Assignment3

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R Markdown

This is an R Markdown document. Markdown is a simple formatting syntax for authoring HTML, PDF, and MS Word documents. For more details on using R Markdown see http://rmarkdown.rstudio.com.

When you click the **Knit** button a document will be generated that includes both content as well as the output of any embedded R code chunks within the document. You can embed an R code chunk like this:

```
redwine = read.csv("redwine.csv")
redwine final_quality <- with (ifelse (quality > mean (quality), 1, 0), data=redwine)
set.seed(1)
glm.fit <- glm(final_quality ~ .-quality, data=redwine,family="binomial")</pre>
summary(glm.fit)
##
## Call:
  glm(formula = final_quality ~ . - quality, family = "binomial",
##
       data = redwine)
##
  Deviance Residuals:
##
       Min
                 1Q
                      Median
                                    3Q
                                            Max
   -3.4025
            -0.8387
                      0.3105
                                0.8300
                                         2.3142
##
##
## Coefficients:
##
                          Estimate Std. Error z value Pr(>|z|)
## (Intercept)
                         42.949948
                                     79.473979
                                                 0.540 0.58890
                                      0.098483
                                                 1.381 0.16736
## fixed.acidity
                          0.135980
## volatile.acidity
                          -3.281694
                                      0.488214
                                                -6.722 1.79e-11 ***
## citric.acid
                          -1.274347
                                      0.562730
                                                -2.265
                                                        0.02354 *
## residual.sugar
                          0.055326
                                      0.053770
                                                 1.029
                                                        0.30351
## chlorides
                          -3.915713
                                      1.569298
                                                -2.495
                                                        0.01259 *
## free.sulfur.dioxide
                          0.022220
                                      0.008236
                                                 2.698 0.00698 **
## total.sulfur.dioxide
                         -0.016394
                                      0.002882
                                                -5.688 1.29e-08 ***
                         -50.932385
## density
                                     81.148745
                                                -0.628
                                                        0.53024
## pH
                          -0.380608
                                      0.720203
                                                -0.528
                                                        0.59717
## sulphates
                           2.795107
                                      0.452184
                                                 6.181 6.36e-10 ***
## alcohol
                           0.866822
                                      0.104190
                                                 8.320 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
   (Dispersion parameter for binomial family taken to be 1)
##
##
       Null deviance: 2209.0 on 1598
                                        degrees of freedom
## Residual deviance: 1655.6 on 1587
                                        degrees of freedom
## AIC: 1679.6
## Number of Fisher Scoring iterations: 4
```

```
train <- sample(dim(redwine)[1], dim(redwine)[1] / 2)</pre>
fit.glm <- glm(final_quality ~ .-quality, data = redwine, family = "binomial", subset = train)
summary(fit.glm)
##
## Call:
## glm(formula = final_quality ~ . - quality, family = "binomial",
##
       data = redwine, subset = train)
##
## Deviance Residuals:
##
      Min
                10 Median
                                  3Q
                                          Max
                                       2.1113
## -3.0723 -0.9083 0.3579 0.8787
##
## Coefficients:
                         Estimate Std. Error z value Pr(>|z|)
##
                       -59.614569 103.475941 -0.576 0.564534
## (Intercept)
## fixed.acidity
                        -0.014417
                                   0.127280 -0.113 0.909816
                                   0.642672 -3.400 0.000673 ***
                        -2.185291
## volatile.acidity
## citric.acid
                        -0.967160
                                   0.788819 -1.226 0.220166
## residual.sugar
                        -0.010555 0.070520 -0.150 0.881017
                        -6.702735 2.234080 -3.000 0.002698 **
## chlorides
                         0.022355 0.011445 1.953 0.050786 .
## free.sulfur.dioxide
## total.sulfur.dioxide -0.017249 0.004164 -4.142 3.44e-05 ***
## density
                      58.890929 105.587445 0.558 0.577018
## pH
                        -2.139387 0.973935 -2.197 0.028046 *
                                              4.878 1.07e-06 ***
## sulphates
                         3.236184
                                    0.663447
## alcohol
                         0.827697
                                   0.137117 6.036 1.58e-09 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##
       Null deviance: 1106.12 on 798 degrees of freedom
## Residual deviance: 868.78 on 787 degrees of freedom
## AIC: 892.78
##
## Number of Fisher Scoring iterations: 4
probs <- predict(fit.glm, newdata = redwine[-train, ], type = "response")</pre>
pred.glm <- rep(0, length(probs))</pre>
pred.glm[probs > 0.5] <- 1</pre>
mean(pred.glm != redwine[-train, ]$final_quality)
## [1] 0.23125
boot.fn <- function(data, index) {</pre>
   fit <- glm(final_quality ~ .-quality, data = data, family = "binomial", subset = index)
   return (coef(fit))
}
library(boot)
boot(redwine, boot.fn, 1000)
##
```

ORDINARY NONPARAMETRIC BOOTSTRAP

```
##
##
## Call:
## boot(data = redwine, statistic = boot.fn, R = 1000)
##
## Bootstrap Statistics :
##
           original
                           bias
                                    std. error
## t1*
        42.94994813 -4.4614677337 84.419963130
## t2*
         0.13598034 -0.0025725162 0.103200422
## t3*
        -3.28169367 -0.0582294814
                                   0.529453903
## t4*
        -1.27434734 -0.0461774161
                                   0.589334738
## t5*
         0.05532602 -0.0037607448
                                   0.065942942
                                   1.788169423
## t6*
        -3.91571291 -0.1295325690
## t7*
         0.02222037 0.0002795740
                                   0.008217903
## t8*
        -0.01639392 -0.0002373653
                                   0.003022671
## t9*
       -50.93238519 4.5368754895 86.128740298
## t10* -0.38060751 -0.0182062730 0.737308577
## t11*
        2.79510651 0.0724327547
                                   0.547146073
## t12*
         fit.glm <- glm(final_quality ~ .-quality, data = redwine, family = "binomial")
summary(fit.glm)
##
## Call:
## glm(formula = final_quality ~ . - quality, family = "binomial",
      data = redwine)
##
## Deviance Residuals:
##
                10
                    Median
      Min
                                  3Q
                                          Max
## -3.4025 -0.8387
                     0.3105
                              0.8300
                                       2.3142
##
## Coefficients:
##
                         Estimate Std. Error z value Pr(>|z|)
## (Intercept)
                        42.949948 79.473979
                                              0.540 0.58890
## fixed.acidity
                                    0.098483
                                               1.381 0.16736
                         0.135980
## volatile.acidity
                        -3.281694
                                    0.488214 -6.722 1.79e-11 ***
                                    0.562730 -2.265 0.02354 *
## citric.acid
                        -1.274347
## residual.sugar
                         0.055326
                                    0.053770
                                              1.029 0.30351
## chlorides
                        -3.915713
                                    1.569298 -2.495 0.01259 *
## free.sulfur.dioxide
                         0.022220
                                    0.008236
                                              2.698 0.00698 **
## total.sulfur.dioxide -0.016394
                                    0.002882 -5.688 1.29e-08 ***
## density
                       -50.932385
                                   81.148745 -0.628 0.53024
## pH
                        -0.380608
                                    0.720203 -0.528 0.59717
                                    0.452184
                                               6.181 6.36e-10 ***
## sulphates
                         2.795107
## alcohol
                         0.866822
                                    0.104190
                                              8.320 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
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## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 2209.0 on 1598 degrees of freedom
## Residual deviance: 1655.6 on 1587
                                      degrees of freedom
## AIC: 1679.6
```

##

Number of Fisher Scoring iterations: 4