Group A5

Group A5
2018-11-25

Assignment 1

from Jiawei Wu

1.1

```
####Task 1
spambase <- read_xlsx("spambase.xlsx")
n=dim(spambase)[1]
set.seed(12345)
id=sample(1:n, floor(n*0.5))
train=spambase[id,]
test=spambase[-id,]</pre>
```

1.2

```
## [1] "Confusion matrix for testing data is:"
##
         predicted
## actual
             0
                  1
                     Sum
##
      0
           791
                146
                     937
##
      1
            97
                336 433
               482 1370
##
           888
## [1] "Misclassification rate for testing data is:"
## [1] 0.1773723
## [1] "Confusion matrix for training data is:"
         predicted
##
                  1 Sum
## actual
             0
##
      0
           803 142
                     945
            81
                     425
##
      1
               344
##
      Sum 884
               486 1370
## [1] "Misclassification rate for training data is:"
## [1] 0.1627737
```

As the result shows, when P(Y = 1|X) > 0.5 the misclassification rates of the training data and testing data are 0.1628 and 0.1774, the probability of misclassification between training and testing data is similar and it is around 0.17. And as we can see from the matrixes, this model will have larger probability to predict regular emails as the spam.

1.3

```
## [1] "Confusion matrix for testing data is:"
         predicted
## actual
                      Sum
             0
                   1
##
      0
           936
                   1
                      937
           427
                      433
##
      1
                   6
##
      Sum 1363
                   7 1370
  [1] "Misclassification rate for testing data is:"
  [1] 0.3124088
   [1] "Confusion matrix for training data is:"
         predicted
##
##
   actual
             0
                      Sum
##
      0
           944
                      945
                   1
##
      1
           419
                   6
                      425
                   7 1370
##
      Sum 1363
## [1] "Misclassification rate for training data is:"
## [1] 0.3065693
```

As the result shows, when decision level P(Y=1|X) is larger than 0.9 the misclassification rates of the training data and testing data are 0.3066 and 0.3124, the probability of misclassification between training and testing data is similar, and means the probability of misclassification of a email is around 0.31. The probability is so high that we can say it is a bad model. And from the Confusion matrix we can notice that nearly all the spam emails are predicted as the regular emails. This may cause by the high decision level which is so flexible that let most non-spam email misclassified.

1.4

```
## [1] "Confusion matrix for testing data is:"
         predicted
##
## actual
             0
                   1
                      Sum
##
      0
           672
                265
                      937
                      433
##
      1
           187
                246
           859
                511 1370
## [1] "Misclassification rate for testing data is:"
  [1] 0.329927
   [1] "Confusion matrix for training data is:"
         predicted
##
##
  actual
                      Sum
             0
##
      0
           807
                138
                      945
            98
                327
                      425
##
      1
##
          905
                465 1370
      Sum
  [1] "Misclassification rate for training data is:"
## [1] 0.1722628
```

As the result shows, misclassification rates for training data and testing data are 0.1723 and 0.3299. Compared with the step 2 we can notice that the misclassification rates using k-nearest neighbor method is quite different

between using training data and testing data. And the rates of the training data is lower than training data, which means the model will fit training data better than the testing data. But in step 2, the difference is not obverious, which means the model can fit the training data and testing data in same level.

1.5

```
## [1] "Confusion matrix for testing data is:"
##
         predicted
##
  actual
             0
                   1
                      Sum
##
      0
           640
                297
                      937
                 256
                      433
##
      1
           177
##
           817
                553 1370
  [1] "Misclassification rate for testing data is:"
## [1] 0.3459854
## [1] "Confusion matrix for training data is:"
         predicted
##
## actual
             0
                      Sum
                   1
           945
                      945
##
      0
                   0
      1
                425
                      425
##
             0
##
      Sum
           945
                425 1370
## [1] "Misclassification rate for training data is:"
## [1] 0
```

Compared with results in step 4, when k=1 the misclassification rate of testing data is larger than that when k=30 and the misclassification rate of training data is smaller than that when k=30.

We can notice that decrease of k lead to the increase of the misclassification rate of testing data and lead to the decrease of misclassification rate of training data. And when k is 1, the model will fit the training data perfectly and misclassification rate is 0. It is because when the k is decreasing we consider more errors and it will lead to a high variance and low bias of the model, which means the model may overfitted the training data, so the misclassification of testing data will increase.

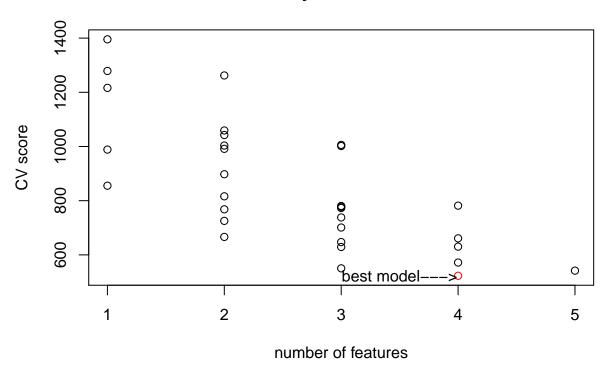
Assignment 3

from Andreas Christopoulos Charitos

3.1

```
set.seed(12345)
 \#X < -X[sample(nrow(X)),]
 #Y<-Y[sample(length(Y))]</pre>
 id<-sample(nrow(X))</pre>
 X<-X[id,]
 Y<-Y[id]
 #Create N equally size folds
 folds <- cut(seq(1,nrow(X)),breaks=N,labels=FALSE)</pre>
 d<-matrix(0,nrow=N,ncol=dim(m)[2])</pre>
 n_features<-rep(0,ncol(d))</pre>
 for (i in 1:ncol(m)){
   x < -X[which(m[,i]==1)]
   n_features[i]<-ncol(x)</pre>
   for(j in 1:N){
     testIndexes <- which(folds==j,arr.ind=TRUE)</pre>
     testX <- as.matrix(x[testIndexes, ])</pre>
     trainX <- as.matrix(x[-testIndexes, ])</pre>
     testy<-Y[testIndexes]</pre>
     trainy<-Y[-testIndexes]</pre>
     trainX<-cbind(1,trainX)</pre>
     testX<-cbind(1,testX)</pre>
     w<-round(as.vector(solve(t(trainX)%*%trainX)%*%t(trainX)%*%trainy),3)
     y_pred<-round(as.matrix(testX%*%w),3)</pre>
     sse<-sum((testy-y_pred)^2)</pre>
     d[j,i]<-sse
   }
}
d<-d
s<-apply(d, MARGIN = 2, function(x) mean(x, na.rm=TRUE))</pre>
bindex<-which(s==min(s))</pre>
 best_comb<-X[which(m[,bindex]==1)]</pre>
plot(x=n_features,y=s,type="p",xlab="number of features",ylab="CV score",col=ifelse(s==s[bindex],"red
 text(x=3.5,y=522.8431,labels=c("best model--->"))
 return(list("best combination"=colnames(best_comb), "best cv score"=s[bindex]))
```

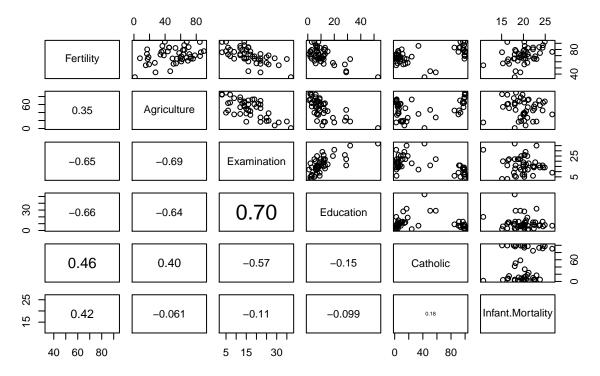
CV score for every combination of Features



```
## $`best combination`
## [1] "Agriculture" "Education" "Catholic"
## [4] "Infant.Mortality"
##
## $`best cv score`
## [1] 522.8431
```

We tested the linear model for every combination of the 5 independent features ("Agriculture", "Examination", "Education", "Catholic", "Infant.Mortality") which is 31 diffrent models and evaluating each one with 5-fold Cross Validation we observe that the best combination of features predicting "Fertility" is ("Agriculture", "Education", "Catholic", "Infant.Mortality") and located as the red circle in plot.

Pair Scatterplot and correletions between swiss dataset



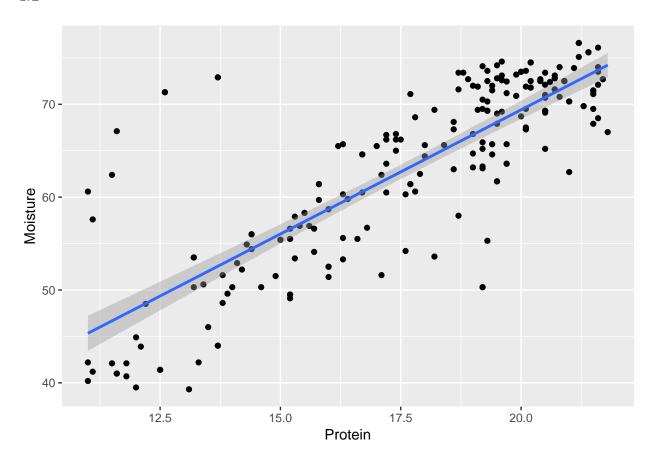
Using the above plot of pair scatterplota we can obatain usefull information about the conection between Fertility and the features chosen by the best model. Starting from the connection of Fertility and Agriculture we can see that higher percentage of males involved in agriculture occupation tend to have higher fertility. The connection between Fertility and Education seems negative meaning that higher percentage of education is connected to lower fertility. Moving to the connection of Fertility and Catholic there seems to be 2 clusters that they might be reprecent the diffrence between catholic and protestant fertility. Finally, the connection between Fertility and Infant. Mortality is positive.

In conclusion, the feature chosen as we can see from the scatterplots and the correlations between Fetility have a large impact on explaing Fertility. Moreover the fact that Examination was not chosen by the model might be because there is high correlation between Examination and Education and the effect both on the model is very small.

Assignment 4

from Zijie Feng

4.1



Although they are several outliers in the plot, the data seems still have a linear relation between protein and moisture.

4.2

Consider M_i in which moisture is normally distributed, and it is a polynomial function of protein, we can rewrite the model as the following probabilistic model

$$y \sim w_0 + w_1 x + w_2 x^2 + \dots + w_i x^i + e, \quad e \sim N(0, \sigma^2),$$

or

$$y \sim N(WX^T, \sigma^2),$$

where $W = [w_0, w_1, ..., w_i]$ and $X = [x_1, x_2, ..., w_i]$.

Since the moisture is distributed normally, it is reasonable to deduce that

$$L(y|w,\sigma^2) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left[-\frac{(y - \sum_{k=0}^{i} w_k x^k)^2}{2\sigma^2}\right],$$

$$L(D|w,\sigma^2) = \frac{1}{(\sqrt{2\pi}\sigma)^2} \exp\left[-\frac{\sum_{l=1}^{n} (y_l - \sum_{k=0}^{i} w_{lk} \cdot x_l^k)^2}{2\sigma^2}\right],$$

$$-\log L(D|w,\sigma^2) = C + \frac{1}{2\sigma^2} \sum_{l=1}^{n} (y_l - \sum_{k=0}^{i} w_{lk} \cdot x_l^k)^2.$$

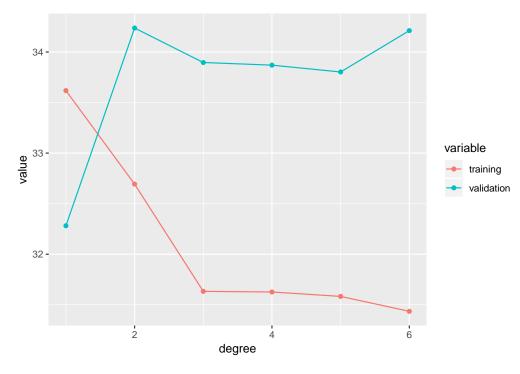
Therefore,

$$\begin{split} \arg\max_{w}[L(D|w)] &= \arg\min_{w}[-\log L(D|w)] \\ &= \arg\min_{w}[\frac{1}{2\sigma^{2}}\sum_{l=1}^{n}(y_{l} - \sum_{k=0}^{i}w_{lk} \cdot x_{l}^{k})^{2}] \\ &= \arg\min_{w}[\sum_{l=1}^{n}(y_{l} - \hat{y}_{l})^{2}] \\ &= \arg\min_{w}[\frac{1}{n}\sum_{l=1}^{n}(y_{l} - \hat{y}_{l})^{2}]. \end{split}$$

So the maximum likehood of the parameters w in condition to the data is proportional to minimum of the MSE, which is the reason why MSE criterion can be used for fitting model to a training set.

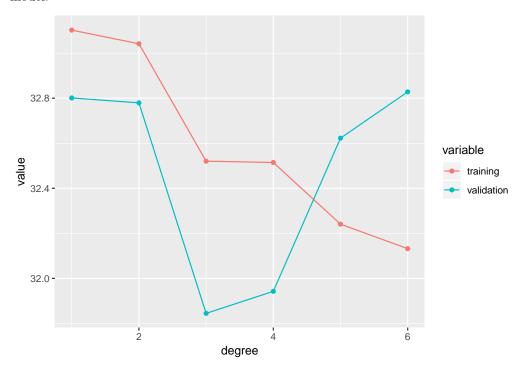
4.3

The following figure shows the MSEs of both training data and validation data with polynomial regressions with different degrees, based on seed(12345).



Frankly speaking, it is hard to consider which model is the best by seed (12345), since all the MSEs of validation set are high besides the model with degree i = 1, but the model with degree i = 1 has a large training MSE as well. The irregular trend when i is between 1 and 2 may cause by the partition of the data. The outliers mentioned in task 1 are mostly divide into training data, and it may lead to an increase of error. But in testing data, there are only 3 of the outliers, which will only lead to a small gap between data and the fitted line.

The following figure is created based on seed(123), which is better to interpret in accordance with bias-variance tradeoff. The training MSE will decrease gradually when the degree of model grows, but the validation MSE will experience an increase after decrease to some extents. The best model must have low and similar values of training and validation MSEs. According to the seed(123), the model with degree 4 or 5 might be the best model.



4.4

There are 64 variables (63 channels, 1 intercept) selected by stepAIC with both directions.

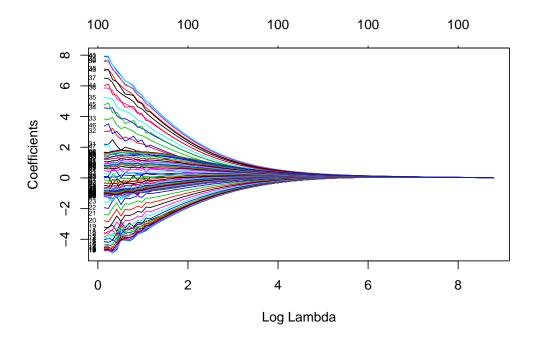
Number of remaining variables: 64

##	(Intercept)	Channel1	Channel2	Channel4	Channel5
##	7.093133	10559.893784	-12636.966607	8489.323117	-10408.966948
##	Channel7	Channel8	Channel11	Channel12	Channel13
##	-5376.017738	7215.595409	-9505.520235	37240.918374	-41564.546571
##	Channel14	Channel15	Channel17	Channel19	Channel20
##	34938.179314	-23761.450875	4296.572462	14279.808102	-23855.616123
##	Channel22	Channel24	Channel25	Channel26	Channel28
##	18444.905722	-20138.426065	18137.431996	-7670.318234	20079.898191
##	Channel29	Channel30	Channel32	Channel34	Channel36
##	-36351.013717	18071.275531	3838.013358	-9242.884498	8070.938452
##	Channel37	Channel39	Channel40	Channel41	Channel42
##	-9045.587624	18664.454171	-20069.708579	22257.776227	-21760.853228
##	Channel45	Channel46	Channel47	Channel48	Channel50

```
##
    18145.803786
                   -8225.696060
                                  -4986.549169
                                                  2876.074542
                                                               -13009.409717
##
       Channel51
                      Channel52
                                                    Channel55
                                                                    Channel56
                                     Channel54
    29251.160946
                  -26833.976402
                                  30954.861519
                                                                14912.986496
##
                                                -35183.287363
##
       Channel59
                      Channel60
                                     Channel61
                                                    Channel63
                                                                   Channel64
##
    -8030.277501
                   13071.415506
                                  -7850.189324
                                                 15059.274961
                                                               -19909.466348
##
       Channel65
                      Channel67
                                                    Channel69
                                     Channel68
                                                                    Channel71
                                                                -9223.909939
##
     4190.183533
                   13850.508143
                                 -25873.365427
                                                 18362.384676
##
       Channel73
                      Channel74
                                     Channel78
                                                    Channel79
                                                                    Channel80
##
    12456.497755
                   -5624.411385
                                  -7927.104791
                                                 15473.187794
                                                               -22391.894812
##
       Channel81
                      Channel84
                                     Channel85
                                                    Channel87
                                                                    Channel88
##
    13852.452651
                  -11442.629734
                                  20228.671387
                                                -15938.315283
                                                                 5647.072201
##
       Channel92
                      Channel94
                                     Channel98
                                                    Channel99
##
     6595.995241
                   -5497.846381
                                  -8728.596111
                                                  8554.587048
```

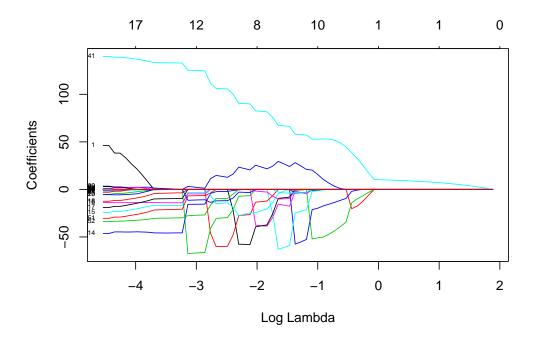
4.5

When lambda is larger, all the coefficients of ridge regression would tend to 0. The number of coefficients will not decrease.



4.6

Compared with the paths in step 5, all the coefficients will also go to 0 finally, but some of the coefficients can jump away from 0 sometimes and the number of coefficients will decrease gradually. Most of coefficients of LASSO model (without defining bounds) are much larger than coefficients of ridge model. It seems that Lasso method would chose the best combination of features depending on different lambdas. Additionally in the LASSO model, the larger the coefficient is, the later it becomes 0.



4.7

lambda.min: 0 ## lambda.1se: 0.01286 ## Number of remaining variables: 18 (Intercept) Channel1 Channel18 Channel19 ## Channel16 Channel17 23.4489368 33.8013282 -47.6926269 -37.0737596 -19.3589784 -10.5970043 ## ## Channel20 Channel21 Channel22 Channel23 Channel40 Channel41 ## -5.4264846 -1.5018192 -0.4841268 -0.1243477 80.4779822 66.3823414 Channel50 Channel51 Channel98 Channel99 Channel100 ## Channel49 -1.3072953 -17.3683868 -48.1188356 2.4265824 1.9311971 0.2034079

99 98 95 90 85 78 69 62 58 42 28 21 17 13 8 4 13 12 cv(MSE) 7 10 0 -8 -6 -10-4

By searching in seq(0,0.01,0.000001), the optimal lambda (lambda.1se) is around 0.01286. Its log value is shown as vertical line on right part of the following figure. The number of remaining variables is 18 (with intercept). Additionally, the CV scores will increase when lambda grows.

log(Lambda)

4.8

AIC_MSE LASSO_MSE ## 1 0.8598985 9.827187

With appropriate lambda, the LASSO model removes variables more strictly than the model with AIC regularization. This is the result why LASSO regression could take feature selection and penalyze large coefficients by turning them to 0. However, some of the remaining variables are same in both regularized models, and AIC regularization can provide a more accurate model than LASSO regularization, because AIC model has smaller MSE.

Apdendix

```
knitr::opts_chunk$set(echo = TRUE)
library("readxl")
library(kknn)
library(ggplot2)
library(reshape2)
library(glmnet)
library(MASS)
library(doParallel)
####Task 1
spambase <- read_xlsx("spambase.xlsx")</pre>
n=dim(spambase)[1]
set.seed(12345)
id=sample(1:n, floor(n*0.5))
train=spambase[id,]
test=spambase[-id,]
####Task 2
####model
trainlm <- glm(Spam ~.,family=binomial(link="logit"), data=train)</pre>
####testingdata
testpre <- predict(trainlm, test, type="response")</pre>
p1 < -0.5
testF <- cut(testpre, breaks=c(-Inf, p1, Inf), labels=c(0, 1))</pre>
        <- table(test$Spam, testF, dnn=c("actual", "predicted"))</pre>
missratetest1<-1-sum(diag(cTabt))/sum(cTabt)
###output
paste("Confusion matrix for testing data is:")
addmargins(cTabt)
paste("Misclassification rate for testing data is:")
missratetest1
###trainingdata
trainpre <- predict(trainlm, train, type="response")</pre>
p1 < -0.5
trainF <- cut(trainpre, breaks=c(-Inf, p1, Inf), labels=c(0, 1))</pre>
         <- table(train$Spam, trainF, dnn=c("actual", "predicted"))</pre>
missratetrain1<-1-sum(diag(cTabn))/sum(cTabn)
####output
paste("Confusion matrix for training data is:")
addmargins(cTabn)
paste("Misclassification rate for training data is:")
missratetrain1
####Task 3
####Testing
testpre <- predict(trainlm, test, type="response")</pre>
p2 < -0.9
testF2 <- cut(testpre, breaks=c(-Inf, p2, Inf), labels=c(0, 1))</pre>
cTabt2 <- table(test$Spam, testF2, dnn=c("actual", "predicted"))</pre>
missratetest2 <- 1-sum(diag(cTabt2))/sum(cTabt2)</pre>
paste("Confusion matrix for testing data is:")
addmargins(cTabt2)
paste("Misclassification rate for testing data is:")
missratetest2
```

```
####Training
trainpre <- predict(trainlm, train, type="response")</pre>
p2 < -0.9
trainF2 <- cut(trainpre, breaks=c(-Inf, p2, Inf), labels=c(0, 1))</pre>
cTabn2 <- table(train$Spam, trainF2, dnn=c("actual", "predicted"))
missratetrain2 <- 1-sum(diag(cTabn2))/sum(cTabn2)</pre>
paste("Confusion matrix for training data is:")
addmargins(cTabn2)
paste("Misclassification rate for training data is:")
missratetrain2
####Task 4
###Test
k1<-kknn(Spam ~., train, test,k=30)
p1 < -0.5
testF3 <- cut(k1\fitted.values, breaks=c(-Inf, p1, Inf), labels=c(0, 1))
cTab3 <- table(test$Spam, testF3, dnn=c("actual", "predicted"))
missrate3<-1-sum(diag(cTab3))/sum(cTab3)
paste("Confusion matrix for testing data is:")
addmargins(cTab3)
paste("Misclassification rate for testing data is:")
missrate3
####Train
k1t<-kknn(Spam ~., train, train,k=30)
testF3 <- cut(k1t\fitted.values, breaks=c(-Inf, p1, Inf), labels=c(0, 1))
        <- table(train$Spam, testF3, dnn=c("actual", "predicted"))</pre>
missrate3<-1-sum(diag(cTab3))/sum(cTab3)
paste("Confusion matrix for training data is:")
addmargins(cTab3)
paste("Misclassification rate for training data is:")
missrate3
####Task 5
####Test
k2<-kknn(Spam ~., train, test,k=1)
p1 < -0.5
testF4 <- cut(k2\fitted.values, breaks=c(-Inf, p1, Inf), labels=c(0, 1))</pre>
cTab4 <- table(test$Spam, testF4, dnn=c("actual", "predicted"))
missrate4<-1-sum(diag(cTab4))/sum(cTab4)
paste("Confusion matrix for testing data is:")
addmargins(cTab4)
paste("Misclassification rate for testing data is:")
missrate4
####Train
k2t<-kknn(Spam ~., train, train,k=1)</pre>
testF4 <- cut(k2t\fitted.values, breaks=c(-Inf, p1, Inf), labels=c(0, 1))
      <- table(train$Spam, testF4, dnn=c("actual", "predicted"))</pre>
missrate4<-1-sum(diag(cTab4))/sum(cTab4)
paste("Confusion matrix for training data is:")
addmargins(cTab4)
paste("Misclassification rate for training data is:")
missrate4
```

```
feature_selection<-function(X,Y,N){</pre>
  n < -ncol(X)
  idx<-1:2^n-1
  t<-vector()
  mat<-sapply(idx, function(id){</pre>
    t<-cbind(t,as.integer(intToBits(id)))
  m<-mat[1:n,2:ncol(mat)]</pre>
  set.seed(12345)
  \#X < -X[sample(nrow(X)),]
  #Y<-Y[sample(length(Y))]</pre>
  id<-sample(nrow(X))</pre>
  X < -X[id,]
  Y<-Y[id]
  #Create N equally size folds
  folds <- cut(seq(1,nrow(X)),breaks=N,labels=FALSE)</pre>
  d<-matrix(0,nrow=N,ncol=dim(m)[2])</pre>
  n_features<-rep(0,ncol(d))</pre>
  for (i in 1:ncol(m)){
    x < -X[which(m[,i]==1)]
    n_features[i]<-ncol(x)</pre>
    for(j in 1:N){
      testIndexes <- which(folds==j,arr.ind=TRUE)</pre>
      testX <- as.matrix(x[testIndexes, ])</pre>
      trainX <- as.matrix(x[-testIndexes, ])</pre>
      testy<-Y[testIndexes]</pre>
      trainy<-Y[-testIndexes]</pre>
      trainX<-cbind(1,trainX)</pre>
      testX<-cbind(1,testX)
      w<-round(as.vector(solve(t(trainX)%*%trainX)%*%t(trainX)%*%trainy),3)
      y_pred<-round(as.matrix(testX%*%w),3)</pre>
      sse<-sum((testy-y_pred)^2)</pre>
      d[j,i]<-sse
    }
  }
 s<-apply(d, MARGIN = 2, function(x) mean(x, na.rm=TRUE))</pre>
  bindex<-which(s==min(s))</pre>
  best_comb<-X[which(m[,bindex]==1)]</pre>
  plot(x=n_features,y=s,type="p",xlab="number of features",ylab="CV score",col=ifelse(s==s[bindex],"red
  text(x=3.5,y=522.8431,labels=c("best model--->"))
  return(list("best combination"=colnames(best_comb), "best cv score"=s[bindex]))
Y<-swiss[,"Fertility"]
X<-swiss[!names(swiss)%in%c("Fertility")]</pre>
D<-feature_selection(X,Y,5)
panel.cor <- function(x, y, digits = 2, prefix = "", cex.cor, ...)</pre>
```

```
{
    usr <- par("usr"); on.exit(par(usr))</pre>
    par(usr = c(0, 1, 0, 1))
    r \leftarrow cor(x, y)
    txt <- format(c(r, 0.123456789), digits = digits)[1]</pre>
    txt <- pasteO(prefix, txt)</pre>
    if(missing(cex.cor)) cex.cor <- 0.8/strwidth(txt)</pre>
    text(0.5, 0.5, txt, cex = cex.cor * r)
}
pairs(swiss,lower.panel = panel.cor,main="Pair Scatterplot and correlations between swiss dataset")
## 4.1
data <- readxl::read_xlsx("tecator.xlsx")</pre>
ggplot(data=data, aes(x=Protein,y=Moisture))+
  geom_point()+
  geom_smooth(method="lm")
## 4.3
set.seed(12345);
id <- sample(1:nrow(data),nrow(data))</pre>
train <- as.data.frame(data[id[1:107],c("Protein","Moisture")])</pre>
val <- as.data.frame(data[id[108:215],c("Protein","Moisture")])</pre>
MSE_train <- vector()</pre>
MSE val <- vector()</pre>
for(i in 1:6){
  md <- lm(Moisture ~ poly(Protein, degree=i), data = train)</pre>
  pred1 <- predict(md,train)</pre>
  MSE_train[i] <- mean((train[,2]-pred1)^2)</pre>
  pred2 <- predict(md,val)</pre>
  MSE_val[i] <- mean((val[,2]-pred2)^2)</pre>
}
dt <- data.frame(degree=1:6,training=MSE_train, validation=MSE_val)</pre>
dt1 <- melt(dt, id="degree")</pre>
ggplot(data = dt1, aes(x=degree, y=value, color=variable))+
  geom_line()+
  geom_point()
set.seed(123)
id <- sample(1:nrow(data),nrow(data))</pre>
train <- as.data.frame(data[id[1:107],c("Protein","Moisture")])</pre>
val <- as.data.frame(data[id[108:215],c("Protein","Moisture")])</pre>
MSE_train <- vector()</pre>
MSE_val <- vector()</pre>
for(i in 1:6){
  md <- lm(Moisture ~ poly(Protein, degree=i), data = train)</pre>
  pred1 <- predict(md,train)</pre>
  MSE_train[i] <- mean((train[,2]-pred1)^2)</pre>
  pred2 <- predict(md,val)</pre>
  MSE_val[i] <- mean((val[,2]-pred2)^2)</pre>
dt <- data.frame(degree=1:6,training=MSE_train, validation=MSE_val)</pre>
dt1 <- melt(dt, id="degree")</pre>
ggplot(data = dt1, aes(x=degree, y=value, color=variable))+
  geom_line()+
  geom_point()
```

```
##4.4
data_fat \leftarrow as.data.frame(data[,-c(1,103,104)])
md_AIC <- lm(Fat ~ ., data = data_fat)</pre>
mdl_AIC <- stepAIC(md_AIC, direction = 'both',trace = FALSE )</pre>
cat("Number of remaining variables:",length(mdl_AIC$coefficients),"\n")
mdl AIC$coefficients
##4.5
X <- as.matrix(data_fat[,1:100])</pre>
Y <- as.matrix(data_fat[,101])</pre>
md_RR <- glmnet(X, Y,</pre>
                 alpha = 0, family = "gaussian")
plot(md_RR, xvar="lambda", label=TRUE)
##4.6
md_LASSO <- glmnet(X, Y,</pre>
                 alpha = 1, family = "gaussian")
plot(md_LASSO, xvar="lambda", label=TRUE)
##4.7
clnum<-parallel::detectCores()</pre>
cl <- parallel::makeCluster(getOption("cl.cores", clnum))</pre>
registerDoParallel(cl)
set.seed(12345)
cvfit=cv.glmnet(X, Y,family = "gaussian",
                 alpha = 1,
                 type.measure = "mse",
                 lambda = seq(0,0.05,0.00001),
                 parallel = TRUE
stopCluster(cl)
cat("lambda.min:",cvfit$lambda.min,"\nlambda.1se:",cvfit$lambda.1se,"\n")
co <- coef(cvfit,s=cvfit$lambda.1se)</pre>
cat("Number of remaining variables:",length(co@x),"\n")
print(co[co[,1]!=0,])
plot(cvfit, ylab="cv(MSE)")
##4.8
pAIC <- predict(mdl AIC, data fat[,1:100])
eAIC <- mean((pAIC-data_fat$Fat)^2 )</pre>
p <- predict(cvfit, newx=as.matrix(data_fat[,1:100]), s="lambda.1se")</pre>
eLASSO <- mean((p-data_fat$Fat)^2 )</pre>
mse <- data.frame(AIC_MSE=eAIC, LASSO_MSE=eLASSO)</pre>
mse
```