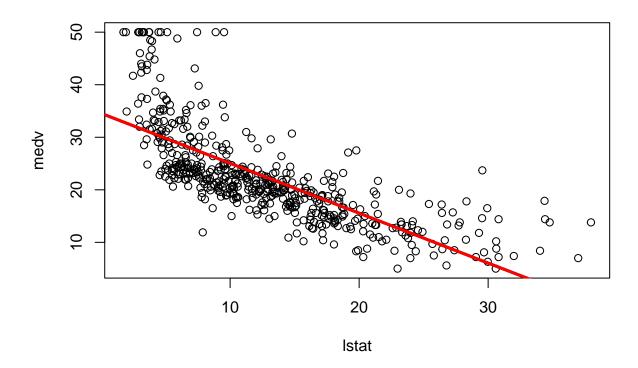
Lab 3.6

Jacob Thielemier

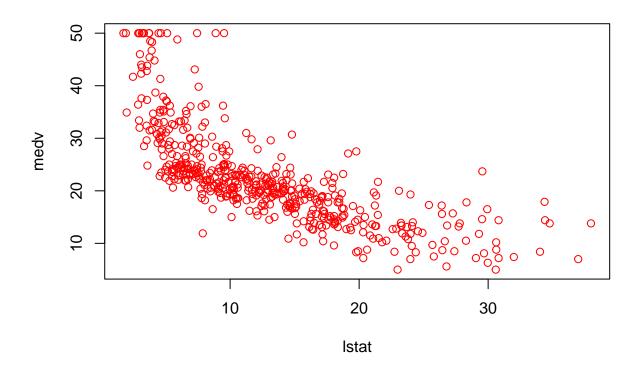
18 January 2024

```
#3.6.1#
library(MASS)
library(ISLR2)
## Warning: package 'ISLR2' was built under R version 4.3.2
## Attaching package: 'ISLR2'
## The following object is masked from 'package:MASS':
##
##
      Boston
#3.6.20
head(Boston)
##
       crim zn indus chas
                           nox
                                            dis rad tax ptratio lstat medv
                                 rm age
## 1 0.00632 18 2.31 0 0.538 6.575 65.2 4.0900 1 296
                                                          15.3 4.98 24.0
## 2 0.02731 0 7.07
                       0 0.469 6.421 78.9 4.9671 2 242
                                                          17.8 9.14 21.6
## 3 0.02729 0 7.07
                      0 0.469 7.185 61.1 4.9671 2 242
                                                          17.8 4.03 34.7
18.7 2.94 33.4
## 5 0.06905 0 2.18
                       0 0.458 7.147 54.2 6.0622 3 222
                                                          18.7 5.33 36.2
## 6 0.02985 0 2.18
                       0 0.458 6.430 58.7 6.0622 3 222
                                                         18.7 5.21 28.7
\#lm.fit \leftarrow lm(medv \sim lstat)
lm.fit <- lm(medv ~ lstat , data = Boston)</pre>
attach(Boston)
lm.fit <- lm(medv ~ lstat)</pre>
lm.fit
##
## Call:
## lm(formula = medv ~ lstat)
## Coefficients:
## (Intercept)
                    lstat
        34.55
                    -0.95
##
```

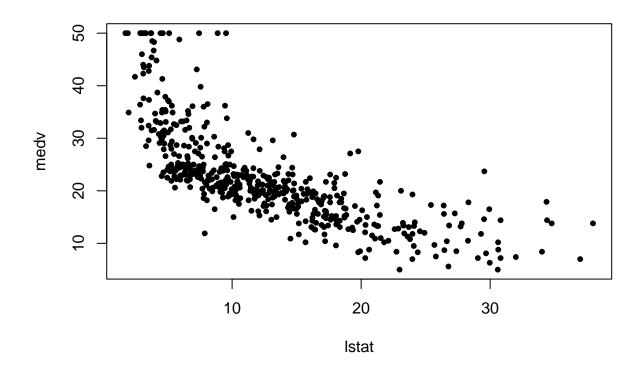
```
summary(lm.fit)
##
## Call:
## lm(formula = medv ~ lstat)
##
## Residuals:
              1Q Median
##
      Min
                               ЗQ
                                      Max
## -15.168 -3.990 -1.318
                            2.034 24.500
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 34.55384 0.56263 61.41
                                            <2e-16 ***
             -0.95005
                          0.03873 -24.53
                                            <2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 6.216 on 504 degrees of freedom
## Multiple R-squared: 0.5441, Adjusted R-squared: 0.5432
## F-statistic: 601.6 on 1 and 504 DF, p-value: < 2.2e-16
names(lm.fit)
## [1] "coefficients" "residuals"
                                       "effects"
                                                       "rank"
## [5] "fitted.values" "assign"
                                       "qr"
                                                       "df.residual"
                                                       "model"
## [9] "xlevels" "call"
                                       "terms"
coef(lm.fit)
## (Intercept)
                    lstat
## 34.5538409 -0.9500494
predict(lm.fit , data.frame(lstat = (c(5, 10, 15))), interval = "confidence")
##
         fit
## 1 29.80359 29.00741 30.59978
## 2 25.05335 24.47413 25.63256
## 3 20.30310 19.73159 20.87461
predict(lm.fit , data.frame(lstat = (c(5, 10, 15))), interval = "prediction")
         fit
                   lwr
## 1 29.80359 17.565675 42.04151
## 2 25.05335 12.827626 37.27907
## 3 20.30310 8.077742 32.52846
plot(lstat, medv)
abline(lm.fit)
abline(lm.fit, lwd =3)
abline(lm.fit, lwd =3, col = "red")
```



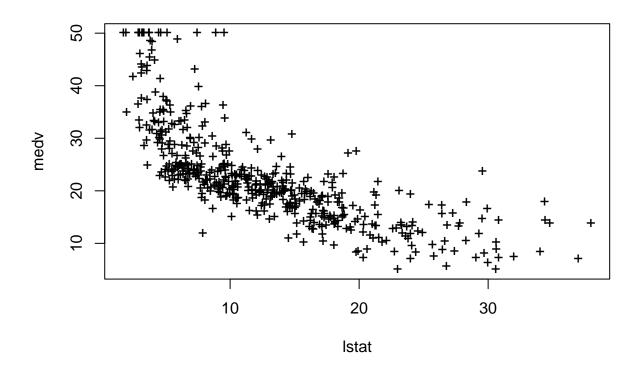
plot(lstat , medv , col = "red")



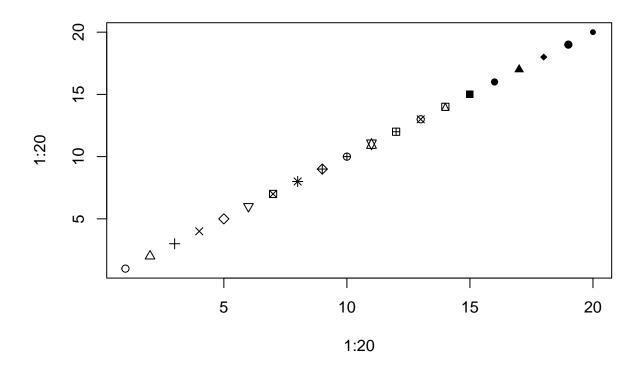
plot(lstat , medv , pch = 20)



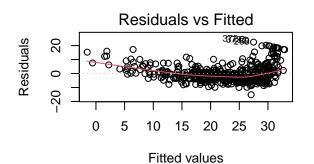
plot(lstat , medv , pch = "+")

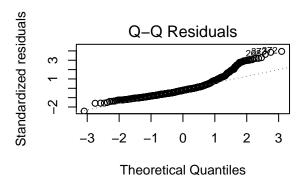


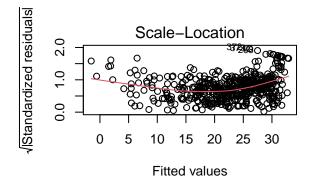
plot(1:20, 1:20, pch = 1:20)

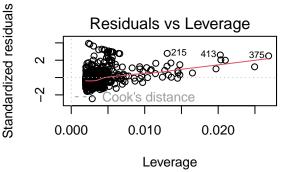


```
par(mfrow = c(2, 2))
plot(lm.fit)
```









```
plot(predict(lm.fit), residuals(lm.fit))
plot(predict(lm.fit), rstudent(lm.fit))

plot(hatvalues(lm.fit))
which.max(hatvalues(lm.fit))

## 375

#3.6.3#

lm.fit <- lm(medv ~ lstat + age , data = Boston)
summary(lm.fit)

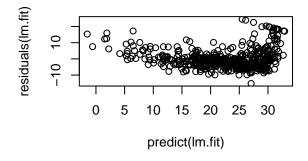
## ## Call:</pre>
```

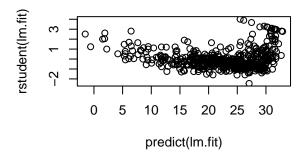
```
lm(formula = medv ~ lstat + age, data = Boston)
##
## Residuals:
       Min
                1Q
                   Median
                                3Q
                                       Max
##
  -15.981 -3.978
                   -1.283
                             1.968
                                    23.158
##
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 33.22276
                           0.73085 45.458 < 2e-16 ***
```

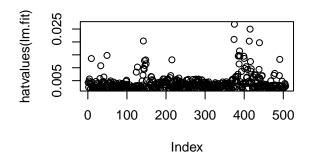
```
## 1stat
          -1.03207
                     0.04819 -21.416 < 2e-16 ***
           0.03454
                     0.01223 2.826 0.00491 **
## age
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 6.173 on 503 degrees of freedom
## Multiple R-squared: 0.5513, Adjusted R-squared: 0.5495
## F-statistic: 309 on 2 and 503 DF, p-value: < 2.2e-16
lm.fit \leftarrow lm(medv \sim ., data = Boston)
summary(lm.fit)
##
## Call:
## lm(formula = medv ~ ., data = Boston)
## Residuals:
      \mathtt{Min}
             1Q Median
                            3Q
## -15.1304 -2.7673 -0.5814
                       1.9414 26.2526
## Coefficients:
            Estimate Std. Error t value Pr(>|t|)
## (Intercept) 41.617270 4.936039 8.431 3.79e-16 ***
## crim
           ## zn
## indus
            ## chas
             2.839993
                     0.870007
                              3.264 0.001173 **
           -18.758022 3.851355 -4.870 1.50e-06 ***
## nox
## rm
            0.003611 0.013329 0.271 0.786595
## age
           ## dis
            ## rad
## tax
           ## ptratio
            -0.552019  0.050659 -10.897  < 2e-16 ***
## lstat
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 4.798 on 493 degrees of freedom
## Multiple R-squared: 0.7343, Adjusted R-squared: 0.7278
## F-statistic: 113.5 on 12 and 493 DF, p-value: < 2.2e-16
library(car)
## Warning: package 'car' was built under R version 4.3.2
## Loading required package: carData
## Warning: package 'carData' was built under R version 4.3.2
```

```
vif(lm.fit)
##
      crim
               zn
                    indus
                             chas
                                      nox
                                              rm
                                                     age
## 1.767486 2.298459 3.987181 1.071168 4.369093 1.912532 3.088232 3.954037
            tax ptratio
                            lstat
      rad
## 7.445301 9.002158 1.797060 2.870777
lm.fit1 <- lm(medv ~ . - age, data = Boston)</pre>
summary(lm.fit1)
##
## lm(formula = medv ~ . - age, data = Boston)
## Residuals:
      Min
              1Q Median
                               3Q
                                      Max
## -15.1851 -2.7330 -0.6116 1.8555 26.3838
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 41.525128 4.919684 8.441 3.52e-16 ***
            ## crim
## zn
              ## indus
             0.013451 0.062086 0.217 0.828577
## chas
              ## nox
            -18.485070 3.713714 -4.978 8.91e-07 ***
## rm
             3.681070 0.411230 8.951 < 2e-16 ***
                       0.192570 -7.825 3.12e-14 ***
## dis
            -1.506777
                       0.066627 4.322 1.87e-05 ***
## rad
              0.287940
             ## tax
## ptratio
            -0.934649
                       0.131653 -7.099 4.39e-12 ***
                      0.047669 -11.483 < 2e-16 ***
## 1stat
             -0.547409
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 4.794 on 494 degrees of freedom
## Multiple R-squared: 0.7343, Adjusted R-squared: 0.7284
## F-statistic: 124.1 on 11 and 494 DF, p-value: < 2.2e-16
lm.fit1 <- update(lm.fit, ~ . - age)</pre>
#3.6.4#
summary(lm(medv ~ lstat * age , data = Boston))
##
## lm(formula = medv ~ lstat * age, data = Boston)
## Residuals:
     Min
             1Q Median
                           3Q
## -15.806 -4.045 -1.333 2.085 27.552
```

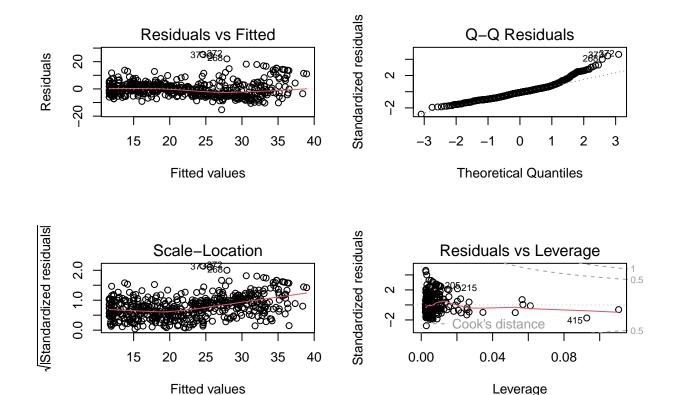
```
##
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 36.0885359 1.4698355 24.553 < 2e-16 ***
## lstat
             -0.0007209 0.0198792 -0.036
## age
                                           0.9711
             0.0041560 0.0018518
                                    2.244
## lstat:age
                                           0.0252 *
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 6.149 on 502 degrees of freedom
## Multiple R-squared: 0.5557, Adjusted R-squared: 0.5531
## F-statistic: 209.3 on 3 and 502 DF, p-value: < 2.2e-16
#3.6.5#
lm.fit2 <- lm(medv ~ lstat + I(lstat^2))</pre>
summary(lm.fit2)
##
## Call:
## lm(formula = medv ~ lstat + I(lstat^2))
##
## Residuals:
##
       Min
                1Q
                    Median
                                  3Q
                                         Max
## -15.2834 -3.8313 -0.5295
                              2.3095 25.4148
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 42.862007 0.872084 49.15
## lstat
             -2.332821
                         0.123803 -18.84
                                           <2e-16 ***
## I(lstat^2) 0.043547
                       0.003745
                                  11.63
                                          <2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 5.524 on 503 degrees of freedom
## Multiple R-squared: 0.6407, Adjusted R-squared: 0.6393
## F-statistic: 448.5 on 2 and 503 DF, p-value: < 2.2e-16
lm.fit <- lm(medv ~ lstat)</pre>
anova(lm.fit , lm.fit2)
## Analysis of Variance Table
##
## Model 1: medv ~ lstat
## Model 2: medv ~ lstat + I(lstat^2)
   Res.Df RSS Df Sum of Sq
                             F
                                     Pr(>F)
## 1
       504 19472
## 2
       503 15347 1
                    4125.1 135.2 < 2.2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```







plot(lm.fit2)



```
lm.fit5 <- lm(medv ~ poly(lstat , 5))
summary(lm.fit5)</pre>
```

```
##
## Call:
  lm(formula = medv ~ poly(lstat, 5))
##
## Residuals:
##
        Min
                  1Q
                       Median
                                     3Q
                                             Max
## -13.5433 -3.1039
                     -0.7052
                                2.0844
                                        27.1153
##
  Coefficients:
##
                    Estimate Std. Error t value Pr(>|t|)
##
                                 0.2318
                                        97.197
## (Intercept)
                     22.5328
                                                  < 2e-16
## poly(lstat, 5)1 -152.4595
                                  5.2148 -29.236
                                                  < 2e-16
## poly(lstat, 5)2
                     64.2272
                                  5.2148
                                         12.316
                                                  < 2e-16
## poly(lstat, 5)3
                    -27.0511
                                          -5.187 3.10e-07 ***
                                 5.2148
## poly(lstat, 5)4
                     25.4517
                                 5.2148
                                           4.881 1.42e-06 ***
## poly(lstat, 5)5
                    -19.2524
                                 5.2148
                                         -3.692 0.000247 ***
##
                   0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Signif. codes:
##
## Residual standard error: 5.215 on 500 degrees of freedom
## Multiple R-squared: 0.6817, Adjusted R-squared: 0.6785
## F-statistic: 214.2 on 5 and 500 DF, p-value: < 2.2e-16
```

```
summary(lm(medv ~ log(rm), data = Boston))
##
## lm(formula = medv ~ log(rm), data = Boston)
## Residuals:
       Min
               1Q Median
                               3Q
                                      Max
## -19.487 -2.875 -0.104
                            2.837 39.816
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) -76.488
                            5.028 -15.21
                                            <2e-16 ***
## log(rm)
                54.055
                            2.739
                                   19.73
                                            <2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 6.915 on 504 degrees of freedom
## Multiple R-squared: 0.4358, Adjusted R-squared: 0.4347
## F-statistic: 389.3 on 1 and 504 DF, p-value: < 2.2e-16
#3.6.6#
head(Carseats)
     Sales CompPrice Income Advertising Population Price ShelveLoc Age Education
## 1 9.50
                138
                        73
                                    11
                                              276
                                                    120
                                                              Bad 42
                                                             Good 65
## 2 11.22
                 111
                        48
                                    16
                                              260
                                                     83
                                                                             10
## 3 10.06
                                    10
                 113
                        35
                                              269
                                                     80
                                                           Medium 59
                                                                             12
## 4 7.40
                       100
                                              466
                                                     97
                                                           Medium 55
                                                                             14
                 117
                                     4
## 5 4.15
                 141
                        64
                                     3
                                              340
                                                    128
                                                              Bad 38
                                                                             13
## 6 10.81
                 124
                        113
                                    13
                                              501
                                                     72
                                                              Bad 78
                                                                             16
   Urban US
## 1
      Yes Yes
## 2
      Yes Yes
## 3
      Yes Yes
## 4
      Yes Yes
## 5
      Yes No
## 6
      No Yes
lm.fit <- lm(Sales ~ . + Income:Advertising + Price:Age, data = Carseats)</pre>
summary(lm.fit)
##
## lm(formula = Sales ~ . + Income:Advertising + Price:Age, data = Carseats)
## Residuals:
       Min
                1Q Median
                               3Q
## -2.9208 -0.7503 0.0177 0.6754 3.3413
## Coefficients:
```

```
##
                     Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                     6.5755654 1.0087470 6.519 2.22e-10 ***
## CompPrice
                   0.0929371 0.0041183 22.567 < 2e-16 ***
## Income
                   0.0108940 0.0026044 4.183 3.57e-05 ***
## Advertising
                   0.0702462 0.0226091 3.107 0.002030 **
                   0.0001592 0.0003679 0.433 0.665330
## Population
## Price
                    -0.1008064 0.0074399 -13.549 < 2e-16 ***
                   4.8486762 0.1528378 31.724 < 2e-16 ***
## ShelveLocGood
## ShelveLocMedium
                    1.9532620 0.1257682 15.531 < 2e-16 ***
## Age
                    ## Education
                    0.1401597 0.1124019
## UrbanYes
                                         1.247 0.213171
## USYes
                    -0.1575571 0.1489234 -1.058 0.290729
## Income: Advertising 0.0007510 0.0002784 2.698 0.007290 **
## Price:Age
                    0.0001068 0.0001333 0.801 0.423812
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 1.011 on 386 degrees of freedom
## Multiple R-squared: 0.8761, Adjusted R-squared: 0.8719
## F-statistic: 210 on 13 and 386 DF, p-value: < 2.2e-16
attach(Carseats)
contrasts(ShelveLoc)
         Good Medium
##
## Bad
           0
## Good
           1
## Medium
#3.6.7#
#LoadLibraries
#LoadLibraries()
LoadLibraries <- function() {</pre>
library(ISLR2)
library(MASS)
print("The libraries have been loaded.")
}
LoadLibraries
## function() {
## library(ISLR2)
## library(MASS)
## print("The libraries have been loaded.")
## }
LoadLibraries()
```

[1] "The libraries have been loaded."