

DS-6030 Homework Module 6

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6. In this exercise, you will further analyze the `Wage` data set considered throughout this chapter.

- (a) Perform polynomial regression to predict wage using age. Use cross-validation to select the optimal degree d for the polynomial. What degree was chosen, and how does this compare to the results of hypothesis testing using ANOVA? Make a plot of the resulting polynomial fit to the data.

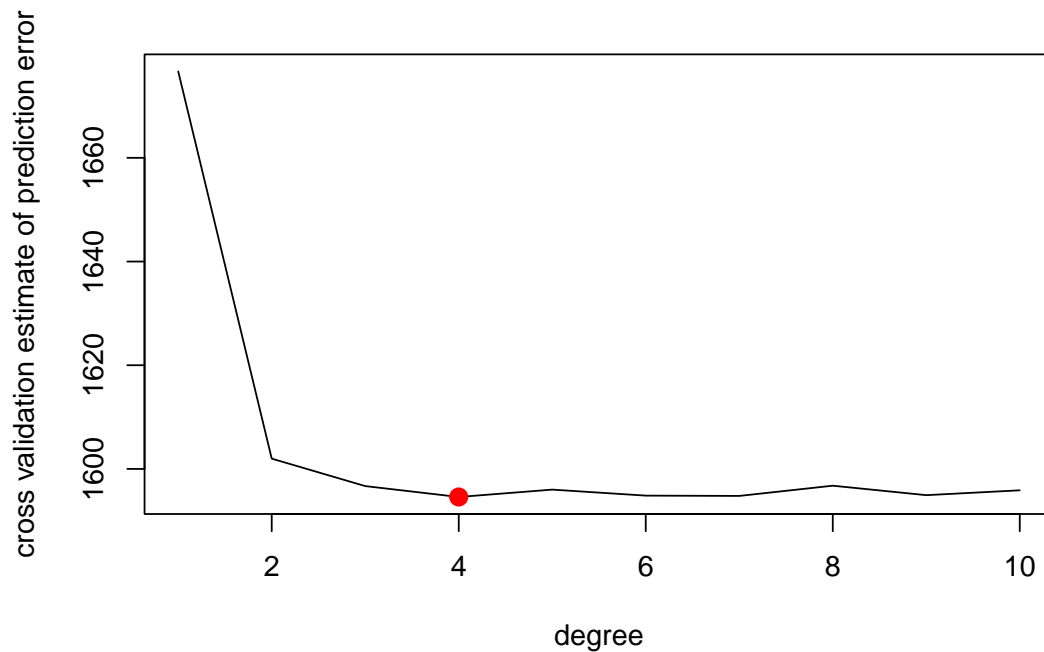
The optimal degree for a polynomial regression to predict wage vs. age is $d = 4$. According to the documentation for `anova`, “When given a sequence of objects, `anova` tests the models against one another in the order specified... It produces a table which tests whether the model terms [for a given model] are significant [in the context of the previous model].” Examining the column of p values in below table, a term of degree 1 is significant in the context of an intercept-only model, a term of degree 2 is significant in the context of a polynomial of degree 2, a term of degree 3 is significant in the context of a polynomial of degree 2, a term of degree 4 is approximately significant in the context of a polynomial of degree 4, but a term of degree 5 is insignificant in the context of a polynomial of degree 4. This interpretation accords with using cross-validation to select the optimal degree for the polynomial.

```
library(ISLR2)
set.seed(4)
range_of_degrees <- 1:10
number_of_degrees <- length(range_of_degrees)
cross_validation_estimates_of_prediction_errors <-
  rep(NA, number_of_degrees)
for (i in range_of_degrees) {
  the_glm <- glm(wage ~ poly(age, i), data = Wage)
  cross_validation_estimates_of_prediction_errors[i] <-
    boot::cv.glm(Wage, the_glm, K = 10)$delta[1]
}
plot(
  x = range_of_degrees,
  y = cross_validation_estimates_of_prediction_errors,
  xlab = "degree",
  ylab = "cross validation estimate of prediction error",
  type = "l"
)
optimal_degree <-
  which.min(cross_validation_estimates_of_prediction_errors)
points(
  x = optimal_degree,
  y = cross_validation_estimates_of_prediction_errors[optimal_degree],
  col = "red",
```

```

    cex = 2,
    pch = 20
)

```



```

lm_0 <- lm(wage ~ 1, data = Wage)
lm_1 <- lm(wage ~ age, data = Wage)
lm_2 <- lm(wage ~ poly(age, 2), data = Wage)
lm_3 <- lm(wage ~ poly(age, 3), data = Wage)
lm_4 <- lm(wage ~ poly(age, 4), data = Wage)
lm_5 <- lm(wage ~ poly(age, 5), data = Wage)
anova(lm_0, lm_1, lm_2, lm_3, lm_4, lm_5)

```

```
# Analysis of Variance Table
```

```
#
```

```
# Model 1: wage ~ 1
```

```
# Model 2: wage ~ age
```

```
# Model 3: wage ~ poly(age, 2)
```

```
# Model 4: wage ~ poly(age, 3)
```

```
# Model 5: wage ~ poly(age, 4)
```

```
# Model 6: wage ~ poly(age, 5)
```

```
#   Res.Df    RSS Df Sum of Sq    F    Pr(>F)
```

```
# 1    2999 5222086
```

```
# 2    2998 5022216  1    199870 125.4443 < 2.2e-16 ***
```

```
# 3    2997 4793430  1    228786 143.5931 < 2.2e-16 ***
```

```
# 4    2996 4777674  1     15756  9.8888 0.001679 **
```

```
# 5    2995 4771604  1      6070  3.8098 0.051046 .
```

```
# 6    2994 4770322  1      1283  0.8050 0.369682
```

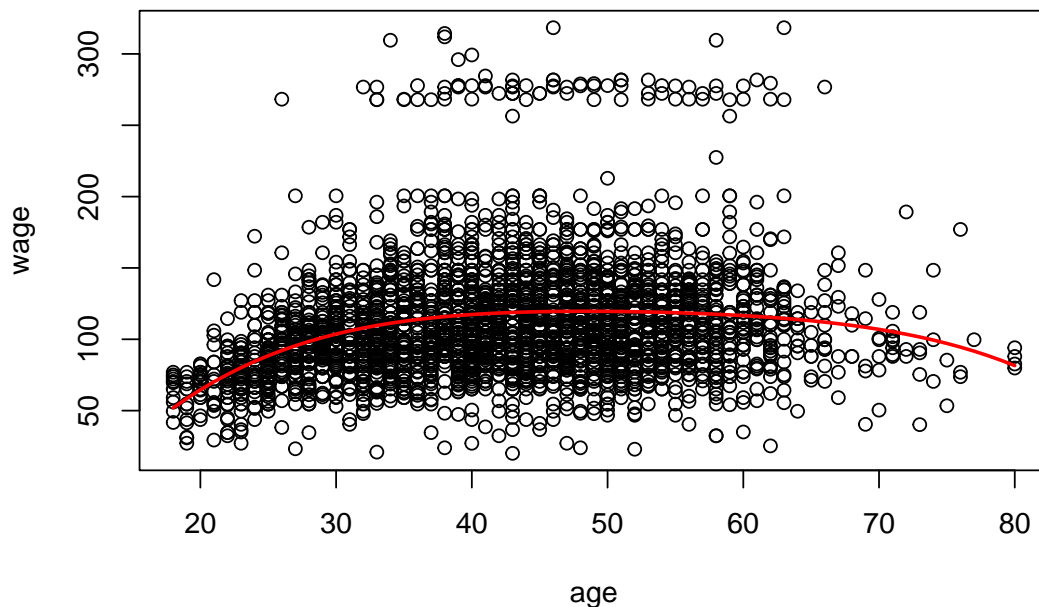
```
# ---
```

```
# Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```

plot(wage ~ age, data = Wage)
minimum_age <- min(Wage$age)
maximum_age <- max(Wage$age)
sequence_of_ages <- seq(from = minimum_age, to = maximum_age)
list_with_age <- list(age = sequence_of_ages)
vector_of_predicted_wages <- predict(object = lm_4, newdata = list_with_age)
lines(sequence_of_ages, vector_of_predicted_wages, col = "red", lwd = 2)

```



- (b) Fit a step function to predict wage using age, and perform cross-validation to choose the optimal number of cuts. Make a plot of the fit obtained.

9. This question uses the variables `dis` (the weighted mean of distances to five Boston employment centers) and `nox` (nitrogen oxides concentration in parts per 10 million) from the Boston data. We will treat `dis` as the predictor and `nox` as the response.

- Use the `poly()` function to fit a cubic polynomial regression to predict `nox` using `dis`. Report the regression output, and plot the resulting data and polynomial fits.
- Plot the polynomial fits for a range of different polynomial degrees (say, from 1 to 10), and report the associated residual sum of squares.
- Perform cross-validation or another approach to select the optimal degree for the polynomial, and explain your results.
- Use the `bs()` function to fit a regression spline to predict `nox` using `dis`. Report the output for the fit using four degrees of freedom. How did you choose the knots? Plot the resulting fit.

- (e) Now fit a regression spline for a range of degrees of freedom, and plot the resulting fits and report the resulting RSS. Describe the results obtained.
- (f) Perform cross-validation or another approach in order to select the best degrees of freedom for a regression spline on this data. Describe your results.

10. This question relates to the College data set.

- (a) Split the data into a training set and a test set. Using out-of-state tuition as the response and the other variables as the predictors, perform forward stepwise selection on the training set in order to identify a satisfactory model that uses just a subset of the predictors.
- (b) Fit a GAM on the training data, using out-of-state tuition as the response and the features selected in the previous step as the predictors. Plot the results, and explain your findings.
- (c) Evaluate the model obtained on the test set, and explain the results obtained.
- (d) For which variables, if any, is there evidence of a non-linear relationship with the response?