

```

# Rudy Meza
# Machine Learning in R
# Michael Chang
# Spring
# '***Lab and Quiz***'
'*****Machine Learning*****'
# '***Lab and Quiz***'
# '*****Machine
Learning*****'
# '***** Lab 3.6*****'
install.packages("ISLR")
install.packages("car")
library(MASS)
library(ISLR)
library(car)

# Boston DataSet from ISLR

fix(Boston )
names(Boston )

lm.fit =lm(medv~lstat)
# This command wont work because R does not recognize the variables being called...Need to either
attach or call by dataset and $.
#
# Boston$medv

lm.fit =lm(medv~lstat ,data=Boston )
attach (Boston )
lm.fit =lm(medv~lstat)

# By typing lm.fit, we get basic information for the model. We can also get more detail from
summary(lm.fit)

lm.fit

summary(lm.fit)

names(lm.fit)

coef(lm.fit)

confint (lm.fit)

```

predict function used to can be used to produce confidence intervals, as well as prediction intervals for our Y and X variable.

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

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

Next, commands to plot and our regression line.

```
plot(lstat, medv)  
abline(lm.fit)
```

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). The lwd=3 command causes the 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.

```
abline(lm.fit, lwd = 3)  
abline(lm.fit, lwd = 3, col = "red")  
plot(lstat, medv, col = "red")  
plot(lstat, medv, pch = 20)  
plot(lstat, medv, pch = "+")  
plot(1:20, 1:20, pch = 1:20)
```

Diagnostic Plots can be achieved by plot function but more convenient to view using the par() function.

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

When trying to identify outliers, one problem that can arise is when there is a potential outlier that influences the regression model to such an extent that the estimated regression function is "pulled" towards the potential outlier,

so that it isn't flagged as an outlier using the standardized residual criterion. To address this issue, studentized residuals offer an alternative criterion for identifying outliers

```
plot(predict(lm.fit), residuals(lm.fit))  
plot(predict(lm.fit), rstudent(lm.fit))
```

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

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

3.6.3 Multiple Linear Regression

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

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

vif() function, part of the car package, can be used to compute variance inflation
factors. Most VIFs are low to moderate for this data.

```
vif(lm.fit)
```

age variable has a high p-value, which is not significant. We want to remove this from our model.

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

we can use update function as well
lm.fit1=update (lm.fit , ~.-age)

3.6.4 Interaction Terms

The syntax lstat:black tells R to include an interaction term between
lstat and black. The syntax lstat*age simultaneously includes lstat, age,
and the interaction term lstat×age as predictors; it is a shorthand for
lstat+age+lstat:age.
summary (lm(medv~lstat *age ,data=Boston))

3.6.5 Non-linear Transformations of the Predictors

```
lm.fit2=lm(medv~lstat +l(lstat ^2))
summary (lm.fit2)
```

```
lm.fit =lm(medv~lstat)
anova(lm.fit ,lm.fit2)
```

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

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

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

3.6.6 Qualitative Predictors

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

```
# 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)
```

```
attach(Carseats )
contrasts(ShelveLoc )
```

3.6.7 Writing Functions

```
LoadLibraries
```

```
LoadLibraries()
```

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

```
LoadLibraries
LoadLibraries()
```

```
# Week 2 Quiz for R
# Question 1
```

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

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

```
25.053
```

```
# Question 2
```

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

```
indus
```

```
# Question 3 and 4
summary(A <- lm(medv ~ lstat * age, data = Boston ))
```

```
summary (B<-lm(medv~lstat *black ,data=Boston ))
```

```
# Question 5
```

```
non_log =lm(medv~rm,data=Boston )
```

```
summary (non_log)
```

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

```
summary(log_t)
```

```
# Question 6
```

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

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

```
contrasts = list(ShelveLoc=contr.treatment(c("Bad", "Good", "Medium"), base = 3))
```

```
contrasts
```

```
summary(contrasts)
```

```
# shelvelocMedium
```