

Homework #6

Eric Pettengill

```
library(tidyverse)
library(ISLR)
library(splines)
library(broom)
library(ggformula)
library(patchwork)
```

(1) Cubic spline with 3 knots at 25th, 50th, and 75th percentiles.

```
splines.fit <- lm(mpg ~ bs(horsepower, df = 6), data = Auto)

glance(splines.fit)

##   r.squared adj.r.squared   sigma statistic      p.value df    logLik
## 1 0.7020142    0.6973703 4.293674    151.168 5.646848e-98   7 -1123.892
##      AIC      BIC deviance df.residual
## 1 2263.785 2295.555 7097.721          385
```

(2) Natural spline with 3 knots at 25th, 50th, and 75th percentile

```
natural.splines.fit <- lm(mpg ~ ns(horsepower, df = 4), data = Auto)

glance(natural.splines.fit)

##   r.squared adj.r.squared   sigma statistic      p.value df    logLik
## 1 0.6956801    0.6925346 4.327842    221.172 1.434613e-98   5 -1128.015
##      AIC      BIC deviance df.residual
## 1 2268.03 2291.857 7248.594          387
```

(3) Smoothing spline with lambda chosen by cross validation

```
smooth.fit <- smooth.spline(Auto$horsepower, Auto$mpg, cv = FALSE)

glance(smooth.fit)

##      df      lambda cv.crit pen.crit      crit      spar      lambda.1
## 1 42.14987 5.101567e-07 18.64132 1117.657 18.64132 0.2648644 5.101567e-07
```

(4) Local regression with span = 0.75

```
local.fit <- loess(mpg ~ horsepower, data = Auto, span = 0.75)

summary(local.fit)
```

```
## Call:
## loess(formula = mpg ~ horsepower, data = Auto, span = 0.75)
##
## Number of Observations: 392
## Equivalent Number of Parameters: 4.97
## Residual Standard Error: 4.32
## Trace of smoother matrix: 5.43 (exact)
##
## Control settings:
##   span      : 0.75
##   degree    : 2
##   family    : gaussian
##   surface   : interpolate      cell = 0.2
##   normalize : TRUE
##   parametric: FALSE
##   drop.square: FALSE
```

Plot

Each methods fit is plotted below. The cubic spline in red, natural spline in blue, local regression in green, and the smoothing spline in black.

```
ns <- ggplot(Auto, aes(x = horsepower, y = mpg)) +
  geom_point(size = 1/3) +
  geom_smooth(method = lm, formula = y ~ ns(x, df = 4), color = "blue", se = FALSE)

cs <- ggplot(Auto, aes(x = horsepower, y = mpg)) +
  geom_point(size = 1/3) +
  geom_smooth(method = lm, formula = y ~ bs(x, df = 6), color = "red", se = FALSE)

loc <- ggplot(Auto, aes(x = horsepower, y = mpg)) +
  geom_point(size = 1/3) +
  geom_smooth(method = loess, span = 0.75, se = FALSE, color = "green")

ss <- ggplot(Auto, aes(x = horsepower, y = mpg)) +
  geom_point(size = 1/3) +
  geom_spline(df = smooth.fit$df)

(cs + ns)/(loc + ss)
```

