HW 7

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library(glmnet)

## Loading required package: Matrix

## Loading required package: foreach

## Loaded glmnet 2.0-16

library(ISLR)  
attach(College)

# Part A

set.seed(25)  
#randomize the test and train sets  
i <- sample(1:nrow(College), size=.5\*nrow(College))  
train <- College[i,]  
test <- College[-i,]  
mean(train$Apps)

## [1] 2825.686

mean(test$Apps)

## [1] 3177.139

# Part B

#OLS models with numeric predictors only  
trainmod1 <- lm(Apps ~ .-Private, data = train)  
#Compute mean prediction error on test set  
MSPE.test <- mean(((predict(trainmod1, newdata=test) - test$Apps))^2)  
MSPE.test

## [1] 1425733

mean.prediction.error.test <- sqrt(MSPE.test)  
mean.prediction.error.test

## [1] 1194.04

# Part C

#Scale predictors before running ridge regression  
X <- apply(College[3:ncol(College)], 2,   
 function(x) x/mean((x-mean(x))^2))  
Y <- as.matrix(College[,2])  
colnames(X) <- names(College)[3:ncol(College)]  
colnames(Y) <- names(College)[2]  
X.train.scaled <- X[i,]  
X.test.scaled <- X[-i,]  
#run the Ridge reression (alpha = 0), and use the cv.glmnet  
#function to simultaneously select the optimal lambda parameter  
ridge1 <- cv.glmnet(x = X.train.scaled, y = Y[i,],  
 family = "gaussian", alpha = 0)  
#Compute MSPE on test set  
MSPE.test.ridge <- mean(  
 ((predict(ridge1, newx = X.test.scaled, s = "lambda.min")  
 - Y[-i,]))^2  
 )  
MSPE.test.ridge

## [1] 2185850

mean.prediction.error.ridge <- sqrt(MSPE.test.ridge)  
mean.prediction.error.ridge

## [1] 1478.462

# Part D

#repeat part C with the lasso  
lasso1 <- cv.glmnet(x = X.train.scaled, y = Y[i,],  
 family = "gaussian", alpha = 1)  
#Compute MSPE on test set  
MSPE.test.lasso <- mean(  
 ((predict(lasso1, newx = X[-i,], s = "lambda.min")  
 - Y[-i,]))^2  
 )  
MSPE.test.lasso

## [1] 1472055

mean.prediction.error.lasso <- sqrt(MSPE.test.lasso)  
mean.prediction.error.lasso

## [1] 1213.283

# Part E

#Compute R^2 for each  
OLS <- summary(trainmod1)$r.squared  
ridge <- ridge1$glmnet.fit$dev.ratio[which(ridge1$glmnet.fit$lambda == ridge1$lambda.min)]  
lasso <- lasso1$glmnet.fit$dev.ratio[which(lasso1$glmnet.fit$lambda == lasso1$lambda.min)]  
R2 <- cbind(OLS,ridge,lasso)  
colnames(R2) <- c("OLS","ridge","lasso")  
R2

## OLS ridge lasso  
## [1,] 0.9234454 0.9102917 0.9223007

# Part F

The for the Lasso regression was comparable to that of the OLS model, and both were closer to 1 than that of the ridge model. This pattern was also observed for the mean squared prediction error across the three models, however across both the measure of fit () and prediction (MSPE) the OLS model performed the best.