BSc Coursework 1

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1) Statistical learning methods

For each of parts (a) through (d), indicate whether we would generally expect the performance of a flexible

statistical learning method to be better or worse than an inflexible method.

(a) The number of predictors p is extremely large, and the number of observations n is small.

Worse - If the number of predictors p is extremely large and the observations n is small then we will not have enough information about the effect and variation of each parameters considered, therefore flexible method will overfit the model due to small number of observations n.

(b) The sample size n is extremely large, and the number of predictors p is small.

Better - If the sample size n is extremely large, and the number of predictors p is small then we will have enough information about most predictors, so a flexible method would perform better.

(c) The relationship between the predictors and response is highly non-linear.

Better - a more flexible method will fit the data better due to the degree of freedom it provides, therefore felxible method would perform better.

(d) The standard deviation of the error terms, i.e. $\sigma = sd(\epsilon)$, is extremely high.

Worse - The flexible statistical learning method will incorporate the noise in error terms and thus will increase the SD of error and hence the model fitting would be poor in case of flexibel method.

2) Bayes' rule

Given a dataset including 20 samples (S_1, \ldots, S_2) about the temperature (i.e. hot or cool) for playing golf

(i.e. yes or no), you are required to use the Bayes' rule to calculate the probability of playing golf according

to the temperature, i.e. P(Play Golf | Temperature).

```
P(Play Golf = Yes) = 10/20 = 0.5 P(Play Gold = No) = 10/20 = 0.5 P(Temperature = Hot) = 12/20 = 0.6 P(Temperature = Cool) = 8/20 = 0.4
```

```
P(\text{Temperature} = \text{Hot} \mid \text{Play Golf} = \text{Yes}) = 5/12 = 0.4166 \text{ P}(\text{Temperature} = \text{Hot} \mid \text{Play Golf} = \text{No}) = 7/12 = 0.5834 \text{ P}(\text{Temperature} = \text{Cool} \mid \text{Play Golf} = \text{Yes}) = 5/8 = 0.625 \text{ P}(\text{Temperature} = \text{Cool} \mid \text{Play Golf} = \text{No}) = 3/8 = 0.375
```

```
P(Play Golf = Yes | Temperature = Hot) = (0.4166 * 0.5)/0.6 = 0.347 P(Play Golf = No | Temperature = Hot) = (0.5834 * 0.5)/0.6 = 0.486 P(Play Golf = Yes | Temperature = Cool) = (0.625 * 0.5)/0.4 = 0.78125 P(Play Golf = No | Temperature = Cool) = (0.375 * 0.5)/0.4 = 0.46875
```

3) Descriptive analysis

str(Auto)

##

\$ name

This exercise involves the Auto data set studied in the class.

```
#install.packages("ISLR")
library(ISLR) #this library contains Auto dataset
```

(a) Which of the predictors are quantitative, and which are qualitative?

: Factor w/ 304 levels "amc ambassador brougham",..: 49 36 231 14 161 141 54 223 241

Based on the output: Quantitative predictors are: mpg, cylinders, displacement, horsepower, weight, acceleration, year and origin. Qualitative predictors are: name

(b) What is the range of each quantitative predictor? You can answer this using the range() function.

```
range(Auto$mpg)
## [1] 9.0 46.6
Range for mpg is 9.0 to 46.6
range(Auto$cylinders)
## [1] 3 8
Range for cylinders is from 3 to 8
range(Auto$displacement)
## [1] 68 455
Range for displacement is from 68 to 455
range(Auto$horsepower)
## [1] 46 230
Range for horsepower is from 46 to 230
range(Auto$weight)
## [1] 1613 5140
Range for weight is from 1613 to 5140
range(Auto$acceleration)
```

```
## [1] 8.0 24.8
Range for acceleration is from 8.0 to 24.8
range(Auto$year)
## [1] 70 82
Range for year is from 70 to 82
range(Auto$origin)
## [1] 1 3
Range for origin is from 1 to 3 ### (c) What is the median and variance of each quantitative predictor?
mean(Auto$mpg)
## [1] 23.44592
var(Auto$mpg)
## [1] 60.91814
mean is 23.44592 and variance is 60.91814
mean(Auto$cylinders)
## [1] 5.471939
var(Auto$cylinders)
## [1] 2.909696
mean is 5.471939 and variance is 2.909696
mean(Auto$displacement)
## [1] 194.412
var(Auto$displacement)
## [1] 10950.37
mean is 194.412 and variance is 10950.37
mean(Auto$horsepower)
## [1] 104.4694
var(Auto$horsepower)
## [1] 1481.569
mean is 104.4694 and variance is 1481.569
mean(Auto$weight)
## [1] 2977.584
var(Auto$weight)
```

mean is 2977.584 and variance is 721484.7

[1] 721484.7

```
mean(Auto$acceleration)
## [1] 15.54133
var(Auto$acceleration)
## [1] 7.611331
mean is 15.54133 and variance is 7.611331
mean (Auto $ year)
## [1] 75.97959
var(Auto$year)
## [1] 13.56991
mean is 75.97959 and variance is 13.56991
mean(Auto$origin)
## [1] 1.576531
var(Auto$origin)
## [1] 0.6488595
mean is 1.576531 and variance is 0.6488595
(d) Now remove the 11th through 79th observations (inclusive) in the dataset. What is the
range, median,
and variance of each predictor in the subset of the data that remains?
Auto2 <- Auto[-c(11:79),] #removing rows 11th to 79th inclusive
apply(Auto2[,1:8], 2, range) #2 indicates that the operation is applied by column
         mpg cylinders displacement horsepower weight acceleration year
## [1,] 11.0
                      3
                                   68
                                                    1649
                                                                   8.5
                                                                         70
                                               46
## [2,] 46.6
                      8
                                  455
                                             230
                                                    4997
                                                                  24.8
##
        origin
## [1,]
             1
## [2,]
Range of the remaining data after removing rows 11th through 79th.
apply(Auto2[,1:8], 2, median)
                    cylinders displacement
##
                                               horsepower
                                                                 weight
            mpg
##
           23.9
                          4.0
                                      144.0
                                                     90.0
                                                                 2789.0
## acceleration
                                     origin
                         year
           15.5
                         77.0
                                        1.0
Median of the remaining data after removing rows 11th through 79th.
apply(Auto2[,1:8], 2, var)
                    cylinders displacement
                                              horsepower
                                                                 weight
            mpg
## 6.135039e+01 2.748938e+00 1.003229e+04 1.291977e+03 6.574970e+05
## acceleration
                         year
                                     origin
```

7.296234e+00 1.004873e+01 6.803261e-01

Variance of the remaining data after removing rows 11th through 79th.

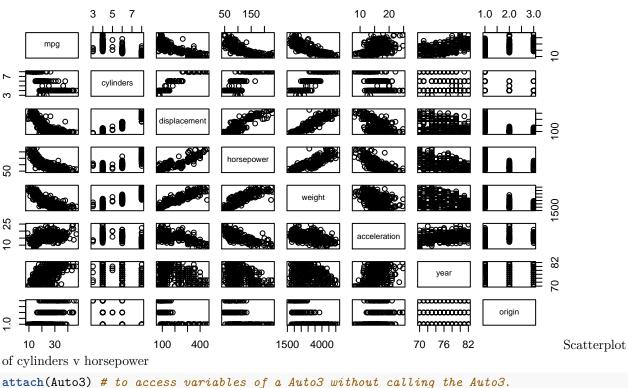
(e) Using the full data set, investigate the predictors graphically, using scatterplots or other tools of your

choice. Create some plots highlighting the relationships among the predictors. Comment on your

findings.

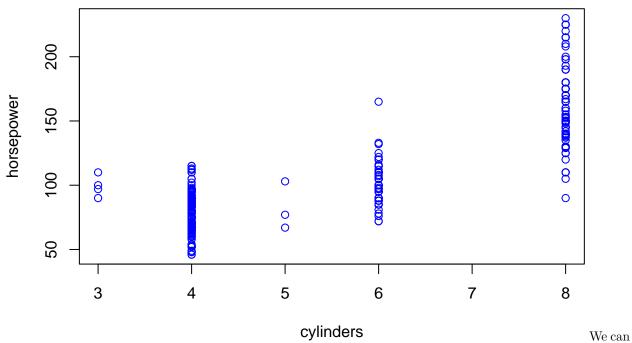
```
Auto3 <- Auto[, !sapply(Auto, is.factor)]
pairs(Auto3, main="Scatterplot of all quantitative variables in dataset")</pre>
```

Scatterplot of all quantitative variables in dataset



attach(Auto3) # to access variables of a Auto3 without calling the Auto3 plot(cylinders, horsepower, col = "blue", main="Cylinders v Horsepower")

Cylinders v Horsepower

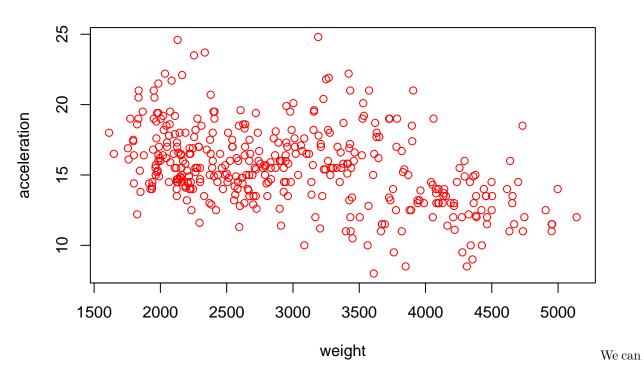


see that by increasing the number of cylinders, the horsepower increases, therefore horsepower is directly proportional to the number of cylinders.

Scatterplot of weight v acceleration

plot(weight, acceleration, col = "red", main="Weight v Acceleration")

Weight v Acceleration

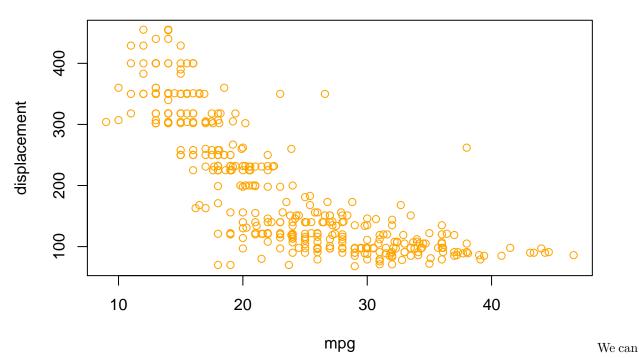


see that by increasing the weight, the acceleration decreases, therefore weight is inversely proportional to the acceleration.

Scatterplot of mpg v displacement

```
plot(mpg, displacement, col = "orange", main="MPG v Displacement")
```

MPG v Displacement



see that by increasing the mpg, the displacement decreases, therefore by increasing the mpg(fuel efficiency), the displacement decreases.

(f) Suppose that we wish to predict gas mileage (mpg) on the basis of the other variables. Do your plots

suggest that any of the other variables might be useful in predicting mpg? Justify your answer.

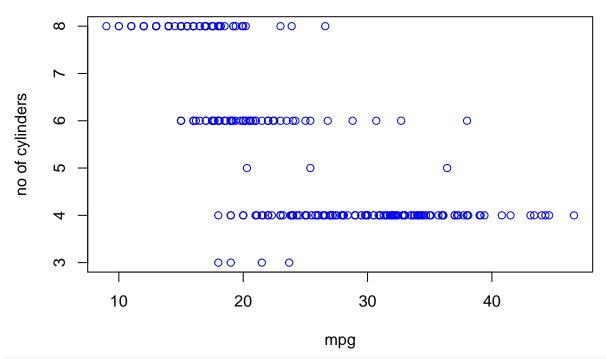
```
sapply(Auto3, function(x) cor(Auto$mpg, x))
##
                    cylinders displacement
                                              horsepower
                                                                weight
##
      1.0000000
                   -0.7776175
                                 -0.8051269
                                              -0.7784268
                                                            -0.8322442
                         year
##
   acceleration
                                     origin
      0.4233285
                    0.5805410
                                  0.5652088
```

Looking at the above correlation data, we can see that cylinders, displacement, horsepower and weight have strong negative correlation relationship with mpg. Which means that any of these will need to be decreased in order to increase the gas milage. We have already observed the negative correlation relationship between mpg and displacement before in the scatterplot.

Plotting the respective plots:

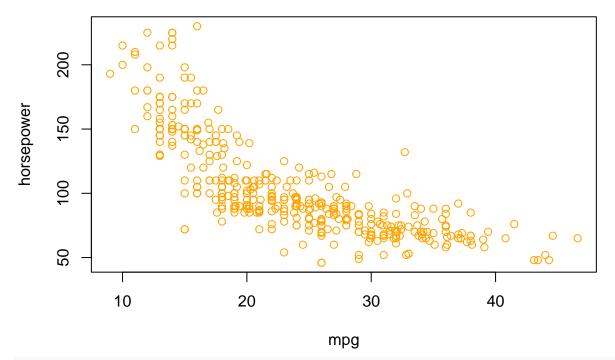
plot(mpg,cylinders, main="Negative correlation relationship observed", xlab="mpg", ylab="no of cylinder

Negative correlation relationship observed



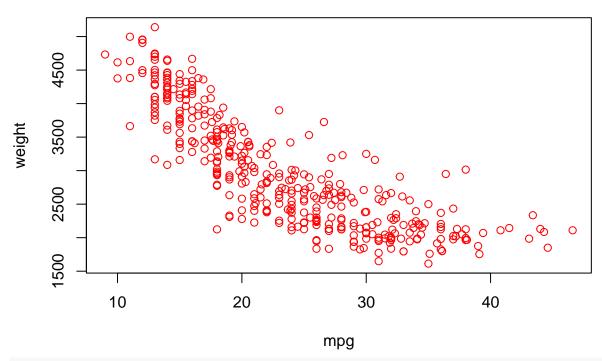
plot(mpg,horsepower, main="Negative correlation relationship observed", xlab="mpg", ylab="horsepower",

Negative correlation relationship observed



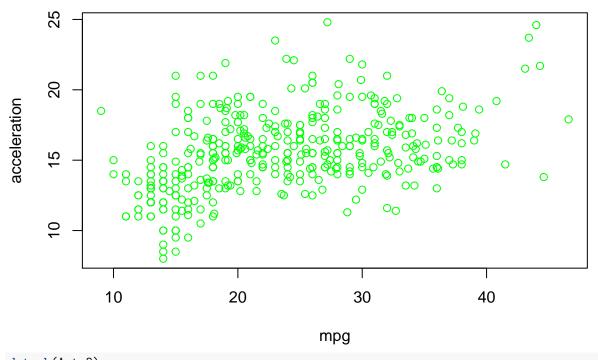
plot(mpg,weight, main="Negative correlation relationship observed", xlab="mpg", ylab="weight", col="red

Negative correlation relationship observed



plot(mpg,acceleration, main="Positive correlation relationship observed", xlab="mpg", ylab="acceleration")

Positive correlation relationship observed



detach(Auto3)

4) Linear regression

##

Coefficients:

This question involves the use of simple linear regression on the Auto data set.

(a) Use the lm() function to perform a simple linear regression with mpg as the response and horsepower as

the predictor. Use the summary() function to print the results. Comment on the output. For example:

```
library(ISLR)
lm.fit <- lm(mpg ~ horsepower, data=Auto)
summary(lm.fit)

##
## Call:
## lm(formula = mpg ~ horsepower, data = Auto)
##
## Residuals:
## Min    1Q Median    3Q Max
## -13.5710    -3.2592    -0.3435    2.7630    16.9240</pre>
```

```
## Estimate Std. Error t value Pr(>|t|)
## (Intercept) 39.935861 0.717499 55.66 <2e-16 ***
## horsepower -0.157845 0.006446 -24.49 <2e-16 ***
```

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

Residual standard error: 4.906 on 390 degrees of freedom
Multiple R-squared: 0.6059, Adjusted R-squared: 0.6049
F-statistic: 599.7 on 1 and 390 DF, p-value: < 2.2e-16</pre>

i. Is there a relationship between the predictor and the response?

The p-value for the coefficients is very close to zero, implying statistical significance which means that there is a relationship.

ii. How strong is the relationship between the predictor and the response?

The adjusted R square value indicated that 60.59% of variation in the response variable mpg is due to the horsepower.

iii. Is the relationship between the predictor and the response positive or negative?

The regression coefficient of horsepower is negative; therefore the relationship is negative.

iv. What is the predicted mpg associated with a horse power of 89? What are the associated 99% confidence

and prediction intervals?

```
predict(lm.fit, data.frame(horsepower = c(89)))
## 1
## 25.88768
```

The predicted mpg associated with horsepower of 89 is 25.88768.

```
p_conf <- predict(lm.fit, data.frame(horsepower = c(89)), interval = "confidence", conf.level=0.99)
print(p_conf)

## fit lwr upr
## 1 25.88768 25.36257 26.41279

The upper 99% confidence interval is 26.41279 The lower 99% confidence interval is 25.36257
p_pred <- predict(lm.fit, data.frame(horsepower = c(89)), interval = "prediction", pred.level=0.99)
print(p_pred)

## fit lwr upr
## 1 25.88768 16.22836 35.547</pre>
```

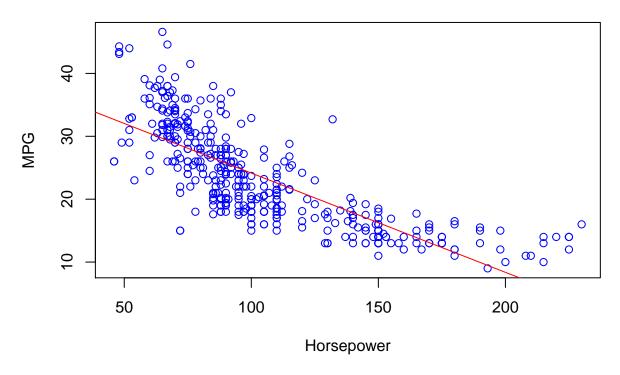
The upper 99% prediction interval is 35.547 The lower 99% prediction interval is 16.22836

(b) Plot the response and the predictor. Use the abline() function to display the least squares regression

line.

```
plot(Auto$mpg ~ Auto$horsepower, main="MPG v Horsepower", xlab="Horsepower", ylab="MPG", col="blue")
abline(coef = coef(lm.fit), col="red")
```

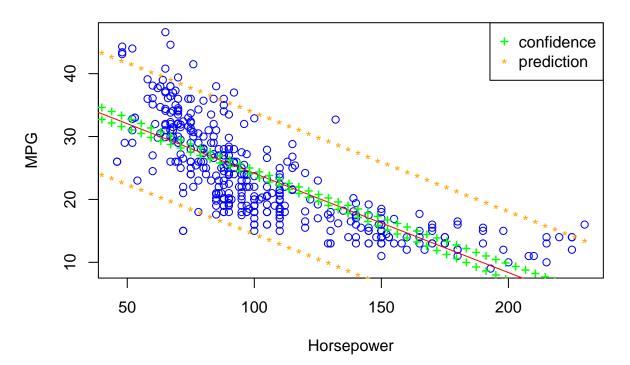
MPG v Horsepower



(c) Plot the 99% confidence interval and prediction interval in the same plot as (b) using different colours

and legends.

MPG v Horsepower



5. Logistic regression

A recent study has shown that the accurate prediction of the office room occupancy leads to potential energy

savings of 30%. In this question, you are required to build logistic regression models by using different

environmental measurements as features, such as temperature, humidity, light, CO2 and humidity ratio, to

predict the office room occupancy. The provided training dataset consists of 2,000 samples, whilst the testing

dataset consists of 300 samples.

(a) Load the training and testing datasets from corresponding files, and display the statistics about different

features in the training dataset.

```
training_data <- read.table("Training_set for Q5.txt", header=T, sep=",")
testing_data <- read.table("Testing_set for Q5.txt", header = T, sep=",")
summary(training_data)</pre>
```

```
##
    Temperature
                     Humidity
                                     Light
                                                     C02
##
  Min.
          :20.10 Min.
                       :18.96 Min. : 0.0
                                                      : 426.0
                                                \mathtt{Min}.
  1st Qu.:20.89 1st Qu.:21.82
                                 1st Qu.: 0.0
                                                1st Qu.: 448.0
## Median :21.20 Median :25.00
                                 Median: 0.0
                                                Median: 485.5
## Mean
         :21.42 Mean :24.22
                                 Mean :144.7
                                                Mean
                                                      : 634.6
## 3rd Qu.:22.10 3rd Qu.:26.29
                                 3rd Qu.:433.0
                                                3rd Qu.: 845.8
## Max.
          :23.18 Max.
                        :28.50
                                 Max.
                                       :744.0
                                                Max.
                                                       :1139.0
                       Occupancy
## HumidityRatio
## Min.
          :0.002824 Min.
                            :0.0000
## 1st Qu.:0.003375 1st Qu.:0.0000
## Median :0.003905 Median :0.0000
## Mean
         :0.003836
                     Mean
                            :0.2775
## 3rd Qu.:0.004343
                     3rd Qu.:1.0000
## Max.
          :0.004817
                     Max.
                            :1.0000
```

(b) Build a logistic regression model by only using the Temperature feature to predict the room occupancy.

Display the confusion matrix and the predictive accuracy obtained on the testing dataset.

```
glm.temp.fit <- glm(Occupancy ~ Temperature,data=training_data,family = binomial)
prediction1 <- predict(glm.temp.fit, testing_data, type="response")
CM <- table(prediction = prediction1, truth = testing_data$Occupancy)
print(CM)</pre>
```

```
## truth

## prediction 0 1

## 0.0166860166669195 1 0

## 0.0190677866046178 1 0

## 0.0217820005161907 16 0

## 0.0231373792048931 1 0
```

```
##
     0.0236072149038195
##
     0.0245749771845544 8
                              0
     0.0277159338393461 44
##
##
     0.0294294414041138
                              0
##
     0.0300231190386382
##
     0.0312454803480057
                          2
                              0
##
     0.0325159405613673
##
     0.0352082282784031 10
                              0
##
     0.0391853388606521
                          0
##
                          5
     0.0435914043825391
##
     0.0551318820654362
##
     0.060044444058581
                              0
                           1
##
     0.0653644611043984
                          1
                              0
##
     0.0711201739919605 25
                              0
##
     0.079723900659004
                          2
                              0
##
     0.0892684314063466
                          4
                              1
##
     0.0961925639339331
                              0
                          1
##
     0.11149185909913
                         10
##
     0.122987490216672
                              0
                          1
##
     0.135487662773234
                          5
                              2
##
     0.150615598938448
                          1
                              0
##
     0.16710615339361
                              0
##
     0.176775304169381
                          0
                              1
##
     0.186878402723771
                          2
##
                              0
     0.208404754353376
                          6
##
     0.218775568133968
                          2
                              0
##
     0.236873774040424
                              0
                          1
##
     0.252078018196289
                              0
                          1
##
     0.267915557708563
                              0
                          1
##
     0.276066849560409
                              0
                          1
##
     0.288577255492577
                          2
                              0
##
     0.30141854240886
                          4
                              2
##
     0.325326766604515
                              0
     0.333511140586483
##
                          0
                              1
##
     0.350180763191296
                          3
                              4
##
     0.364359362721513
                          0
                             1
##
     0.40824222759278
                          8 15
##
     0.424748654312608
                          0 1
##
     0.430290242262035
                          0
##
     0.441424631492178
                          0
                              1
##
     0.458233790186732
##
     0.475138560636598
                              4
                          1
     0.521418934425174
                              0
##
                          1
##
                              2
     0.536803370624606
                          1
##
     0.552118059631115
                          1
##
                              0
     0.577410513514276
                          1
                              2
##
     0.597362689274151
                          1
##
                              0
     0.636734476803695
                           1
##
     0.649489387041494
                          1
                              2
                              0
##
     0.663414442477107
                          1
##
     0.703454714044345
                              2
                          1
##
     0.756854760565199
                              0
##
     0.799395492964894
                          1
                              1
##
     0.818471289012515
```

```
##
     0.824507871454219
##
     0.836105039843346
                          3
                              0
##
     0.843579377600696
                              0
##
     0.85077368890104
                              0
                          1
##
     0.884636804564408
                          0
     0.890790752469595
                              0
##
                          1
##
     0.903322439049645
                              1
                              0
##
     0.914554058436245
                          1
##
     0.931983241822535
                          1
                              1
                              0
##
     0.946066893329512
                          1
##
     0.956348135537873
                          1
                              0
##
     0.975092051949003
                          0
                              1
##
     0.976548659906771
                          0
                              1
                              0
##
     0.979216654782467
##
     0.982670387409565
                          0
                              1
##
     0.983691229320534
                          4
                              2
##
                          2
                              0
     0.984559278360855
##
     0.985381811304723
                              0
##
     0.98616114349668
                              0
                          3
##
     0.986899479917871
                              0
##
     0.98909072047539
                          1
                              0
##
     0.989737307297615
                              0
##
     0.99102928531551
                          2
                              0
##
     0.991423054962259
                          1
                              0
##
     0.992159903658743
                          2
##
     0.992775088677437
                          1
                              0
##
     0.993064463650796
                              0
                          1
##
     0.993477082196438
                          1
                              0
##
     0.993865304314124
                          3
                              0
##
     0.994897439849437
                          1
                              0
##
     0.99520153536028
                          5
                              1
##
     0.995542730465826
                          1
                              0
                              2
##
     0.996154338253147
                           1
##
                              0
     0.996599615324175
                           1
     0.996993490770172
```

###(c) Build a logistic regression model by only using the Humidity feature to predict the room occupancy. ####D isplay the confusion matrix and the predictive accuracy obtained on the testing dataset.

```
glm.humid.fit <- glm(Occupancy ~ Humidity,data=training_data,family = binomial)
prediction2 <- predict(glm.humid.fit, testing_data, type="response")
CM2 <- table(prediction = prediction2, truth = testing_data$Occupancy)
print(CM2)</pre>
```

```
##
                        truth
## prediction
                         0 1
##
     0.0497971148324407 1 0
##
     0.0505391825664944 1 0
##
     0.0571983464455488 1 0
##
     0.0594794538866251 0 1
##
     0.0606517175665758 1 0
##
     0.062268574384415 1 0
##
     0.0628164118046562 2 0
##
     0.0639256002161111 1 0
##
     0.0688460339530518 1 0
```

```
##
     0.0699523474766306 1 0
##
     0.0722144368252327 5 0
##
     0.0741152129353879 1 0
##
     0.0754078582877367 1 0
##
     0.0765008463746861 4 0
##
     0.0776083468587446 0 1
##
     0.078730513721376 0 1
##
     0.079486849220935 1 0
##
     0.0798675014452775 1 0
##
     0.0810194649788235 4 0
##
     0.0824218080868895 1 0
##
     0.0831312345940561 0 2
##
     0.0854145158343613 1 0
##
     0.0865157978674568 1 1
##
     0.0904507862508742 1 0
##
     0.0905362354953004 1 0
##
     0.0972920354697503 1 0
##
     0.0988069537809649 1 0
##
     0.109250008872122 0 1
##
     0.113253075164086
                        1 0
##
     0.119333515507132
                        1 2
##
     0.11949727542666
##
     0.122645776519385
                        1 0
##
     0.126724578455815
                         2 0
##
     0.130211655841471 0 1
##
     0.13571669655626
##
     0.141164709830883
                         2 1
##
     0.144597495158363
                         2 0
##
     0.146274912956177
                         1 0
##
     0.148099362587051
                         1 0
##
     0.148624075370493
                         1 0
##
     0.156132049055769
                         1 0
##
     0.163023376399997
                         0 1
##
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##
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##
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     0.204704986328608
##
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##
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##
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##
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##
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                        1 0
##
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##
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##
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##
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                         1 0
##
     0.249413312985299 0 1
```

```
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##
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##
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##
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##
                         1 0
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##
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##
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##
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##
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```

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```

```
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##
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##
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##
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##
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##
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##
     0.898537098942
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##
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                         1 2
##
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##
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##
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##
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##
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##
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##
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##
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##
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##
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##
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##
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##
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##
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                         1 0
##
     0.983792090554751
                         1 0
##
     0.983891118629584
                         1 0
##
     0.991611300861858
                         1 0
##
     0.994790760438958 1 0
```

```
## 0.997146457573425 2 0
```

(d) Build a logistic regression model by using all features to predict the room occupancy. Display the

confusion matrix and the predictive accuracy obtained on the testing dataset.

```
glm.all.fit <- glm(Occupancy ~ Temperature+Humidity+Light+CO2+HumidityRatio,data=training_data,family =
prediction3 <- predict(glm.all.fit, testing_data, type="response")
CM3 <- table(prediction = prediction3, truth = testing_data$Occupancy)
print(CM3)</pre>
```

```
##
                         truth
## prediction
##
     0.000282989654197081 0 1
     0.000408132463507101 1 0
##
     0.000414908476108393 1 0
##
     0.000503837057632348 1 0
##
##
     0.000509392035104103 1 0
##
     0.000628245610047359 1 0
##
     0.000638939636781844 1 0
##
     0.000641196547309012 1 0
##
     0.000677269065775944 1 0
##
     0.000695394016364476 1 0
##
     0.000747106802711544 1 0
##
     0.000798356489454428 1 0
##
     0.000894098165879229 1 0
##
     0.00100910912443515 1 0
##
     0.00103007699417286 1 0
##
     0.00116817663551909 1 0
     0.00121622039557811 1 0
##
##
     0.0012400912659854
##
     0.00154714307150047 1 0
##
     0.001556950098269
##
     0.00161096891538289
##
     0.00165227356422208 1 0
##
     0.00168573246704206
##
     0.00189133570481751
##
     0.00201826211252427
##
     0.00221648839032982 1 0
##
     0.00236651250496649 1 0
##
     0.00277532713994852
##
     0.00350502287500795 1 0
##
     0.00413806716874582 1 0
##
     0.00483088625519318 1 0
##
     0.00555260313220431
     0.00719846167533543 1 0
##
##
     0.00778704259677026 1 0
##
     0.00787039819019585 1 0
##
     0.00787408902774255
##
     0.00842340871784338 1 0
##
     0.00863285487915723 1 0
##
     0.00900106512895055 1 0
##
     0.0095551045963924
```

```
##
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##
     0.0105707709810737
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##
     0.0106317442358456
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##
     0.0107224377307497
                            1 0
##
     0.0129461318896063
                           1 0
##
     0.0137538441960398
                           1 0
##
     0.0149072628403434
                            1 0
##
     0.0149869825654668
                            1 0
##
     0.016540334407421
                            1 0
##
                            1 0
     0.0169863648229573
##
     0.0174625560704426
                            1 0
                           1 0
##
     0.0179073810438886
##
     0.0180210198392396
                            0 1
##
     0.0185326002458289
                            1 0
##
     0.0187775966716826
                           1 0
##
     0.0189611681986007
                            1 0
##
     0.0195955625438477
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##
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                           1 0
##
     0.0202786868092239
##
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     0.0204331764379698
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##
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##
     0.0204671719404841
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                           1 0
##
     0.0205442656057057
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     0.0206449124346188
##
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##
     0.0212438185179816
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##
     0.0215240705011809
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                           1 0
##
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##
     0.0216997579061578
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##
     0.0219352682921384
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##
     0.0219536591059776
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##
     0.0220569535504941
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##
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##
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##
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##
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##
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##
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##
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     0.0236851657610963
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##
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##
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##
                           1 0
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##
                            1 0
     0.0255397592276525
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##
     0.0256090973863414
##
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##
     0.0265192848082703
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##
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##
     0.0267359638832564
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##
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```

```
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##
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##
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##
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                           1 0
##
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##
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##
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                           1 0
##
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##
##
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                           1 0
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##
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```

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##
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```

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##
     0.835113490643854
                            0 1
##
     0.849011311018785
                            1 0
##
     0.867156306542878
                            0 1
##
     0.873250206948696
                            0 1
##
     0.880572250059538
                            0 1
##
     0.88128203094769
                            0 1
##
     0.892174779298716
                            0 1
##
     0.900817302612631
                            1 0
                            1 0
##
     0.91530233584122
##
     0.917484324971477
                            0 1
##
     0.925435718600217
                            0 1
##
     0.926943910553738
                            0 1
##
     0.927181685756908
                            1 0
##
     0.930219806653545
                            0 1
##
     0.930870344723229
                            1 0
##
     0.931022758611173
                            0 1
##
     0.933842051734074
##
     0.93411811759881
                            0 1
##
     0.934342379194796
                            0 1
##
     0.935550262366666
                            0 1
##
     0.935976281867267
                            1 0
##
     0.936608037928727
                            0 1
##
     0.938608053187779
                            0 1
##
     0.93875294739864
                            1 0
##
     0.939025900151872
                            0 1
##
     0.939517595217415
                            0 1
##
     0.94055834542692
                            0 1
##
     0.941492706261442
                            0 1
##
     0.941501390781931
                            1 0
##
     0.943582742600318
                            1 0
```

```
##
     0.945714263816444
##
                            1 0
     0.947112211920847
     0.950652410001657
##
                            1 0
##
     0.951148229772317
                            1 0
##
     0.95180435561137
                            0 1
##
     0.952803688613685
                            0 1
##
     0.954164591323048
                            1 0
##
     0.961330836471797
                            1 0
##
     0.966702127563952
                            1 0
##
     0.967914088846175
                            0 1
##
     0.97061023708985
                            0 1
     0.971228532222785
##
                            1 0
##
     0.976201287048276
                            0 1
##
     0.978094460447056
                            0 1
##
                            1 0
     0.978124486858749
##
     0.978332599131111
                            1 0
##
     0.978343325550224
                            0 1
##
     0.979061989973089
                            0 1
##
     0.979438940786177
                            1 0
##
     0.979863263877865
                            1 0
##
     0.979885058447416
                            1 0
##
     0.980258290289372
                            1 0
##
                            1 0
     0.981333725976814
     0.981664683068704
##
                            0 1
##
     0.981729854457493
                            1 0
##
     0.982583152883989
                            1 0
##
     0.983986769412702
                            1 0
##
     0.984051387759906
                            1 0
##
     0.984816438789984
                            1 0
##
     0.985196327666187
                            1 0
##
     0.986263465009129
                            1 0
##
     0.987364968695895
                            1 0
##
     0.988628990919362
                            0 1
##
     0.988725001012061
                            0 1
##
     0.991108081761879
                            1 0
##
     0.991922146187556
                            0 1
##
     0.991981578422674
                            1 0
##
     0.99201989456455
                            0 1
##
     0.99406909015386
##
                            1 0
     0.994086530950478
##
     0.995805416280446
                            1 0
##
     0.995888514601699
                            1 0
##
     0.996415502307123
                            1 0
##
     0.997550702644144
                            1 0
```

(e) Compare the predictive performance of three different models by drawing ROC curves and calculating

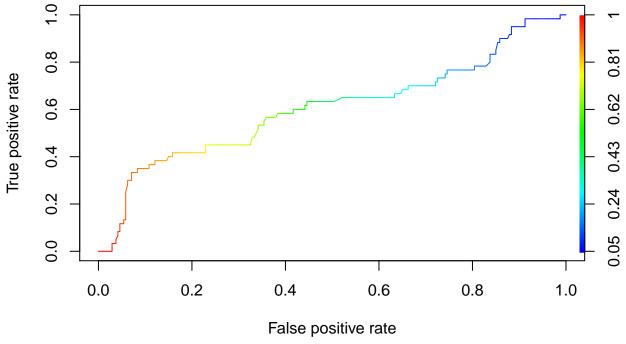
the AUROC values. Discuss the comparison results.

ROC Curve and AUROC values for prediction based on Temperature

```
#install.packages("ROCR")
library(ROCR)
```

```
## Loading required package: gplots
##
## Attaching package: 'gplots'
## The following object is masked from 'package:stats':
##
##
       lowess
pred <- prediction(prediction1, testing_data$0ccupancy)</pre>
perf <- performance(pred, measure="tpr", x.measure = "fpr")</pre>
plot(perf,colorize=TRUE)
                                                                                                 8
      0.8
True positive rate
       ဖ
       o.
       0.4
      0.2
                                                                                                 2
       0.0
                             0.2
              0.0
                                            0.4
                                                           0.6
                                                                          0.8
                                                                                         1.0
                                           False positive rate
auroc <- performance(pred, measure="auc")</pre>
auroc_value <- auroc@y.values[[1]]</pre>
auroc_value
## [1] 0.7527431
ROC Curve and AUROC values for prediction based on Humidity
pred2 <- prediction(prediction2, testing_data$0ccupancy)</pre>
perf2 <- performance(pred2, measure="tpr", x.measure = "fpr")</pre>
```

plot(perf2,colorize=TRUE)

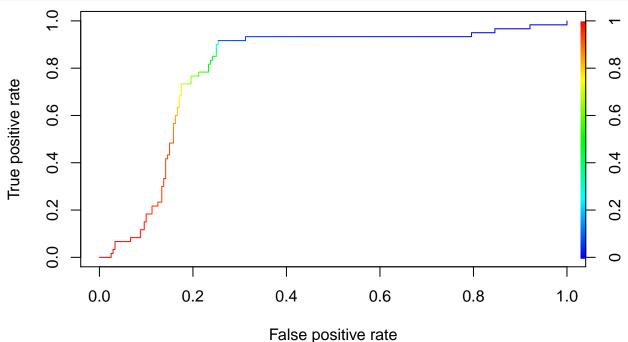


```
auroc2 <- performance(pred2, measure="auc")
auroc_value2 <- auroc2@y.values[[1]]
auroc_value2</pre>
```

[1] 0.6038194

 ROC Curve and AUROC values for prediction based on all available variables

```
pred3 <- prediction(prediction3, testing_data$Occupancy)
perf3 <- performance(pred3, measure="tpr", x.measure = "fpr")
plot(perf3,colorize=TRUE)</pre>
```



```
auroc3 <- performance(pred3, measure="auc")
auroc_value3 <- auroc3@y.values[[1]]
auroc_value3</pre>
```

[1] 0.7977778

From the values of AUROC and ROC curves, we can see that the predictive performance of logistic regression model to predict the occupancy is best when all features are assessed; therefore the AUROC value of the last model is largest at 0.797778 and the area under the ROC curve is largest for that model hence it is the best predictive model amongst the 3 we observed here.