(corr),cex=0.4, pos=4, col="blue")
abline(h=0.6,col="red")
```



Looking at the graph, following are the most correlated independent variables:

1. KSLOC
2. UEUCW_ALY
3. UEXUCW_ALY
4. UDUCW_ALY
5. Effort_Norm_UCP
6. Path_Num
7. DUCP_ALY
8. EXUCP_ALY
9. EUCP_ALY
10. UseCase_Num
11. Diagram_Num
12. INT_ALY
13. DM_ALY
14. CTRL_ALY
15. NT_ALY
16. NWT_DE_ALY
17. NWT_ALY

Model Fitting

Using all the above variables except UseCase_NUM and Diagram_Num for fitting the model.

```

independentVar <- data.frame(x$KSLOC,x$UEUCW_ALY,x$UEXUCW_ALY,x$UDUCW_ALY,x$Effort_Norm_UCP,x$Path_Num,
names(independentVar)<- c("KSLOC","UEUCW_ALY","UEXUCW_ALY","UDUCW_ALY","Effort_Norm_UCP","Path_Num","DU
#library(caret)
#set.seed(30)
#model <- train(y~.,data=independentVar,method="lm",trControl = trainControl(method = "cv", number=2,ve
fit <- lm(y~.,data=independentVar)
summary(fit)

```

```

##
## Call:
## lm(formula = y ~ ., data = independentVar)
##
## Residuals:
##      1      2      3      4      5      6      7
## 167.0279 -194.0992 -171.8621   8.9569  -0.2924 -118.3572 138.1005
##      8      9     10     11     12     13     14
##  68.4321 185.5159  89.8604 -108.4177 -146.6986  -5.9901   0.8631
##     15     16     17     18     19     20
##   2.8460  27.3099  28.1691  27.0683   6.7885  -5.2211
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)    183.3461    312.2033   0.587  0.5825
## KSLOC           33.5568     38.4788   0.872  0.4231
## UEUCW_ALY       -1.9482      3.2776  -0.594  0.5781
## UEXUCW_ALY       48.1700     35.3833   1.361  0.2315
## UDOCW_ALY      -45.8973     43.8570  -1.047  0.3433
## Effort_Norm_UCP   0.3988      0.1180   3.380  0.0197 *
## Path_Num        -3.0924     43.3269  -0.071  0.9459
## DUCP_ALY         43.0490     58.1155   0.741  0.4921
## EXUCP_ALY       -49.4032     65.3425  -0.756  0.4837
## EUCP_ALY         2.5930      3.4164   0.759  0.4821
## INT_ALY          84.4573    128.2986   0.658  0.5395
## DM_ALY           77.0080     39.9469   1.928  0.1118
## CTRL_ALY        -68.2261     58.8718  -1.159  0.2988
## NWT_DE_ALY        9.6134      5.2364   1.836  0.1258
## NWT_ALY          -9.3280      8.1313  -1.147  0.3032
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 205.5 on 5 degrees of freedom
## Multiple R-squared:  0.988, Adjusted R-squared:  0.9544
## F-statistic: 29.43 on 14 and 5 DF,  p-value: 0.0007453

```

```

raw_data <- read.csv(file = "/Users/mohit/Development/My Scripts/modelsEvaluation.csv", stringsAsFactor=

```

```

# if there is some missing value
sort(sapply(raw_data, function(x) {
  sum(is.na(x))
}), decreasing = T)

```

```

##              NUM              PROJ              Effort

```

```
##          0          0          0
##      Effort_ALY      Effort_Norm      Norm_Factor
##          0          0          0
##          KSLOC      UEUCW_ALY      UEXUCW_ALY
##          0          0          0
##      UDUCW_ALY      UAW      TCF
##          0          0          0
##      TCF_ALY      EF      EF_ALY
##          0          0          0
##      EUCP_ALY      EXUCP_ALY      DUCP_ALY
##          0          0          0
##      Effort_Norm_UCP      Path_Num      UseCase_Num
##          0          0          0
##      Diagram_Num      INT      INT_ALY
##          0          0          0
##          DM      DM_ALY      CTRL
##          0          0          0
##      CTRL_ALY      EXTIVK      EXTIVK_ALY
##          0          0          0
##      EXTCLL      EXTCLL_ALY      NT
##          0          0          0
##      NT_ALY      NWT_ALY      NWT_DE_ALY
##          0          0          0
##      DET      RET      ILF
##          0          0          0
##      EIF      Type      Simple_UC
##          0          0          0
##      Average_UC      Complex_UC      Normalized_UC_Effort
##          0          0          0
```

```
which(sapply(raw_data, function(x){sum(x == 'undefined') > 0}))
```

```
##      INT      DM      CTRL      EXTIVK      EXTCLL      NT
##      23      25      27      29      31      33
```

```
raw_data[which(raw_data$INT == 'undefined'),'INT'] = 0
raw_data[which(raw_data$DM == 'undefined'),'DM'] = 0
raw_data[which(raw_data$CTRL == 'undefined'),'CTRL'] = 0
raw_data[which(raw_data$EXTIVK == 'undefined'),'EXTIVK'] = 0
raw_data[which(raw_data$EXTCLL == 'undefined'),'EXTCLL'] = 0
raw_data[which(raw_data$NT == 'undefined'),'NT'] = 0
raw_data[which(raw_data$NT == 'NaN'),'NT'] = 0
```

```
# check type of each column
sapply(raw_data, mode)
```

```
##          NUM          PROJ          Effort
##      "numeric"      "character"      "numeric"
##      Effort_ALY      Effort_Norm      Norm_Factor
##      "numeric"      "numeric"      "numeric"
##      KSLOC      UEUCW_ALY      UEXUCW_ALY
##      "numeric"      "numeric"      "numeric"
##      UDUCW_ALY      UAW      TCF
##      "numeric"      "numeric"      "numeric"
##      TCF_ALY      EF      EF_ALY
##      "numeric"      "numeric"      "numeric"
```

```
##          EUCP_ALY          EXUCP_ALY          DUCP_ALY
##          "numeric"          "numeric"          "numeric"
##      Effort_Norm_UCP          Path_Num          UseCase_Num
##          "numeric"          "numeric"          "numeric"
##      Diagram_Num          INT          INT_ALY
##          "numeric"          "character"          "numeric"
##          DM          DM_ALY          CTRL
##          "character"          "numeric"          "character"
##          CTRL_ALY          EXTIVK          EXTIVK_ALY
##          "numeric"          "character"          "numeric"
##          EXTCLL          EXTCLL_ALY          NT
##          "character"          "numeric"          "character"
##          NT_ALY          NWT_ALY          NWT_DE_ALY
##          "numeric"          "numeric"          "numeric"
##          DET          RET          ILF
##          "numeric"          "numeric"          "numeric"
##          EIF          Type          Simple_UC
##          "numeric"          "character"          "numeric"
##      Average_UC          Complex_UC Normalized_UC_Effort
##          "numeric"          "numeric"          "numeric"
```

```
# transfer type of columns
```

```
raw_data <- transform(raw_data, INT = as.numeric(INT),
  DM = as.numeric(DM),
  CTRL = as.numeric(CTRL),
  EXTIVK = as.numeric(EXTIVK),
  EXTCLL = as.numeric(EXTCLL),
  NT = as.numeric(NT),
  Type = as.factor(Type))
```

```
# check again
```

```
sapply(raw_data, mode)
```

```
##          NUM          PROJ          Effort
##          "numeric"          "character"          "numeric"
##      Effort_ALY          Effort_Norm          Norm_Factor
##          "numeric"          "numeric"          "numeric"
##          KSLOC          UEUCW_ALY          UEXUCW_ALY
##          "numeric"          "numeric"          "numeric"
##          UDUCW_ALY          UAW          TCF
##          "numeric"          "numeric"          "numeric"
##          TCF_ALY          EF          EF_ALY
##          "numeric"          "numeric"          "numeric"
##          EUCP_ALY          EXUCP_ALY          DUCP_ALY
##          "numeric"          "numeric"          "numeric"
##      Effort_Norm_UCP          Path_Num          UseCase_Num
##          "numeric"          "numeric"          "numeric"
##      Diagram_Num          INT          INT_ALY
##          "numeric"          "numeric"          "numeric"
##          DM          DM_ALY          CTRL
##          "numeric"          "numeric"          "numeric"
##          CTRL_ALY          EXTIVK          EXTIVK_ALY
##          "numeric"          "numeric"          "numeric"
##          EXTCLL          EXTCLL_ALY          NT
##          "numeric"          "numeric"          "numeric"
```



```

##             NT_ALY             NWT_ALY             NWT_DE_ALY
##             "numeric"          "numeric"          "numeric"
##             DET             RET             ILF
##             "numeric"          "numeric"          "numeric"
##             EIF             Type             Simple_UC
##             "numeric"          "numeric"          "numeric"
##             Average_UC        Complex_UC Normalized_UC_Effort
##             "numeric"          "numeric"          "numeric"

# X_data <- subset(raw_data, select = -c(NUM, PROJ, Effort, Effort_ALY, Effort_Norm, Norm_Factor))
X_data = subset(raw_data, select = c("EF", "TCF", "Type", "KSLOC", "Normalized_UC_Effort",
                                     "UAW", "Average_UC", "RET", "EXTIVK"))
Y_data <- raw_data[, "Effort"]

X_data[which(X_data$Type == 'Mobile App' | X_data$Type == 'Mobile Game'), 'type'] = 0
X_data[which(X_data$Type == 'Web App' | X_data$Type == 'web App'), 'type'] = 1
X_data[which(X_data$Type == 'Mobile&Web App'), 'type'] = 2

X_data = subset(X_data, select = -c(Type))

# scale numeric features
myscale = function(x) sqrt(sum((x - mean(x)) ^ 2) / length(x))
sx = as.matrix(scale(X_data, scale = apply(X_data, 2, myscale)))
sy = as.vector(scale(Y_data, scale = myscale(Y_data)))

# X_data <- model.matrix(~., X_data)

library(glmnet)

## Loading required package: Matrix
## Loading required package: foreach
## Loaded glmnet 2.0-13

lasso_lm <- glmnet(x = as.matrix(X_data), y = as.vector(Y_data), alpha = 1, standardize = F)

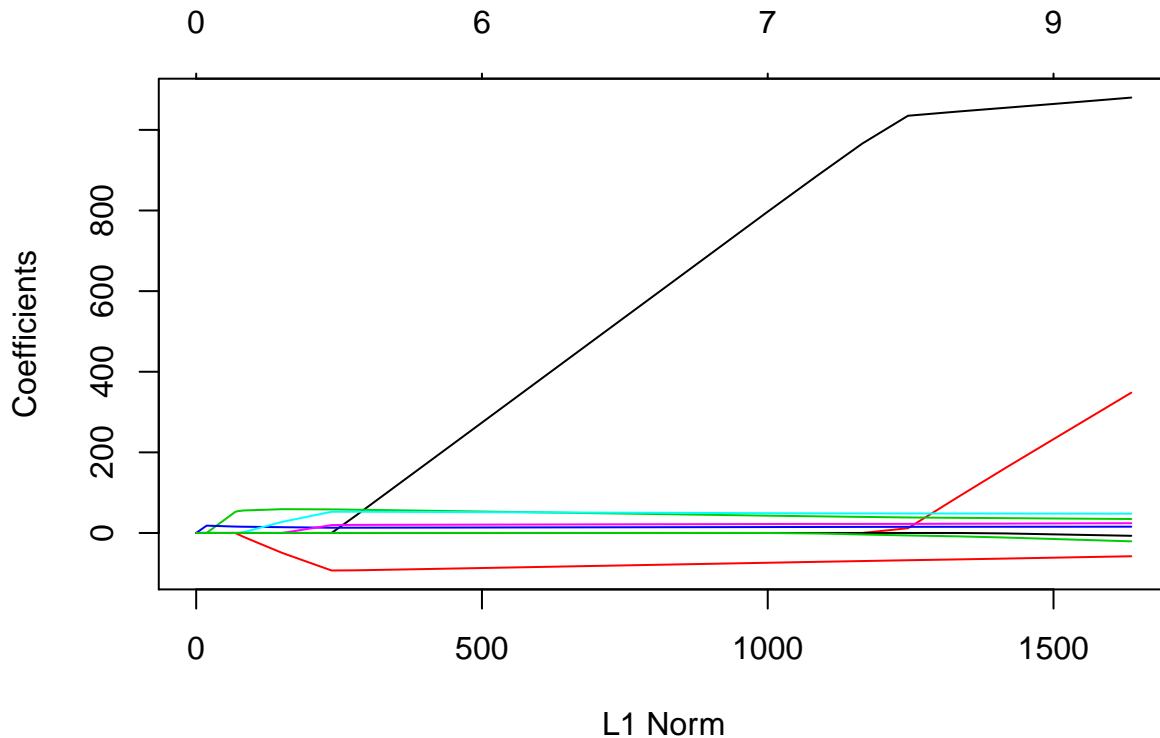
lasso_lm$lambda

##      [1] 40228.155501 36654.397040 33398.121430 30431.124372 27727.707154
##      [6] 25264.454071 23020.029603 20974.993619 19111.632996 17413.808194
##     [11] 15866.813469 14457.249491 13172.907292 12002.662514 10936.379057
##     [16]  9964.821284  9079.574025  8272.969693  7538.021867  6868.364780
##     [21]  6258.198183  5702.237104  5195.666076  4734.097422  4313.533255
##     [26]  3930.330849  3581.171089  3263.029719  2973.151152  2709.024598
##     [31]  2468.362319  2249.079814  2049.277762  1867.225574  1701.346400
##     [36]  1550.203475  1412.487671  1287.006159  1172.672079  1068.495124
##     [41]   973.572962   887.083423   808.277377   736.472242   671.046078
##     [46]   611.432194   557.114243   507.621749   462.526032   421.436494
##     [51]   383.997237   349.883981   318.801253   290.479828   264.674401
##     [56]   241.161456   219.737337   200.216478   182.429798   166.223237
##     [61]   151.456423   138.001452   125.741783   114.571230   104.393038
##     [66]    95.119048    86.668934    78.969505    71.954071    65.561870
##     [71]    59.737534    54.430616    49.595150    45.189254    41.174765
##     [76]    37.516912    34.184013    31.147200    28.380168    25.858952
##     [81]    23.561714    21.468557    19.561349    17.823573    16.240176
##     [86]    14.797443    13.482879    12.285097    11.193723    10.199304
##     [91]     9.293226     8.467641     7.715399     7.029984     6.405460

```

```
## [96] 5.836417 5.317925 4.845496 4.415035 4.022816
```

```
plot(lasso_lm)
```



```
#library(plotmo) # for plot_glmnet
```

```
# for 10 biggest final features
```

```
#plot_glmnet(lasso_lm)
```

```
# default colors
```

```
#plot_glmnet(lasso_lm, label=10)
```

```
Lasso_range = function(x, y, k){
```

```
  # inputs:
```

```
    # x, independent variables
```

```
    # y: dependent variables
```

```
    # k: the length of sequence
```

```
  # output:
```

```
    # seq: a sequence of lambda from high to low
```

```
  # define my own scale function to simulate that in glmnet
```

```
  # myscale = function(x) sqrt(sum((x - mean(x)) ^ 2) / length(x))
```

```
  #
```

```
  # # normalize x and y
```

```
  # sx = as.matrix(scale(x, scale = apply(x, 2, myscale)))
```

```
  # sy = as.vector(scale(y, scale = myscale(y)))
```

```
  sx = as.matrix(x)
```

```
  sy = as.vector(y)
```

```
  max_lambda = max(abs(colSums(sx * sy))) / dim(x)[1]
```

```
  # The default depends on the sample size nobs relative to the number of variables nvars.
```

```

# If nobs > nvars, the default is 0.0001, close to zero.

# If nobs < nvars, the default is 0.01.
# A very small value of lambda.min.ratio will lead to a saturated fit in the nobs < nvars case.
ratio = 0
if(dim(sx)[1] > dim(sx)[2]){
  ratio = 0.0001
}else{
  ratio = 0.01
}

min_lambda = max_lambda * ratio

log_seq = seq(from = log(min_lambda), to = log(max_lambda), length.out = k)
seq = sort(exp(log_seq), decreasing = T)
return(seq)
}

```

```
Lasso_range(sx, sy, 100)
```

```

## [1] 9.243772e-01 8.422581e-01 7.674342e-01 6.992574e-01 6.371373e-01
## [6] 5.805358e-01 5.289626e-01 4.819710e-01 4.391540e-01 4.001408e-01
## [11] 3.645934e-01 3.322039e-01 3.026918e-01 2.758015e-01 2.513001e-01
## [16] 2.289753e-01 2.086338e-01 1.900993e-01 1.732114e-01 1.578238e-01
## [21] 1.438032e-01 1.310281e-01 1.193879e-01 1.087818e-01 9.911793e-02
## [26] 9.031257e-02 8.228945e-02 7.497908e-02 6.831815e-02 6.224895e-02
## [31] 5.671893e-02 5.168017e-02 4.708905e-02 4.290579e-02 3.909416e-02
## [36] 3.562114e-02 3.245665e-02 2.957330e-02 2.694609e-02 2.455227e-02
## [41] 2.237111e-02 2.038373e-02 1.857289e-02 1.692293e-02 1.541954e-02
## [46] 1.404971e-02 1.280157e-02 1.166432e-02 1.062809e-02 9.683921e-03
## [51] 8.823628e-03 8.039761e-03 7.325531e-03 6.674751e-03 6.081785e-03
## [56] 5.541496e-03 5.049204e-03 4.600647e-03 4.191938e-03 3.819538e-03
## [61] 3.480221e-03 3.171047e-03 2.889340e-03 2.632659e-03 2.398781e-03
## [66] 2.185680e-03 1.991510e-03 1.814590e-03 1.653387e-03 1.506504e-03
## [71] 1.372671e-03 1.250726e-03 1.139615e-03 1.038375e-03 9.461287e-04
## [76] 8.620772e-04 7.854927e-04 7.157117e-04 6.521298e-04 5.941964e-04
## [81] 5.414096e-04 4.933123e-04 4.494878e-04 4.095565e-04 3.731727e-04
## [86] 3.400210e-04 3.098145e-04 2.822914e-04 2.572134e-04 2.343633e-04
## [91] 2.135431e-04 1.945725e-04 1.772872e-04 1.615375e-04 1.471870e-04
## [96] 1.341113e-04 1.221972e-04 1.113416e-04 1.014503e-04 9.243772e-05

```

```

set.seed(2)
lambda_list <- Lasso_range(sx,sy,100)
percent = 50
cvfit = cv.glmnet(data.matrix(sx),sy,
                  standardize = F, type.measure = 'mse', nfolds = 5, alpha = 1)
## 5 fold cross validation
k <- 5
#
# function to calculate MMRE
calcMMRE <- function(testData,pred){
  mmre <- abs(testData - pred)/testData
  mean_value <- mean(mmre)
  mean_value
}

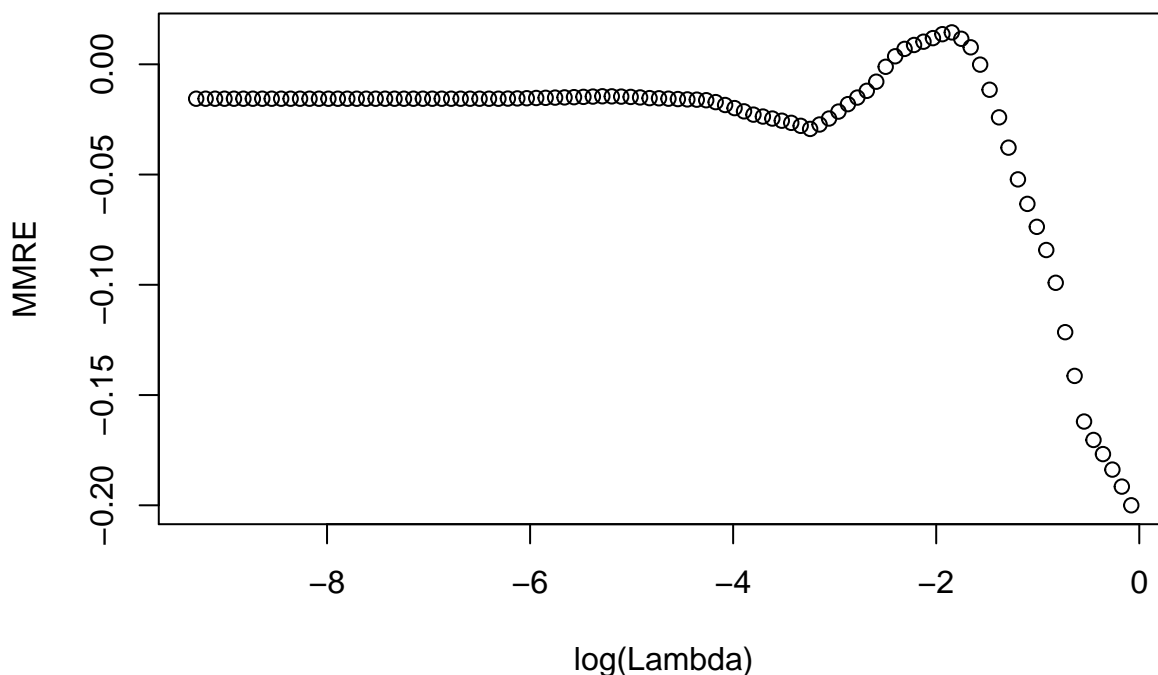
```

```

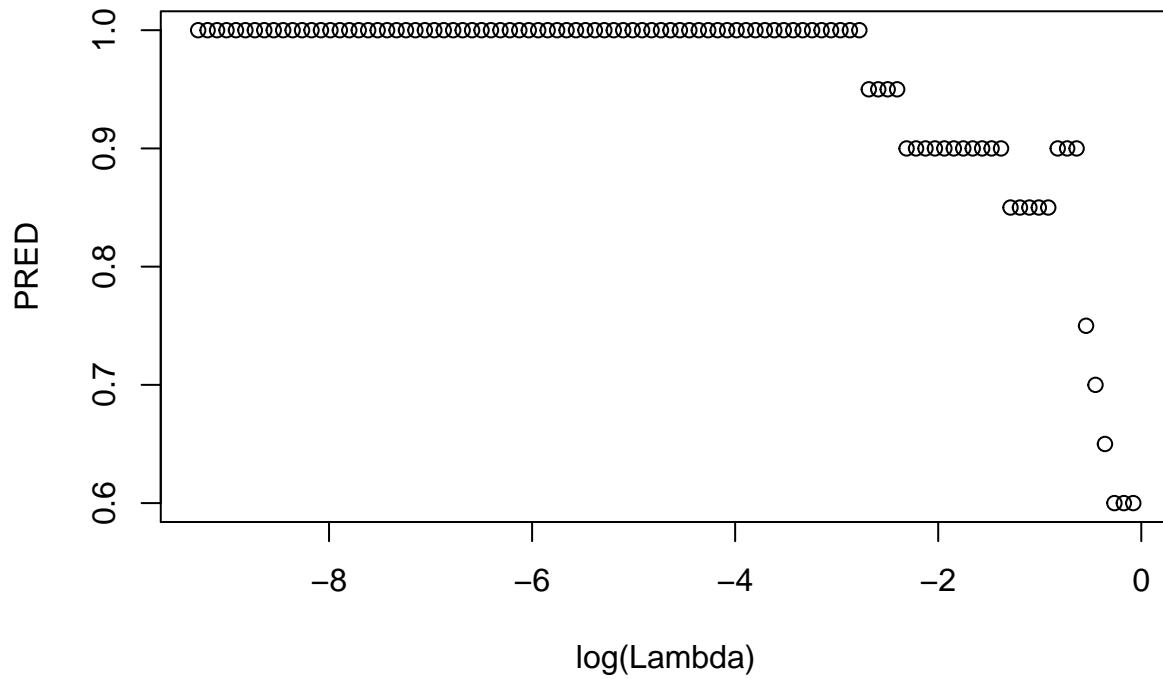
}
# # function to calculate PRED
calcPRED <- function(testData,pred,percent){
  value <- abs(testData - pred)/testData
  percent_value <- percent/100
  pred_value <- value <= percent_value
  mean(pred_value)
}
#
folds <- cut(seq(1,nrow(sx)),breaks=k,labels=FALSE)
mean_mmre <- vector("list",k)
mean_pred <- vector("list",k)
overall_mean_mmre <- vector("list",100)
overall_mean_pred <- vector("list",100)
for(iterator in seq(1,100)){
  for(i in 1:k){
    testIndexes <- which(folds==i,arr.ind=TRUE)
    testData <- sy[testIndexes]
    trainData <- sx[-testIndexes,]
    pred <- predict(cvfit,newx=data.matrix(sx),s=lambda_list[[iterator]])
    #print(paste("Iterator",iterator, i),sep=" ")
    mean_mmre[[i]] <- calcMMRE(testData,pred[testIndexes])
    mean_pred[[i]] <- calcPRED(testData,pred[testIndexes],percent)
  }
  overall_mean_mmre[[iterator]] <- mean(as.numeric(mean_mmre))
  overall_mean_pred[[iterator]] <- mean(as.numeric(mean_pred))
  #print(overall_mean_mmre[[iterator]])
  #print(overall_mean_pred[[iterator]])
}

plot(log(lambda_list),overall_mean_mmre,xlab="log(Lambda)",ylab="MMRE")

```



```
plot(log(lambda_list),overall_mean_pred,xlab="log(Lambda)",ylab = "PRED")
```



```
plot(cvfit)
```

