3.6 Lab: Linear Regression

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3.6.1 Libraries

The **library()** function is used to load *libraries*, or groups of functions and data sets that are not included in teh base R distribution. Basic functions that perform least squares linear regression and other simple analyses come standard with the base distribution, but more exotic functions require additional libraries. Here we load the **MASS** package, which is a very large collection of data sets and functions. We also load the **ISLR** package, which includes the data sets associated with this book.

library(MASS)
library(ISLR)

Warning: package 'ISLR' was built under R version 3.4.4

If you receive an error message when loading any of these libraries, it likely indicates that the corresponding library has not yet been installed on your system. Some libraries, such as **MASS**, come with R and do not need to be separately installed on your computer. However, other packages, such as **ISLR** must be dowloaded the first time they are sued. This can be done directly from within R. For example, on a Windows system, select the **Install package** option under the **Packages** tab. After you select any mirror site, a list of available packages will appear. SSimply select the package you wish to install and R will automatically download the package. Alternatively, this can be done at the R command line via **install.packages("ISLR")**. This installation only needs to be done the first time you use a package. However, the **library()** function must be called each time you wish touse a given package.

3.6.2 Simple Linear Regression

The **MASS** library contains the **Boston** data set, which records **medv** (median house value) for 506 neighborhoods around Boston. We will seek to predict **medv** using 13 predictors, such as **rm** (average number of rooms per house), **age** (average age of houses), and **Istat** (percent of households with low socioeconomic status).

fix(Boston)
names(Boston)

```
## [1] "crim" "zn" "indus" "chas" "nox" "rm" "age"
## [8] "dis" "rad" "tax" "ptratio" "black" "lstat" "medv"
```

To find out more about the data set, we can type ?Boston.

We will start by using the Im() function to fit a simple linear regression model, with medv as the response and Istat as the predictor. The basic syntax is $Im(y\sim x, data)$, where y is the response, x is the predictor, and data is the data set in which these two variables are kept.

```
#lm.fit = lm(medv~lstat)
```

The command causes an error because R does not know where to find the variables **medv** and **Istat**. The next line tells R that the variables are in **Boston**. Alternatively, we can attach **Boston** to the workspace and then the first line would work fine.

```
lm.fit = lm(medv~lstat, Boston)
```

If we type **Im.fit**, some basic information about the model is output. For more detailed information, we can use **sumary(Im.fit)**. This gives us p-values and standard errors for the coefficients, as well as the R^2 statistic and F-statistic for the model.

```
lm.fit
```

```
##
## Call:
## lm(formula = medv ~ lstat, data = Boston)
##
## Coefficients:
## (Intercept) lstat
## 34.55 -0.95
```

```
summary(lm.fit)
```

```
##
## Call:
## lm(formula = medv ~ lstat, data = Boston)
##
## Residuals:
##
      Min
               10 Median
                               30
                                      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 ***
## lstat
## ---
## Signif. codes: 0 '***' 0.001 '**' 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
```

We can use the **names()** function in order to find out what other pieces of information are stored in **Im.fit**. Although we can extract these quantities by name–e.g. **Im.fit\$coefficients**–it is safer to use the extractor functions like **coef()** to access them.

```
names(lm.fit)
    [1] "coefficients" "residuals"
                                          "effects"
                                                          "rank"
##
##
    [5] "fitted.values" "assign"
                                          "qr"
                                                          "df.residual"
   [9] "xlevels"
##
                         "call"
                                          "terms"
                                                          "model"
coef(lm.fit)
                     lstat
## (Intercept)
   34.5538409 -0.9500494
```

In order to obtain a confidence interval for the coefficient estimates, we can use the **confint()** command. By default, this command returns the bounds of the 95% confidence interval.

```
confint(lm.fit)
```

```
## 2.5 % 97.5 %
## (Intercept) 33.448457 35.6592247
## lstat -1.026148 -0.8739505
```

The **predict()** function can be used to produce confidence intervals and prediction intervals for the prediction of **medv** for a given value of **Istat**. Again, the default is to calculate the 95% confidence or prediction intervals.

```
predict(lm.fit, data.frame(lstat=c(5,10,15)), interval='confidence')
```

```
## fit lwr upr
## 1 29.80359 29.00741 30.59978
## 2 25.05335 24.47413 25.63256
## 3 20.30310 19.73159 20.87461
```

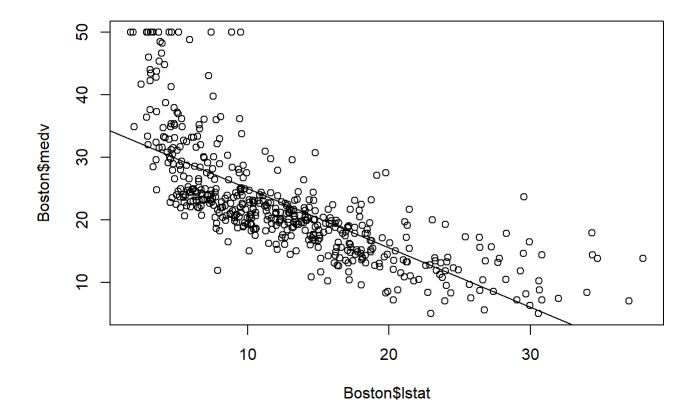
```
predict(lm.fit, data.frame(lstat=c(5,10,15)), interval='confidence')
```

```
## fit lwr upr
## 1 29.80359 29.00741 30.59978
## 2 25.05335 24.47413 25.63256
## 3 20.30310 19.73159 20.87461
```

For instance, the 95% confidence interval associated with a **Istat** value of 10 is (24.47, 25.63), and the 95% prediction interval is (12.828, 37.28). As expected, the confidence and prediction intervals are centered around the same point (a predicted value of 25.05 for **medv** when **Istat** equals 10), but the latter are substantially wider.

We will now plot **medv** and **lstat** along with the least squares regression line using the **plot()** and **abline()** functions.

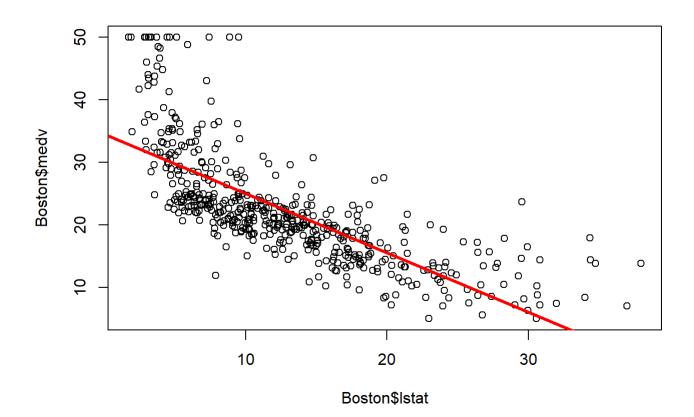
```
plot(x=Boston$lstat, y=Boston$medv)
abline(lm.fit)
```



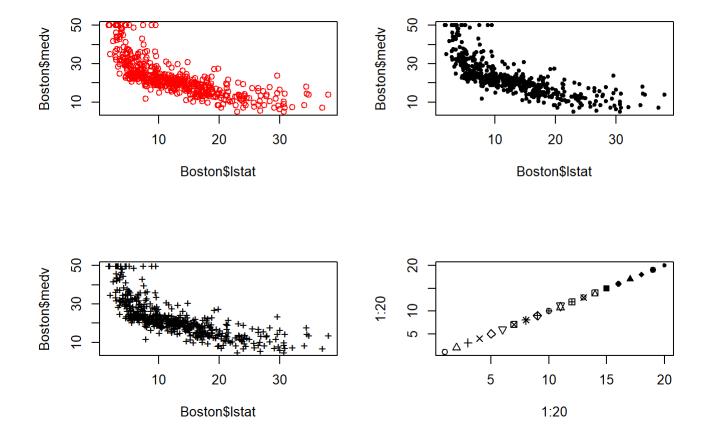
There is some evidence for non-linearity in the relationship between **Istat** and **medv**. We will explore this issue later in this lab.

The **abline()** function can be used to draw any line, not just the least squares regression line. To draw a line with intercept **a** and slope **b**, we type **abline(a,b)**. Below we experiment with some additional settings for plotting linenes and points. The **lwd=3** command causes teh width of the regression line to be increased by a factor of 3; this works for the **plot()** and **lines()** functions also. We can also use the **pch** option to create different plotting symbols.

```
plot(Boston$lstat, Boston$medv)
abline(lm.fit, lwd=3, col='red')
```

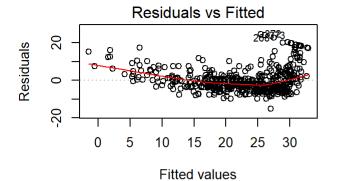


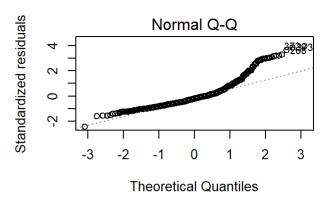
```
par(mfrow=c(2,2))
plot(Boston$lstat, Boston$medv, col='red')
plot(Boston$lstat, Boston$medv, pch=20)
plot(Boston$lstat, Boston$medv, pch='+')
plot(1:20, 1:20, pch=1:20)
```

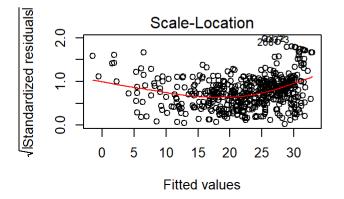


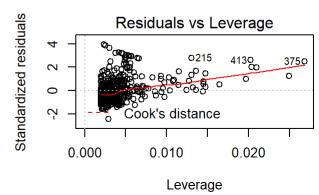
Next we examine some diagnostic plots, several of which were discussed in Section 3.3.3. Four diagnostic plots are automatically produced by applying the **plot()** function directly to the output from **Im()**. In general, this command will produce one plot at a time, and hitting *Enter* will generate the next plot. However, it is often convenient to view all four plots together. We can achieve this by using the **par()** function, which tells R to split the display screen into separate panels so that multiple plots can be viewed simultaneously. For example, **par(mfrow=c(2,2))** divides the plotting region into a 2 x 2 grid of panels.

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

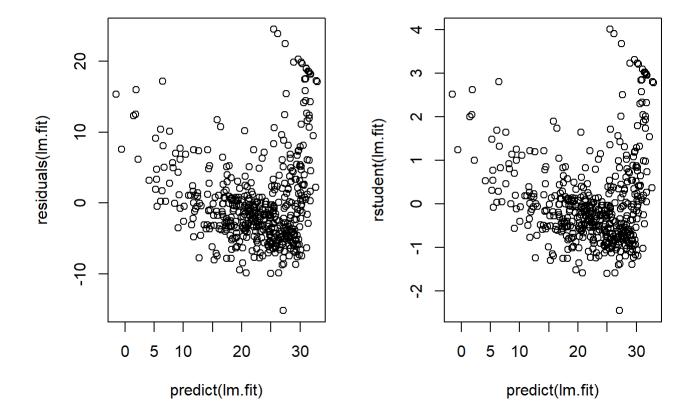






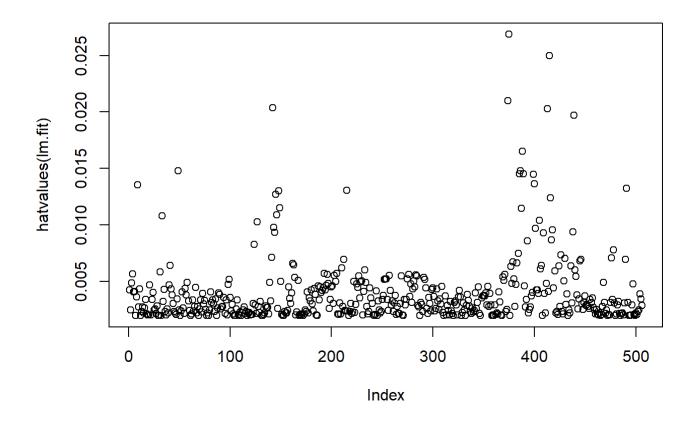


```
par(mfrow=c(1,2))
plot(predict(lm.fit), residuals(lm.fit))
plot(predict(lm.fit), rstudent(lm.fit))
```



On the basis of the residual plots, there is some evidence of non-linearity. Leverage statistics can be computed for any number of predictors using the **hatvalues()** function.

```
plot(hatvalues(lm.fit))
```



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

375 ## 375

The **which.max()** function identifies the index of the largest element of a vector. In this case, it tells us which observation has the largest leverage statistic.

3.6.3 Multiple Linear Regression

In order to fit a multiple linear regression model using least squares, we again use the **Im()** function. The syntax **Im(y~x1+x2+x3)** is used to fit a model with three predictors **x1**, **x2**, and **x3**. The **summary()** function now outputs the regression coefficients for all the predictors.

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

```
##
## Call:
## lm(formula = medv ~ lstat + age, data = Boston)
##
## Residuals:
##
       Min
                1Q Median
                                30
                                      Max
## -15.981 -3.978 -1.283
                             1.968 23.158
##
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
                          0.73085 45.458 < 2e-16 ***
## (Intercept) 33.22276
               -1.03207
                           0.04819 -21.416 < 2e-16 ***
## lstat
## age
                0.03454
                           0.01223
                                    2.826 0.00491 **
## ---
## 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
```

The **Boston** data set contains 13 variables, and so it would be cumbersome to have to type all of these in order to perform a regression using all of the predictors. Instead, we can use the following short-hand:

```
lm.fit = lm(medv~., data = Boston)
summary(lm.fit)
```

```
##
## Call:
## lm(formula = medv ~ ., data = Boston)
##
## Residuals:
##
      Min
               10 Median
                               30
                                      Max
  -15.595 -2.730
                   -0.518
                            1.777 26.199
##
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 3.646e+01 5.103e+00
                                      7.144 3.28e-12 ***
               -1.080e-01 3.286e-02 -3.287 0.001087 **
## crim
## zn
               4.642e-02 1.373e-02
                                      3.382 0.000778 ***
## indus
               2.056e-02 6.150e-02
                                      0.334 0.738288
## chas
               2.687e+00 8.616e-01
                                      3.118 0.001925 **
## nox
               -1.777e+01 3.820e+00 -4.651 4.25e-06 ***
               3.810e+00 4.179e-01
                                      9.116 < 2e-16 ***
## rm
## age
               6.922e-04 1.321e-02
                                      0.052 0.958229
               -1.476e+00 1.995e-01 -7.398 6.01e-13 ***
## dis
## rad
               3.060e-01 6.635e-02
                                      4.613 5.07e-06 ***
               -1.233e-02 3.760e-03 -3.280 0.001112 **
## tax
                                    -7.283 1.31e-12 ***
## ptratio
               -9.527e-01 1.308e-01
                                     3.467 0.000573 ***
## black
               9.312e-03 2.686e-03
## lstat
               -5.248e-01 5.072e-02 -10.347 < 2e-16 ***
## ---
                  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
##
## Residual standard error: 4.745 on 492 degrees of freedom
## Multiple R-squared: 0.7406, Adjusted R-squared:
## F-statistic: 108.1 on 13 and 492 DF,
                                        p-value: < 2.2e-16
```

We can access the individual components of a summary object by name (type >summary.Im to see what is available). Hence sumary(Im.fit)\$r.sq gives us the R^2 , and summary(Im.fit)\$sigma gives us the RSE. The vif() function, part of the car package, can be used to compute variance inflation factors. Most VIF's are low to moderate for this data. The car package is not part of the base R installation, so it must be downloaded the first time you use it via the install.packages option in R.

```
library(car)
## Warning: package 'car' was built under R version 3.4.4
vif(lm.fit)
##
       crim
                         indus
                                   chas
                                             nox
                                                                         dis
                  zn
                                                        rm
                                                                age
## 1.792192 2.298758 3.991596 1.073995 4.393720 1.933744 3.100826 3.955945
##
                 tax
                     ptratio
                                  black
                                           lstat
## 7.484496 9.008554 1.799084 1.348521 2.941491
```

What if we would like to perform a regression using all of the variables but one? For example, in the above regression output, **age** has a high p-value. So we may wish to run a regression excluding this predictor. The following syntax results in a regression using all predictors except **age**.

```
lm.fit1 = lm(medv~.-age, data = Boston)
summary(lm.fit1)
```

```
##
## Call:
## lm(formula = medv \sim . - age, data = Boston)
##
## Residuals:
##
       Min
                  10
                      Median
                                    30
                                            Max
## -15.6054 -2.7313 -0.5188
                                1.7601 26.2243
##
## Coefficients:
##
                 Estimate Std. Error t value Pr(>|t|)
## (Intercept) 36.436927
                           5.080119
                                      7.172 2.72e-12 ***
                -0.108006
                            0.032832 -3.290 0.001075 **
## crim
                                      3.404 0.000719 ***
## zn
                 0.046334
                           0.013613
## indus
                 0.020562
                            0.061433
                                      0.335 0.737989
## chas
                2.689026
                            0.859598
                                      3.128 0.001863 **
               -17.713540
                           3.679308 -4.814 1.97e-06 ***
## nox
                3.814394
                           0.408480
                                      9.338 < 2e-16 ***
## rm
                            0.190611 -7.757 5.03e-14 ***
## dis
                -1.478612
## rad
                0.305786
                            0.066089
                                     4.627 4.75e-06 ***
                           0.003755 -3.283 0.001099 **
                -0.012329
## tax
                -0.952211
                           0.130294 -7.308 1.10e-12 ***
## ptratio
## black
                0.009321
                            0.002678
                                      3.481 0.000544 ***
                -0.523852
                            0.047625 -10.999 < 2e-16 ***
## lstat
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 4.74 on 493 degrees of freedom
## Multiple R-squared: 0.7406, Adjusted R-squared: 0.7343
## F-statistic: 117.3 on 12 and 493 DF, p-value: < 2.2e-16
```

Alternatively, the **update()** function can be used.

```
lm.fit1 = update(lm.fit, ~.-age)
```

3.6.4 Interaction Terms

It is easy to include interaction terms in a linear model using the **Im()** function. The syntax **Istat:black** tells R to include an interaction term between **Istat** and **black**. The syntax **Istat*age** simultaneously includes **Istat**, **age**, and the interaction term **Istat** x **age** as predictors; it is a shorthand for **Istat+age+Istat:age**.

```
summary(lm(medv~lstat*age, data=Boston))
```

```
##
## Call:
## lm(formula = medv ~ lstat * age, data = Boston)
##
## Residuals:
##
      Min
               1Q Median
                               30
                                      Max
## -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 ***
              -1.3921168    0.1674555    -8.313    8.78e-16 ***
## lstat
## age
              -0.0007209 0.0198792 -0.036
                                              0.9711
## lstat:age 0.0041560 0.0018518
                                      2.244
                                              0.0252 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 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 Non-linear Transformations of the Predictors

The **Im()** function can also accommodate non-linear transformations of the predictors. For instance, given a predictor X, we can create a predictor X^2 using $I(X^2)$. The function I() is needed since the ^ has a special meaning in a formula; wrapping as we do allows the standard usage in R, which is to raise X to the power X0. We now perform a regression of X1 meaning in a formula; wrapping as we do allows the standard usage in R, which is to raise X3 to the power X3.

```
lm.fit2 = lm(medv~lstat + I(lstat^2), data = Boston)
summary(lm.fit2)
```

```
##
## Call:
## lm(formula = medv ~ lstat + I(lstat^2), data = Boston)
##
## Residuals:
##
        Min
                  10
                       Median
                                     30
                                             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
                                               <2e-16 ***
                                      -18.84
                                               <2e-16 ***
## lstat
               -2.332821
                           0.123803
## 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:
## F-statistic: 448.5 on 2 and 503 DF, p-value: < 2.2e-16
```

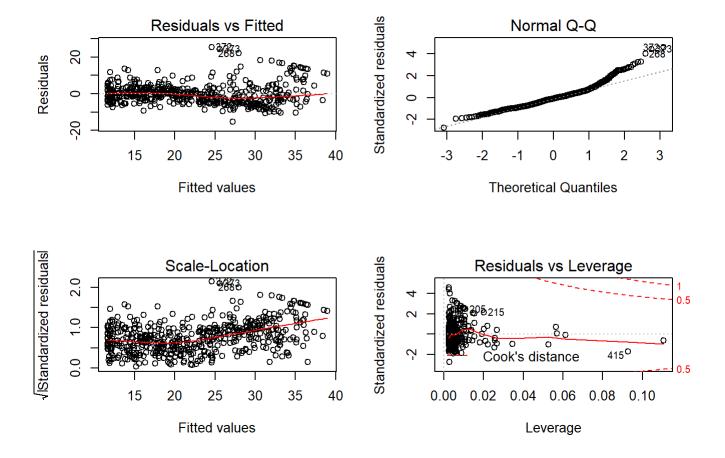
The near-zero p-value associated with the quadratic term suggests that it leads to an improved model. We use the **anova()** function to further quantify the extent to which the quadratic fit is superior to the linear fit.

```
lm.fit = lm(medv~lstat, data = Boston)
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
##
                                        Pr(>F)
## 1
        504 19472
        503 15347 1
                        4125.1 135.2 < 2.2e-16 ***
## 2
## ---
                   0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
```

Here Model 1 represents the linear submodel containing only one predictor, **Istat**, while Model 2 corresponds to the larger quadratic model that has two predictors, **Istat** and **Istat**². The **anova()** function performs a hypothesis test comparing the two models. The null hypothesis is that the two models fit the data equally well, and the alternative hypothesis is that the full model is superior. Here the F-statistic is 135 and the associated p-value is virtually zero. This provides very clear evidence that the model containing the **Istat**² predictor is far superior to the linear model. This is not suprising, since earlier we saw evidence for non-linearity in the relationship between **medv** and **Istat**. If we type

```
par(mfrow = c(2,2))
plot(lm.fit2)
```



then we see that when the Istat² term is included in the model, there is little discernible pattern in the residuals.

In order to create a cubic fit, we can include a predictor of the form **I(X^3)**. However, this approach can stat to get cumbersome for higher-order polynomials. A better approach involves using the **poly()** function to create the polynomial within **Im()**. For example, the following command produces a fifth-order polynomial fit:

```
lm.fit5 = lm(medv ~ poly(lstat, 5), data = Boston)
summary(lm.fit5)
```

```
##
## Call:
## lm(formula = medv ~ poly(lstat, 5), data = Boston)
##
## Residuals:
##
        Min
                  10
                       Median
                                    30
                                            Max
## -13.5433 -3.1039 -0.7052
                                       27.1153
                                2.0844
##
## Coefficients:
##
                    Estimate Std. Error t value Pr(>|t|)
                     22.5328
                                 0.2318 97.197 < 2e-16 ***
## (Intercept)
                                 5.2148 -29.236 < 2e-16 ***
## poly(lstat, 5)1 -152.4595
## poly(lstat, 5)2
                    64.2272
                                 5.2148 12.316 < 2e-16 ***
## poly(lstat, 5)3
                   -27.0511
                                 5.2148 -5.187 3.10e-07 ***
## 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 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 5.215 on 500 degrees of freedom
## Multiple R-squared: 0.6817, Adjusted R-squared:
## F-statistic: 214.2 on 5 and 500 DF, p-value: < 2.2e-16
```

This suggests that including including additional polynomial terms, up to fifth order, leads to an improvement in the model fit! However, further investigation of the data reveals that no polynomial terms beyond fifth order have significant p-values in a regression fit.

Of course, we are in no way restricted to using polynomial transformations of the predictors. Here we try a log transformation.

```
summary(lm(medv ~ log(rm), data = Boston))
```

```
##
## Call:
## lm(formula = medv \sim log(rm), data = Boston)
##
## Residuals:
##
       Min
                10 Median
                                30
                                       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 ***
                                      19.73
                                              <2e-16 ***
## log(rm)
                 54.055
                             2.739
## ---
## 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:
## F-statistic: 389.3 on 1 and 504 DF, p-value: < 2.2e-16
```

3.6.6 Qualitative Predictors

We will now examine the **Carseats** data, which is part of the **ISLR** library. We will attempt to predict **Sales** (child car seat sales) in 400 locations based on a number of predictors.

```
fix(Carseats)
names(Carseats)
```

```
## [1] "Sales" "CompPrice" "Income" "Advertising" "Population"
## [6] "Price" "ShelveLoc" "Age" "Education" "Urban"
## [11] "US"
```

Given a qualitative variable such as **Shelveloc**, R generates dummy variables automatically. Below we fit a multiple regression model that includes some interaction terms.

```
lm.fit = lm(Sales~.+Income:Advertising+Price:Age, data = Carseats)
summary(lm.fit)
```

```
##
## Call:
## lm(formula = Sales ~ . + Income:Advertising + Price:Age, data = Carseats)
##
## Residuals:
##
      Min
              10 Median
                             30
                                    Max
## -2.9208 -0.7503 0.0177 0.6754 3.3413
##
## Coefficients:
##
                      Estimate Std. Error t value Pr(>|t|)
                                         6.519 2.22e-10 ***
## (Intercept)
                     6.5755654 1.0087470
                     0.0929371  0.0041183  22.567  < 2e-16 ***
## CompPrice
## Income
                     0.0108940 0.0026044 4.183 3.57e-05 ***
## Advertising
                     0.0702462 0.0226091
                                          3.107 0.002030 **
## Population
                     0.0001592 0.0003679
                                          0.433 0.665330
## 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
## UrbanYes
                     0.1401597 0.1124019
                                         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
```

The **contrasts()** function returns the coding that R uses for the dummy variables.

contrasts(Carseats\$ShelveLoc)

```
## Good Medium
## Bad 0 0
## Good 1 0
## Medium 0 1
```

Use **?contrasts** to learn about other contrasts, and how to set them.

R has created a **ShelveLocGood** dummy variable that takes on a value of 1 if the shelving location is medium, and 0 otherwise. A bad shelving location corresponds to a zero for each of the two dummy variables. The fact that the coefficient for **ShelveLocGood** in the regression output is positive indicates that a good shelving location is associated with high sales (relative to a bad location). And **ShelveLocMedium** has a smaller positive coefficient, indicating that a medium shelving location leads to higher sales than a bad shelving location but lower sales than a good shelving location.

3.6.7 Writing Functions

As we have seen, R comes with many useful functions, and still more functions are available by way of R libraries. However, we will often be interested in performing an operation for which no function is available. In this setting, we may want to write our own functions. For instance, below we provide a simple function that reads in the **ISLR** and **MASS* libraries, called** LoadLibraries()**. Before we have created the function, R returns an error if we try to call it.

```
#LoadLibraries
```

```
#LoadLibraries()
```

We now create the function. Note that the + symbols are printed by R and should not be typed in. The { symbol informs R that multiple commands are about to be input. Hitting *Enter* after typing { will cause R to print the + symbol. We can then input as many commands as we wish, hitting *Enter* after each one. Finally the } symbol informs R that no further commands will be entered.

```
LoadLibraries=function(){
    library(ISLR)
    library(MASS)
    print('The libraries have been loaded.')
}
```

Note that when creating an R markdown sheet in R studio, there are not + signs but just a little whitespace.

Now if we type in **LoadLibraries**, R will tell us what is in the function.

```
LoadLibraries
```

```
## function(){
## library(ISLR)
## library(MASS)
## print('The libraries have been loaded.')
## }
```

If we call the function, the libraries are loaded in and the print statement is output.

```
LoadLibraries()
```

```
## [1] "The libraries have been loaded."
```