Homework 3

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Q1. Replicate Figure 7.11 using B-splines

a). Obtain the transformed data matrix for year and age:

```
library(ISLR)
#colnames(Wage)
#summary(Wage)
### a. obtain the transformed data matrix for year and age
library(splines)
ageM=bs(Wage$age,df=5, degree = 2,intercept = FALSE)
attr(ageM, "knots")
     25%
           50%
##
                 75%
## 33.75 42.00 51.00
dim(ageM)
## [1] 3000
yearM=bs(Wage$year,df=4,degree = 1,intercept = FALSE)
attr(yearM, "knots")
## 25% 50% 75%
## 2004 2006 2008
dim(yearM)
```

[1] 3000 4

year: To make the number of columns of the data matrix for year is 4, I used degree=1, which is actually a linear spline in the bs function with three uniform interior knots. According to the result, the three interior knots are 2004 (Q1), 2006 (median), and 2008 (Q3).

age: To make the number of columns of the data matrix for age is 5, I used degree=2, which is actually a quadratic spline in the bs function with three uniform interior knots as well. According to the result, the three interior knots are 33.75 (Q1), 42 (median), and 51 (Q3).

b). Construct the data matrix for f3:

```
### b. construct the data matrix for education
educationM=model.matrix(~education-1, data = Wage)[,-1]
dim(educationM)
```

```
## [1] 3000 4
```

The dimension of the data matrix is 3000×4 .

c). Column-combine to obtain a big regression data matrix:

[1] 3000 14

The dimension of the data matrix is 3000×14 .

d). Fit the big regression and obtained the estimated coefficients:

```
### d. fit the big regression
fit.bs=lm(wage ~ bs(year,df=4,degree = 1,intercept = FALSE)
          +bs(age,df=5, degree = 2,intercept = FALSE)
          +education, data=Wage)
summary(fit.bs)
##
## Call:
## lm(formula = wage ~ bs(year, df = 4, degree = 1, intercept = FALSE) +
##
       bs(age, df = 5, degree = 2, intercept = FALSE) + education,
##
       data = Wage)
##
## Residuals:
       Min
                  1Q
                       Median
                                    30
                                            Max
## -119.924 -19.627
                       -3.643 14.136 214.224
##
## Coefficients:
                                                    Estimate Std. Error t value
##
                                                                  5.322 8.769
## (Intercept)
                                                      46.667
## bs(year, df = 4, degree = 1, intercept = FALSE)1
                                                       2.002
                                                                   2.139
                                                                          0.936
## bs(year, df = 4, degree = 1, intercept = FALSE)2
                                                       6.713
                                                                  2.153 3.117
## bs(year, df = 4, degree = 1, intercept = FALSE)3
                                                        5.715
                                                                   2.251
                                                                           2.538
## bs(year, df = 4, degree = 1, intercept = FALSE)4
                                                       7.820
                                                                   2.369
                                                                           3.300
## bs(age, df = 5, degree = 2, intercept = FALSE)1
                                                      14.575
                                                                  7.481
                                                                          1.948
## bs(age, df = 5, degree = 2, intercept = FALSE)2
                                                      42.819
                                                                  4.787
                                                                           8.945
## bs(age, df = 5, degree = 2, intercept = FALSE)3
                                                      39.699
                                                                  5.466
                                                                          7.263
## bs(age, df = 5, degree = 2, intercept = FALSE)4
                                                      41.287
                                                                   6.405
                                                                           6.446
## bs(age, df = 5, degree = 2, intercept = FALSE)5
                                                                  10.835
                                                      15.030
                                                                          1.387
## education2. HS Grad
                                                      10.962
                                                                  2.430
                                                                           4.511
## education3. Some College
                                                                   2.562
                                                                          9.147
                                                      23.433
## education4. College Grad
                                                      38.272
                                                                   2.548 15.022
## education5. Advanced Degree
                                                                   2.761 22.641
                                                      62.518
##
                                                    Pr(>|t|)
## (Intercept)
                                                     < 2e-16 ***
## bs(year, df = 4, degree = 1, intercept = FALSE)1 0.349467
## bs(year, df = 4, degree = 1, intercept = FALSE)2 0.001842 **
## bs(year, df = 4, degree = 1, intercept = FALSE)3 0.011195 *
## bs(year, df = 4, degree = 1, intercept = FALSE)4 0.000977 ***
## bs(age, df = 5, degree = 2, intercept = FALSE)1 0.051494.
## bs(age, df = 5, degree = 2, intercept = FALSE)2
```

```
## bs(age, df = 5, degree = 2, intercept = FALSE)3 4.80e-13 ***
## bs(age, df = 5, degree = 2, intercept = FALSE)4 1.33e-10 ***
## bs(age, df = 5, degree = 2, intercept = FALSE)5 0.165485
## education2. HS Grad
                                                   6.69e-06 ***
## education3. Some College
                                                    < 2e-16 ***
## education4. College Grad
                                                    < 2e-16 ***
## education5. Advanced Degree
                                                    < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 35.16 on 2986 degrees of freedom
## Multiple R-squared: 0.293, Adjusted R-squared: 0.2899
## F-statistic: 95.2 on 13 and 2986 DF, p-value: < 2.2e-16
```

e). Compute the pointwise standard errors for f1,f2 and standard error for the estimates for different levels of education:

```
### e. compute the pointwise standard errors for f1, f2 on a grid
sigma=summary(fit.bs)$sigma
VarMatrix=solve(t(bMatrix)%*%bMatrix)*sigma^2
subM.year=VarMatrix[2:5,2:5]
yearLims=range(Wage$year)
year.grid=seq(from=yearLims[1], to=yearLims[2])
bsyeargrid=bs(year.grid,df=4,degree=1,intercept = FALSE)
pointstd.f1=sqrt(bsyeargrid%*%subM.year%*%t(bsyeargrid))
ageLims=range(Wage$age)
age.grid=seq(from=ageLims[1], to=ageLims[2])
subM.age=VarMatrix[6:10,6:10]
bsagegrid=bs(age.grid,df=5,degree=2, intercept = FALSE)
pointstd.f2=sqrt(bsagegrid%*%subM.age%*%t(bsagegrid))
subM.education=VarMatrix[c(1,11:14),c(1,11:14)]
stderr.education=sqrt(diag(subM.education))
stderr.education
##
        intercept
                          HS Grad
                                     Some College
                                                     College Grad Advanced Degree
##
         5.321959
                         2.429778
                                         2.561836
                                                        2.547726
                                                                        2.761246
pointstd.f1
                [,2]
                         [,3]
                                  [,4]
        [,1]
                                           [,5]
                                                    [,6]
          ## [1,]
## [2,]
          0 1.426247 1.574292 1.154400 1.247070 1.283325 1.268013
## [3,]
          0 1.574292 1.854125 1.696513 1.584369 1.534748 1.553651
          0 1.154400 1.696513 2.153265 1.692668 1.457938 1.554967
## [4.]
## [5,]
          0 1.247070 1.584369 1.692668 1.909949 1.871113 1.557113
## [6,]
          0 1.283325 1.534748 1.457938 1.871113 1.988932 1.868140
          0 1.268013 1.553651 1.554967 1.557113 1.868140 2.369380
## [7,]
View(pointstd.f2)
```

Here I created two sets of grid values for year and age respectively, and showed the result of pointwise standard error for f1 on that grid.

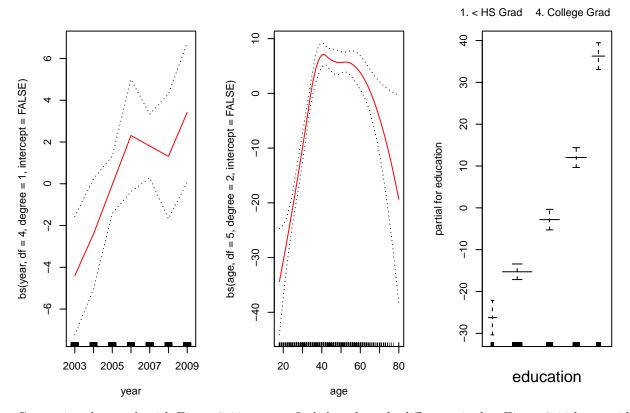
For education, the intercept is actually the coefficient for the base group (< HS Grad) and the standard error

for the estimates for different levels of education is shown above as well.

f). Produce a similar graph as Figure 7.11:

Loading required package: foreach

Loaded gam 1.20



Comparing the graph with Figure 7.11, we can find that the only difference is that Figure 7.11 has a wider ylim for both year and age. For example, in Figure 7.11, the ylim is from -30 to 30 while the ylim of my plot is just from -6 to 6. Except for that, this two graphs are almost the same.

Q2. Replicate Figure 7.11 using B-splines and backfitting approach

a). Write up the backfitting function and loop the backfitting approach for 100 times:

```
library(ISLR)
library(splines)
library(gam)
iter1=100
tol=1e-12
tol curr=1
year=Wage$year
age=Wage$age
education=Wage$education
wage=Wage$wage
#initialize all fits as zeor
y=matrix(0,nrow=3000,ncol=1)
x1=matrix(0,nrow=3000,ncol=4)
x2=matrix(0,nrow=3000,ncol=5)
x3=matrix(0,nrow=3000,ncol=4)
f0=lm(y^{-1})
f1=lm(y \sim x1)
f2=lm(y~x2)
f3=lm(y~x3)
#implement by residuals for 100 times or 1000 times
i=1
for (i in 1:iter1){
 f0.old=f0
 f1.old=f1
 f2.old=f2
 f3.old=f3
  M=cbind(fitted(f0),fitted(f1),fitted(f2),fitted(f3))
  newresponse=wage-fitted(f1.old)-fitted(f2.old)-fitted(f3.old)
  f0.old=lm(newresponse ~ 1)
  newresponse=wage-fitted(f0.old)-fitted(f2.old)-fitted(f3.old)
  f1.old=lm(newresponse ~ bs(year,df=4,degree = 1,intercept = FALSE))
  newresponse=wage-fitted(f0.old)-fitted(f1.old)-fitted(f3.old)
  f2.old=lm(newresponse ~ bs(age,df=5,degree=2,intercept = FALSE))
  newresponse=wage-fitted(f0.old)-fitted(f1.old)-fitted(f2.old)
  f3.old=lm(newresponse ~ education)
  M.old=cbind(fitted(f0.old),fitted(f1.old),fitted(f2.old),fitted(f3.old))
  tol_curr=sum(sqrt(colSums((M.old-M)^2)))/sum(sqrt((colSums(M^2))))
  if (tol_curr>tol){print(i)}
 f0=f0.old
  f1=f1.old
  f2=f2.old
  f3=f3.old
## [1] 1
## [1] 2
```

[1] 3

```
## [1] 4
    [1] 5
## [1] 6
## [1] 7
## [1] 8
#result shows that the fifth iteration can provide a good approximates
#summary(f0)
#summary(f1)
#summary(f2)
#summary(f3)
par(mfrow=c(1,3))
plot.Gam(f1,se=TRUE,col="indianred")
plot.Gam(f2,se=TRUE,col="indianred")
plot.Gam(f3,se=TRUE,col="indianred")
                                                                                          1. < HS Grad 4. College Grad
                                               10
                                                                                          4
     9
                                                                                         30
bs(year, df = 4, degree = 1, intercept = FALSE)
                                          bs(age, df = 5, degree = 2, intercept = FALSE)
                                               0
                                                                                         20
                                               -10
     ^{\circ}
                                                                                    partial for education
                                                                                         10
     0
                                               -20
                                                                                          0
     7
                                               -30
     4
                                                                                          -20
     9
                                               -40
                                                                                          -30
         2003
                2005
                        2007
                                2009
                                                             40
                                                                                                    education
```

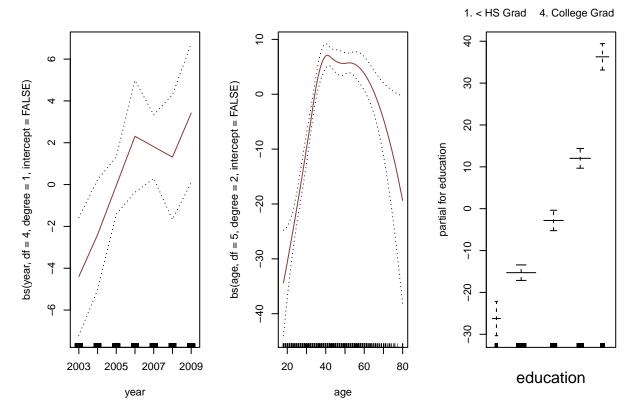
We can find that the new graph is exacly the same as what we obtained in Problem 1 (f).

b). Loop for 1000 times:

year

```
## [1] 1
## [1] 2
## [1] 3
## [1] 4
## [1] 5
## [1] 6
## [1] 7
## [1] 8
```

age



When the iteration times increased to 1000 times, we still get the exactly same graph comparing to the graph we obtained in Problem 1 (f).

c). How many iteration do we need to get a good approximates?

In part a) and b), the code I wrote will print each i where the current ratio after this i^{th} iteration is still larger than the stop criterion 10^{-12} we set at the beginning. And if we check the result, we will find that just after 9 iteration, we can obtain a good approximates to what we obtained in Problem 1 (f).

Q3. Using backfitting for the additive logistic regression model.

a). Obtain the transformed data matrix:

```
library(ISLR)
library(splines)
library(gam)
Wage.new=subset(Wage, education != "1. < HS Grad")
### a. the transformed data matrix for age using B-Splines
year.new=Wage.new$year
age.new=Wage.new$age
ageM.new=bs(age.new,df=5,degree=2,intercept = FALSE)
dim(ageM.new)</pre>
```

```
## [1] 2732 5
attr(ageM.new,"knots")
## 25% 50% 75%
```

Again, I used three interior knots and put degree=2 to get the transformed data matrix for age.

b). Construct the data matrix for f3:

```
### b. the data matrix for f3
education.new=Wage.new$education
educationM.new=model.matrix(~education-1, data=Wage.new)[,-c(1,2)]
dim(educationM.new)
```

[1] 2732 3

34 42 51

c). Get the big regression data matrix:

```
## [1] 2732 10
```

The dimension of this matrix is 2732×10 since we remove data points whose education level is less than a high school education.

d) and e). Fit the additive logistic model using IRLS:

```
### d. fit the additive logistic model using IRLS
dummywage=matrix(0,nrow=length(Wage.new$wage))
for (k in 1:length(dummywage)){
   if (Wage.new$wage[k] > 250){dummywage[k]=1}}
}
wage.new=Wage.new$wage
### new y is the dummy variable of wage
yhat=mean(dummywage)
m=length(dummywage)
delta=1e-12
```

```
iter=100
alpha=log(yhat/(1-yhat))
beta=c(alpha,rep(0,ncol(bMatrix.new)-1))
i = 0
X=bMatrix.new
while (currtol>delta && i<iter){
     i=i+1
     beta old=beta
     eta=X%*%beta_old
     p=plogis(eta)
     weight=p*(1-p)
     W=matrix(0,nrow=m,ncol=m)
     for (k in 1:m){
           W[k,k]=weight[k]
     z=eta+(dummywage-p)/weight
     beta_old=solve(t(X)%*%W%*%X)%*%(t(X)%*%(W%*%z))
     diff=beta_old-beta
     numerator = sqrt(sum((diff[2]*X[,2])^2)) + sqrt(sum(((X[,3:7])*%diff[3:7]))^2)) + sqrt(sum(((X[,8:10])*%diff[3:7]))^2)) + sqrt(sum(((X[,8:10])*(Sum(((X[,8:10])))))) + sqrt(sum(((X[,8:10])))) + sqrt(sum(((X[,8:10]))))) + sqrt(sum(((X[,8:10])))) + sqrt(sum((X[,8:10]))) + sqrt(sum
     currtol=numerator/denom
     beta=beta old
rownames(beta)=c("intercept", "year", "age.1", "age.2", "age.3", "age.4", "age.5",
                                                   "Some College", "College Grad", "Advanced Degree")
beta
##
                                                                                [,1]
                                                      -56.18403548
## intercept
## year
                                                             0.02384616
## age.1
                                                              0.54231156
## age.2
                                                           3.88064848
## age.3
                                                           2.93022493
## age.4
                                                           4.45462754
## age.5
                                                             0.62525810
## Some College
                                                              0.78357792
## College Grad
                                                              1.82655432
## Advanced Degree
                                                              3.00027652
Weight.final=W
```

After fitting the data using the IRLS agorithm, the estimated coefficients are shown above.

f). Obtain pointwise standard errors for year and age, and standard error for education:

```
### e. Compute std error
CovM=solve(t(bMatrix.new)%*%W%*%bMatrix.new)
yearLims.new=range(Wage.new$year)
year.grid=seq(from=yearLims.new[1], to=yearLims.new[2])
hyear=as.matrix(year.grid)
f1.irls.std=sqrt(hyear%*%CovM[2,2]%*%t(hyear))
f1.irls.std
```

```
[,2]
                              [,3]
##
            [,1]
                                       [,4]
                                                 [,5]
                                                          [,6]
## [1.] 115.9541 115.9830 116.0119 116.0409 116.0698 116.0987 116.1276
## [2,] 115.9830 116.0119 116.0409 116.0698 116.0987 116.1277 116.1566
## [3,] 116.0119 116.0409 116.0698 116.0988 116.1277 116.1566 116.1856
## [4,] 116.0409 116.0698 116.0988 116.1277 116.1567 116.1856 116.2145
## [5,] 116.0698 116.0987 116.1277 116.1567 116.1856 116.2146 116.2435
## [6,] 116.0987 116.1277 116.1566 116.1856 116.2146 116.2435 116.2724
## [7,] 116.1276 116.1566 116.1856 116.2145 116.2435 116.2724 116.3014
ageLims.new=range(Wage.new$age)
age.grid=seq(from=ageLims.new[1], to=ageLims.new[2])
hage=bs(age.grid,df=5,degree=2,intercept = FALSE)
f2.irls.std=sqrt(hage%*%CovM[3:7,3:7]%*%t(hage))
View(f2.irls.std)
education.irls.std=rep(0,4)
for (i in 1:4){
  if (i==1){education.irls.std[i]=sqrt(CovM[1,1])}
  else {education.irls.std[i]=sqrt(CovM[i+6,i+6])}
education.irls.std
```

0.4764680

[1] 116.1568980

0.5886856

0.4987915

g). Plot figures:

```
### f. obtain the graph
par(mfrow=c(1,3))
year.pred=beta[2]*year.grid-47.83
newhyear=as.matrix(year.grid-2006)
stdnew.year=sqrt(CovM[2,2])*sqrt(diag(newhyear%*%t(newhyear)))
plot(year.grid,year.pred,type="l",col="green", ylim = c(-2,2))
lines(year.grid,year.pred+2*stdnew.year,lty=2)
lines(year.grid,year.pred-2*stdnew.year,lty=2)
newhage=bs(age.grid,df=5,degree=2,intercept = FALSE)
age.pred=newhage%*%beta[3:7]-3.0044
hnew.age=scale(bs(age.grid,df=5, degree=2,intercept = FALSE),scale=FALSE)
stdnew.age=sqrt(diag(hnew.age%*%CovM[3:7,3:7]%*%t(hnew.age)))
plot(age.grid,age.pred,type="1",col="green",ylim = c(-4,4))
lines(age.grid,age.pred-2*stdnew.age,lty=2)
lines(age.grid,age.pred+2*stdnew.age,lty=2)
BIGM=as.matrix(data.frame(matrix(1,nrow=dim(ageM.new)[1]),
                          scale(year.new,scale=FALSE),
                          scale(ageM.new,scale = FALSE),educationM.new))
CovM.new=solve(t(BIGM)%*%W%*%BIGM)
stdnew.education=rep(0,4)
for (i in 1:4){
  if (i==1){stdnew.education[i]=sqrt(CovM.new[i,i])}
  else {stdnew.education[i]=sqrt(CovM.new[i+6,i+6])}
}
level=c(1,2,3,4)
coef = c(-0.7799, beta[8:10])
```

```
lower=coef-2*stdnew.education
upper=coef+2*stdnew.education
plot(level,coef,type="p",col="green", ylim=c(-10,10))
lines(level,lower,lty=2, type="p")
lines(level,upper,lty=2,type="p")
                                                                            10
                                        2
                                                                            2
year.pred
                                    age.pred
                                                                                              0
                                                                        coef
                                        0
                                                                            5
    7
                                        7
                                                                            -10
    7
                                        4
                            2009
                                                                 80
       2003
              2005
                     2007
                                             20
                                                   40
                                                          60
                                                                                1.0
                                                                                       2.0
                                                                                              3.0
                                                                                                     4.0
                year.grid
                                                    age.grid
                                                                                          level
```

For part (f), we centered our data matrix and get the above figure and fixed the prediction of year, age and education by using the intercept information I got when I first applied the backfitting algorithm.

The results shown that it is very close to the Figure 7.14.

h) and i). Using weighted backfitting:

```
### h&i. IRLS & f. plot a figure similar to Figure 7.14
## set initial intercept and f1,f2,f3
alpha.irls=log(yhat/(1-yhat))
n=length(dummywage)
y.irls=matrix(0,nrow=n,ncol=1)
x1.irls=matrix(0,nrow=n,ncol=1)
x2.irls=matrix(0,nrow=n,ncol=5)
x3.irls=matrix(0,nrow=n,ncol=3)
\#f0.irls=lm(y.irls~1)
f1.irls=lm(y.irls ~x1.irls)
f2.irls=lm(y.irls~x2.irls)
f3.irls=lm(y.irls~x3.irls)
#implement by residuals for 100 times or 1000 times
j=1
itertimes=100
currtol.irls=1
```

```
delta.irls=1e-12
for (j in 1:itertimes){
  alpha.old=alpha.irls
  f1.old=f1.irls
  f2.old=f2.irls
  f3.old=f3.irls
  M=cbind(fitted(f1.irls),fitted(f2.irls),fitted(f3.irls))
  eta=alpha.irls+fitted(f1.old)+fitted(f2.old)+fitted(f3.old)
  p=plogis(eta)
  weight=p*(1-p)
  z=eta+(dummywage-p)/(p*(1-p))
  newresponse=z-fitted(f1.old)-fitted(f2.old)-fitted(f3.old)
  f0.old=lm(newresponse~1, weights = weight)
  alpha.old=f0.old$coefficients
  newresponse=z-fitted(f0.old)-fitted(f2.old)-fitted(f3.old)
  f1.old=lm(newresponse ~ year.new, weights = weight)
  newresponse=z-fitted(f0.old)-fitted(f1.old)-fitted(f3.old)
  f2.old=lm(newresponse ~ bs(age.new,df=5,degree=2,intercept = FALSE),weights = weight)
  newresponse=z-fitted(f0.old)-fitted(f1.old)-fitted(f2.old)
  f3.old=lm(newresponse ~ education.new,weights = weight)
  M.old=cbind(fitted(f1.old),fitted(f2.old),fitted(f3.old))
  currtol.irls=sum(sqrt(colSums((M.old-M)^2)))/sum(sqrt((colSums(M^2))))
  if (currtol.irls>delta.irls){print(j)}
  alpha.irls=alpha.old
  f1.irls=f1.old
  f2.irls=f2.old
  f3.irls=f3.old
}
## [1] 1
## [1] 2
## [1] 3
## [1] 4
## [1] 5
## [1] 6
## [1] 7
## [1] 8
## [1] 9
## [1] 10
summary(f1.irls)
##
## lm(formula = newresponse ~ year.new, weights = weight)
##
## Weighted Residuals:
##
       Min
                1Q Median
                                3Q
                                       Max
## -0.4236 -0.1916 -0.0946 -0.0730 16.6973
## Coefficients:
```

```
Estimate Std. Error t value Pr(>|t|)
## (Intercept) -47.82962 109.62531 -0.436
                                               0.663
                                               0.663
## year.new
                 0.02385
                            0.05465
                                     0.436
##
## Residual standard error: 0.948 on 2730 degrees of freedom
## Multiple R-squared: 6.973e-05, Adjusted R-squared: -0.0002965
## F-statistic: 0.1904 on 1 and 2730 DF, p-value: 0.6626
summary(f2.irls)
##
## Call:
## lm(formula = newresponse ~ bs(age.new, df = 5, degree = 2, intercept = FALSE),
       weights = weight)
##
## Weighted Residuals:
      Min
                1Q Median
                                3Q
## -0.4236 -0.1916 -0.0946 -0.0730 16.6973
## Coefficients:
                                                       Estimate Std. Error t value
                                                                    4.4226 -0.679
## (Intercept)
                                                        -3.0044
## bs(age.new, df = 5, degree = 2, intercept = FALSE)1
                                                         0.5423
                                                                    5.1135
                                                                             0.106
## bs(age.new, df = 5, degree = 2, intercept = FALSE)2
                                                                    4.3381
                                                                             0.895
                                                         3.8806
## bs(age.new, df = 5, degree = 2, intercept = FALSE)3
                                                         2.9302
                                                                    4.4763
                                                                             0.655
## bs(age.new, df = 5, degree = 2, intercept = FALSE)4
                                                         4.4546
                                                                    4.4250
                                                                              1.007
## bs(age.new, df = 5, degree = 2, intercept = FALSE)5
                                                                    5.2017
                                                                             0.120
                                                         0.6253
                                                       Pr(>|t|)
## (Intercept)
                                                           0.497
## bs(age.new, df = 5, degree = 2, intercept = FALSE)1
                                                           0.916
## bs(age.new, df = 5, degree = 2, intercept = FALSE)2
                                                           0.371
## bs(age.new, df = 5, degree = 2, intercept = FALSE)3
                                                           0.513
## bs(age.new, df = 5, degree = 2, intercept = FALSE)4
                                                           0.314
## bs(age.new, df = 5, degree = 2, intercept = FALSE)5
                                                           0.904
## Residual standard error: 0.9487 on 2726 degrees of freedom
## Multiple R-squared: 0.004655,
                                    Adjusted R-squared:
## F-statistic: 2.55 on 5 and 2726 DF, p-value: 0.02608
summary(f3.irls)
##
## Call:
## lm(formula = newresponse ~ education.new, weights = weight)
##
## Weighted Residuals:
##
                1Q Median
                                3Q
      Min
## -0.4236 -0.1916 -0.0946 -0.0730 16.6973
##
## Coefficients:
                                   Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                                    -0.7799
                                                0.4255 -1.833 0.066917 .
## education.new3. Some College
                                     0.7836
                                                0.5580
                                                        1.404 0.160362
## education.new4. College Grad
                                     1.8266
                                                0.4729
                                                         3.863 0.000115 ***
## education.new5. Advanced Degree
                                     3.0003
                                                0.4514
                                                         6.647 3.6e-11 ***
```

```
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.9483 on 2728 degrees of freedom
                                            Adjusted R-squared: 0.02516
## Multiple R-squared: 0.02623,
## F-statistic: 24.5 on 3 and 2728 DF, p-value: 1.223e-15
par(mfrow=c(1,3))
plot.Gam(f1.irls,se=TRUE,col="palegreen3")
plot.Gam(f2.irls,se=TRUE,col="palegreen3")
plot.Gam(f3.irls,se=TRUE,col="palegreen3")
                                                                                 2. HS Grad
                                                                                             5. Advanced Degre
    0.4
                                         2
                                    bs(age.new, df = 5, degree = 2, intercept = FALSE)
    0.2
                                                                         partial for education.new
                                         0
partial for year.new
    0.0
                                                                              0
                                         2
    -0.2
                                                                              ī
                                         -10
       2003
              2005
                     2007
                            2009
                                                           60
                                                                  80
                                              20
                                                     40
                                                                                    education.new
                year.new
                                                     age.new
```

First, we can find that after 11 iterations we can actually get a good approximates comparing to what we obtained in part e). And the figure is quite close to Figure 7.14 and what we got in part (f).