Regression_Methods2(Question 3)

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```
file <- wblake
View(file)

data(wblake)</pre>
```

Question 3(a)

```
## 66.67 or 67 % of the sample size
smp_size <- floor((2/3) * nrow(wblake))

## set the seed to make your partition reproducible
set.seed(123)
train_ind <- sample(seq_len(nrow(wblake)), size = smp_size)
train_ind1 <- sample(x= 1:nrow(wblake), smp_size)

train <- wblake[train_ind, ]
test <- wblake[-train_ind, ]
train1 <- wblake[train_ind1, ]
test1 <- wblake[-train_ind1, ]</pre>
```

Question 3(b)

```
lage <- lm(Length ~ Age, data = train1)
summary(lage)</pre>
```

```
##
## Call:
## lm(formula = Length ~ Age, data = train1)
##
## Residuals:
## Min 1Q Median 3Q Max
## -85.76 -19.73 -3.50 14.82 91.11
##
## Coefficients:
## Estimate Std. Error t value Pr(>|t|)
## (Intercept) 66.2446 3.7679 17.58 <2e-16 ***</pre>
```

```
## Age
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 27.78 on 290 degrees of freedom
## Multiple R-squared: 0.822, Adjusted R-squared: 0.8214
## F-statistic: 1339 on 1 and 290 DF, p-value: < 2.2e-16
observed <- train1$Length
predicted <- lage$fitted.values</pre>
#sse1 <- sum(residuals^2)</pre>
#sse1
sst2 <- sum((observed-mean(observed))^2)</pre>
## [1] 1257394
sse2 <- sum((observed - predicted)^2)</pre>
sse2
## [1] 223837
r2 <- 1-(sse2/sst2)
r2
## [1] 0.8219834
Question 3(c)
mse2<-mean(lage$residuals^2)</pre>
mse2
## [1] 766.5651
predicted_values <- predict(lage, newdata = test1)</pre>
# Step 4: Calculate the MSE on the test data
actual_values <- test1$Length</pre>
mse_test <- mean((actual_values - predicted_values)^2)</pre>
{\tt mse\_test}
## [1] 917.07
```

Question 3(d)

```
#Trying different models to get a better one
train1$Age_Squared <-c((train$Age)^2)</pre>
test1$Age_Squared <-c((test$Age)^2)</pre>
model <- lm(Length~Age_Squared, data = train1)</pre>
summary(model)
##
## lm(formula = Length ~ Age_Squared, data = train1)
## Residuals:
       Min
                  1Q Median
                                    3Q
                                             Max
## -133.760 -56.699 -0.678 56.037 173.240
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 187.4469
                         6.2598 29.944
                                             <2e-16 ***
## Age_Squared 0.1459
                            0.2265 0.644
                                               0.52
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 65.8 on 290 degrees of freedom
## Multiple R-squared: 0.001429, Adjusted R-squared:
## F-statistic: 0.4151 on 1 and 290 DF, p-value: 0.5199
predicted_values1 <- predict(model, newdata = test1)</pre>
# Step 4: Calculate the MSE on the test data
actual_values1 <- test1$Length</pre>
mse_test1 <- mean((actual_values1 - predicted_values1)^2)</pre>
mse test1
## [1] 4536.202
model_1 <- lm(Scale~Age_Squared,data = train1)</pre>
summary(model_1)
##
## Call:
## lm(formula = Scale ~ Age_Squared, data = train1)
##
## Residuals:
                1Q Median
       Min
                                3Q
                                       Max
## -4.6944 -2.3114 -0.1931 2.2648 8.6842
##
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 5.580132 0.252831 22.071
                                              <2e-16 ***
## Age_Squared 0.009088
                          0.009146
                                    0.994
                                              0.321
## ---
```

```
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 2.658 on 290 degrees of freedom
## Multiple R-squared: 0.003393, Adjusted R-squared: -4.324e-05
## F-statistic: 0.9874 on 1 and 290 DF, p-value: 0.3212
predicted_values2 <- predict(model_1, newdata = test1)</pre>
# Step 4: Calculate the MSE on the test data
actual_values2 <- test1$Length</pre>
mse_test2 <- mean((actual_values2 - predicted_values2)^2)</pre>
mse_test2
## [1] 41499.27
model_2 <- lm(Length~Age_Squared+Scale, data = train1)</pre>
summary(model_2)
##
## Call:
## lm(formula = Length ~ Age_Squared + Scale, data = train1)
## Residuals:
##
       Min
                1Q Median
                                3Q
## -84.005 -9.571 -0.001 14.437 76.425
##
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 58.55392 3.69577 15.843 <2e-16 ***
## Age_Squared -0.06403
                           0.08181 -0.783
                                               0.434
## Scale
               23.09855
                           0.52436 44.051
                                              <2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 23.73 on 289 degrees of freedom
## Multiple R-squared: 0.8706, Adjusted R-squared: 0.8697
## F-statistic: 971.8 on 2 and 289 DF, p-value: < 2.2e-16
predicted_values3 <- predict(model_2, newdata = test1)</pre>
# Step 4: Calculate the MSE on the test data
actual_values3 <- test1$Length</pre>
mse_test3 <- mean((actual_values3 - predicted_values3)^2)</pre>
mse_test3
## [1] 487.0037
model_3 <- lm(Scale~Age_Squared + Length,data = train1)</pre>
summary(model_3)
```

```
## Call:
## lm(formula = Scale ~ Age_Squared + Length, data = train1)
##
## Residuals:
##
               1Q Median
                              3Q
                                     Max
## -2.9702 -0.4899 -0.1759 0.2061 4.0310
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) -1.4830145 0.1844573 -8.040 2.32e-14 ***
## Age_Squared 0.0035909 0.0033010
                                    1.088
                                              0.278
## Length
               ## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 0.9585 on 289 degrees of freedom
## Multiple R-squared: 0.8708, Adjusted R-squared: 0.8699
## F-statistic: 974 on 2 and 289 DF, p-value: < 2.2e-16
predicted_values4 <- predict(model_3, newdata = test1)</pre>
# Step 4: Calculate the MSE on the test data
actual_values4 <- test1$Length</pre>
mse_test4 <- mean((actual_values4 - predicted_values4)^2)</pre>
mse_test
```

[1] 917.07

The best model with a lower mse is the model (quadratic) where Length is y and Age_squared is x + another variable Scale. the initial mse is 917.07 but the one for this new model is 487.00.