

Dzień 2 - Curve fitting

Spis treści

Curve fitting	1
Ćwiczenie:	5

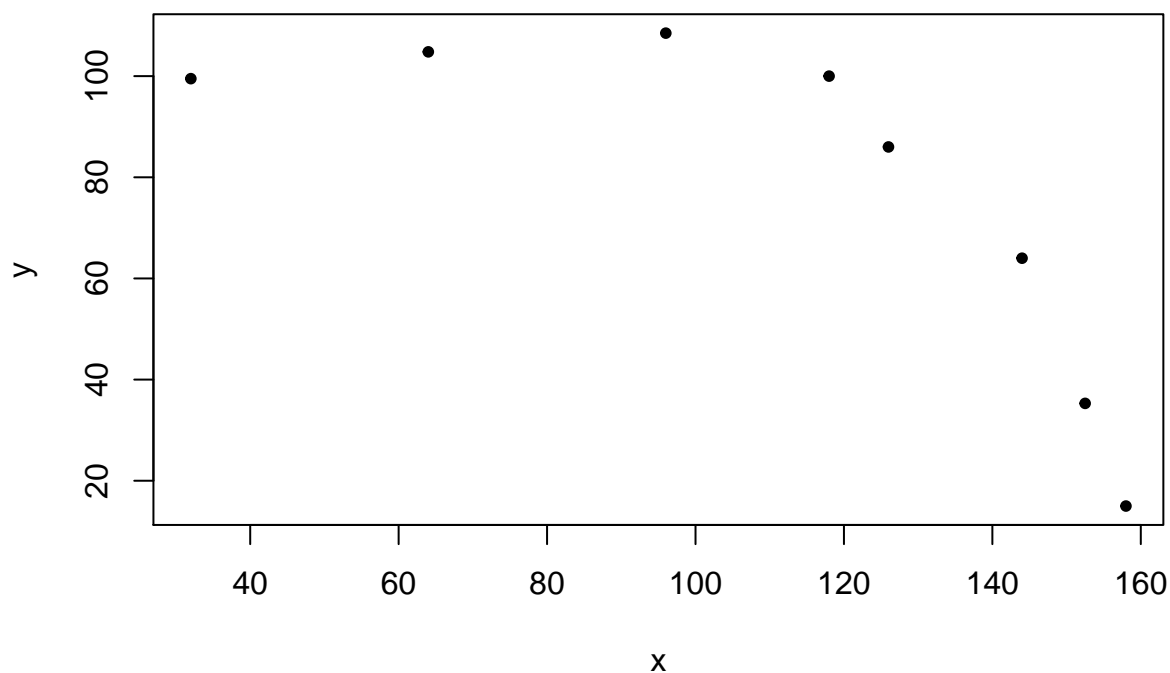
Curve fitting

Wersja pdf

“Curve fitting” (dopasowanie krzywej) to zadanie sprowadzające się do szukania najbardziej dopasowanego modelu.

W przykładach ograniczymy się do jednej zmiennej objaśniającej, jednak można to w dosyć prosty sposób zastosować również przy kilku zmiennych objaśniających.

```
x <- c(32,64,96,118,126,144,152.5,158)
y <- c(99.5,104.8,108.5,100,86,64,35.3,15)
plot(x,y, pch=20)
```



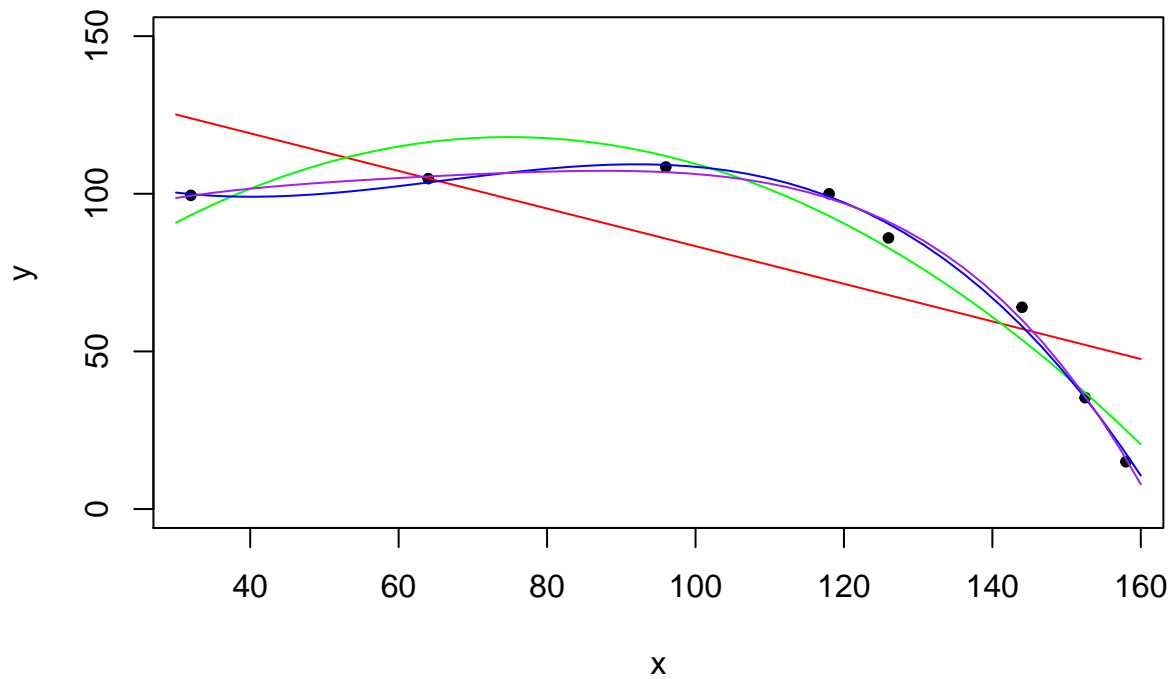
Stwórzmy kilka modeli i zrób wykresy teoretycznych wartości z modelu:

```
model1 <- lm(y~x)
model2 <- lm(y~poly(x,2,raw=TRUE))
model3 <- lm(y~poly(x,3,raw=TRUE))
```

```

model4 <- lm(y~poly(x,4,raw=TRUE))
x.axis <- seq(30,160, length=50)
plot(x,y,pch=20,ylim=c(0,150))
lines(x.axis, predict(model1,data.frame(x=x.axis)), col="red")
lines(x.axis, predict(model2,data.frame(x=x.axis)), col="green")
lines(x.axis, predict(model3,data.frame(x=x.axis)), col="blue")
lines(x.axis, predict(model4,data.frame(x=x.axis)), col="purple")

```



Sprawdźmy R^2 :

```
summary(model1)$r.squared
```

```
## [1] 0.5759157
```

```
summary(model2)$r.squared
```

```
## [1] 0.9473663
```

```
summary(model3)$r.squared
```

```
## [1] 0.9923689
```

```
summary(model4)$r.squared
```

```
## [1] 0.9943288
```

Sprawdźmy skorygowane \bar{R}^2 :

```
summary(model1)$adj.r.squared
```

```
## [1] 0.505235
```

```
summary(model2)$adj.r.squared
```

```
## [1] 0.9263129
```

```
summary(model3)$adj.r.squared
```

```
## [1] 0.9866455
```

```
summary(model4)$adj.r.squared
```

```
## [1] 0.9867671
```

Co nam pokaże anova?

```
anova(model1,model2,model4,model3)
```

```
## Analysis of Variance Table
```

```
##
```

```
## Model 1: y ~ x
```

```
## Model 2: y ~ poly(x, 2, raw = TRUE)
```

```
## Model 3: y ~ poly(x, 4, raw = TRUE)
```

```
## Model 4: y ~ poly(x, 3, raw = TRUE)
```

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

```
## 1      6 3660.8
```

```
## 2      5  454.3  1   3206.4 196.4919 0.0007862 ***
```

```
## 3      3   49.0  2    405.4 12.4212 0.0353688 *
```

```
## 4      4   65.9 -1    -16.9  1.0368 0.3835381
```

```
## ---
```

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

Dodajmy model nieliniowy.

```
model5<-nls(y~poly(x,5,raw=TRUE))%% coef, start = list(coef = c(a = 1, b = 2, c=2, d=4, e=2)))
anova(model4,model5)
```

```
## Warning in anova.lm(object, ...): models with response "NULL" removed
```

```
## because response differs from model 1
```

```
## Analysis of Variance Table
```

```
##
```

```
## Response: y
```

```
##               Df Sum Sq Mean Sq F value    Pr(>F)
```

```
## poly(x, 4, raw = TRUE)  4 8583.2 2145.81   131.5 0.001064 **
```

```
## Residuals              3   49.0    16.32
```

```
## ---
```

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

Musimy porównywać w większości wypadków modele “tego samego typu”:

```
model6<-nls(y~poly(x,4,raw=TRUE))%% coef, start = list(coef = c(a = 1, b = 2, c=2, d=1)))
anova(model6, model5)
```

```
## Analysis of Variance Table
```

```
##
```

```
## Model 1: y ~ poly(x, 4, raw = TRUE) %% coef
```

```
## Model 2: y ~ poly(x, 5, raw = TRUE) %% coef
```

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

```
## 1      4      79.383
```

```
## 2      3      60.188  1 19.195  0.9568 0.4001
```

Jak zatem porównywać? Pierwsza opcja to ręczne liczenie R^2 .

```
ym<-mean(y)
yh<-fitted(model4)
ssm<-sum((yh-ym)^2)
sst<-sum((y-ym)^2)
r2<-ssm/sst
r2
```

```
## [1] 0.9943288
```

```
yh<-fitted(model5)
ssm<-sum((yh-ym)^2)
sst<-sum((y-ym)^2)
r2<-ssm/sst
r2
```

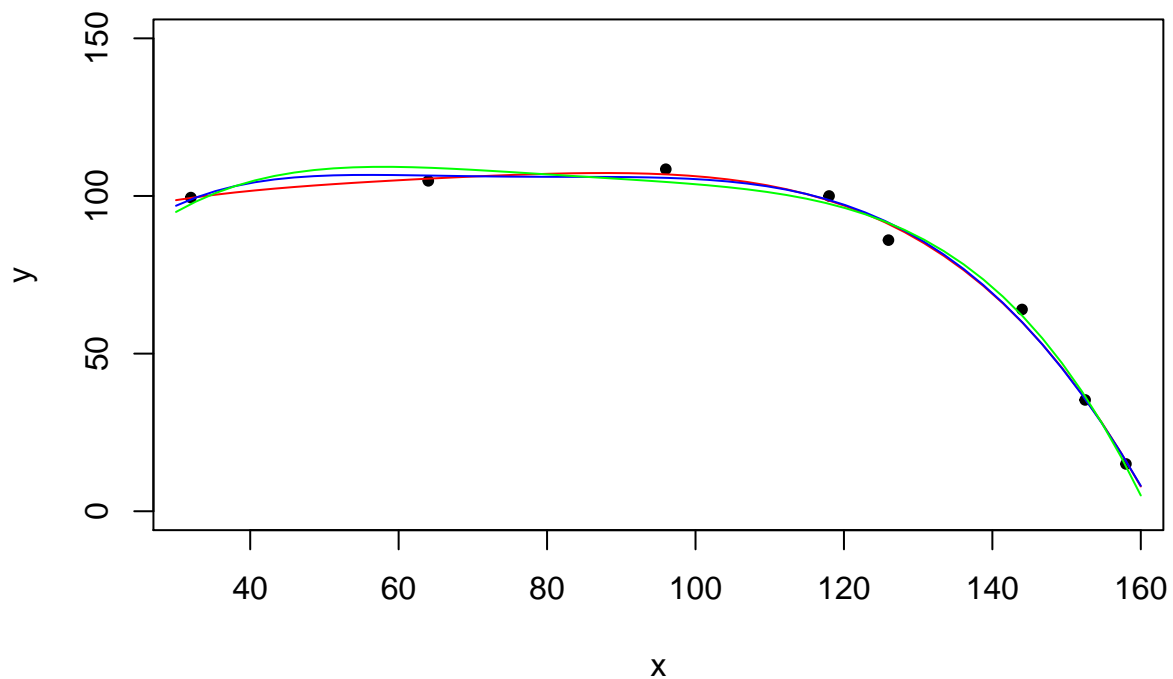
```
## [1] 0.9946821
```

```
yh<-fitted(model6)
ssm<-sum((yh-ym)^2)
sst<-sum((y-ym)^2)
r2<-ssm/sst
r2
```

```
## [1] 0.998033
```

Zobaczmy wykresy.

```
plot(x,y,pch=20,ylim=c(0,150))
lines(x.axis, predict(model4,data.frame(x=x.axis)), col="red")
lines(x.axis, predict(model5,data.frame(x=x.axis)), col="blue")
lines(x.axis, predict(model6,data.frame(x=x.axis)), col="green")
```



Jak to mierzyć? Możemy sprawdzić tzw. kryterium informacyjne Akaiego (Akaike Information Criterion) - link.

```
AIC(model1)
```

```
## [1] 77.71092
```

```
AIC(model2)
```

```
## [1] 63.01831
```

```
AIC(model3)
```

```
## [1] 49.56936
```

```
AIC(model4)
```

```
## [1] 49.19471
```

```
AIC(model5)
```

```
## [1] 50.84723
```

```
AIC(model6)
```

```
## [1] 51.06176
```

Ćwiczenie:

1. Wygenerujmy sobie dane:

```
x<-seq(10,50,1)
y<-100/x+rnorm(1,sd=2)
```

Poszukaj najlepszego modelu.