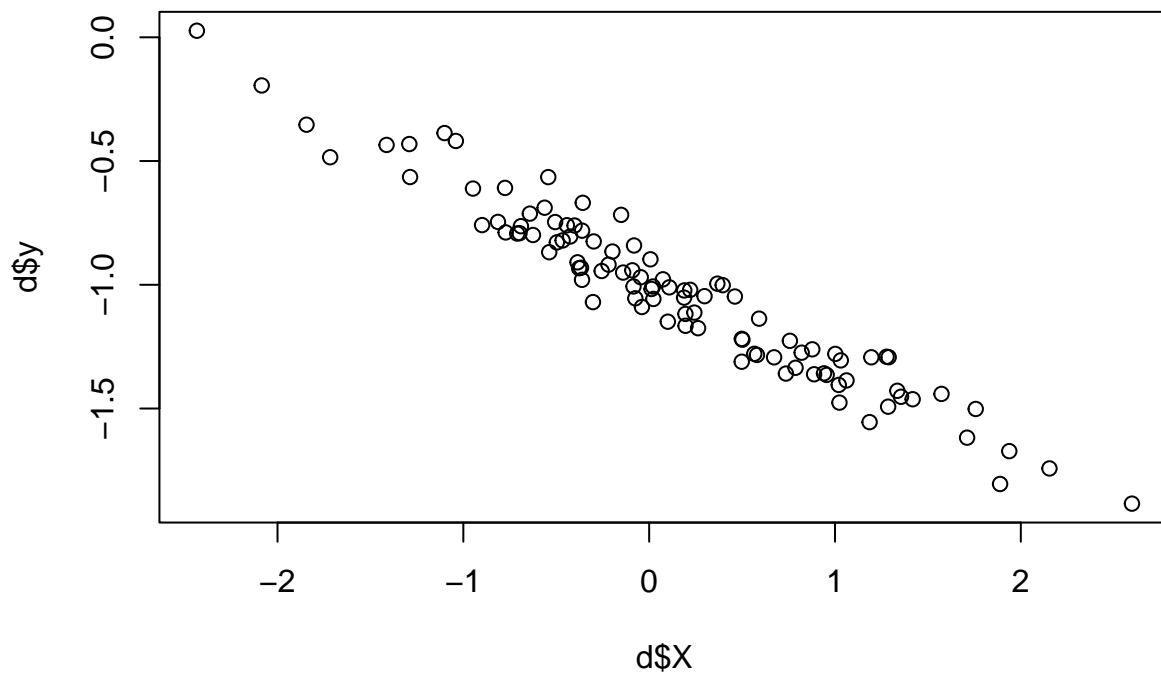


## Lab 2 - Linear Regression

### Generate some simulated data

```
gen_data = function(N,P,s=1/10){  
  X = array(rnorm(N*P),c(N,P))  
  beta = array(rnorm(P+1),c(P+1,1))  
  epsilon = array(rnorm(N,sd=s),c(N,1))  
  y = cbind(1,X)%*%beta + epsilon  
  return(list(  
    X=X,beta=beta,epsilon=epsilon,y=y  
  ))  
}  
  
d = gen_data(100, 1)
```

```
plot(d$X, d$y)
```



```
head(d$X)
```

```
##           [,1]
```

```
## [1,] 1.3553689
## [2,] -0.4015708
## [3,] 0.2206362
## [4,] 0.3958161
## [5,] -1.0403223
## [6,] -1.8439380
```

```
head(d$beta)
```

```
##           [,1]
## [1,] -0.9911846
## [2,] -0.3637363
```

```
head(d$y)
```

```
##           [,1]
## [1,] -1.4525103
## [2,] -0.7606124
## [3,] -1.0204205
## [4,] -1.0015536
## [5,] -0.4188894
## [6,] -0.3530865
```

```
names(d)
```

```
## [1] "X"      "beta"      "epsilon" "y"
```

## Fitting in R using lm

```
mod = lm(d$y~d$X)
summary(mod)
```

```
##
## Call:
## lm(formula = d$y ~ d$X)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -0.199125 -0.065618 -0.007215  0.050608  0.218163
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept) -0.981310   0.009045  -108.50  <2e-16 ***
## d$X          -0.364997   0.009627   -37.91  <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.08961 on 98 degrees of freedom
## Multiple R-squared:  0.9362, Adjusted R-squared:  0.9355
## F-statistic: 1437 on 1 and 98 DF, p-value: < 2.2e-16
```

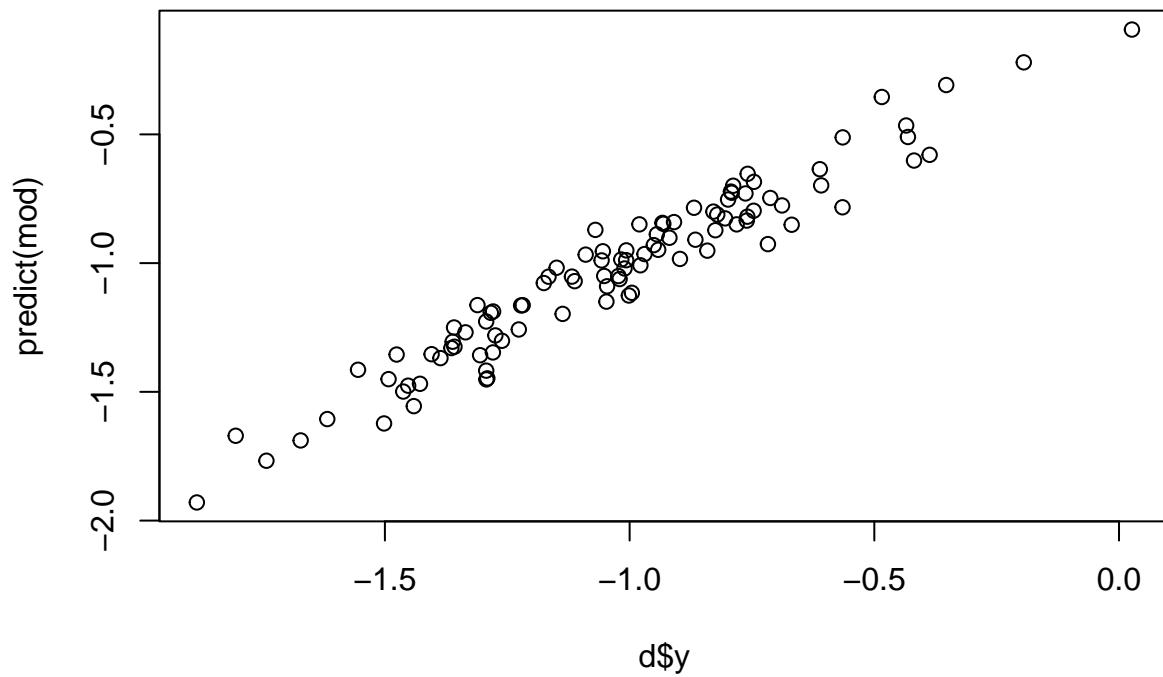
```
mod$coef
```

```
## (Intercept)      d$X  
## -0.9813103 -0.3649973
```

```
head(predict(mod))
```

```
##          1          2          3          4          5          6  
## -1.4760163 -0.8347381 -1.0618419 -1.1257821 -0.6015955 -0.3082779
```

```
plot(d$y, predict(mod))
```



## Calculating by hand

```
D = cbind(1, d$X)  
head(D)
```

```
##      [,1]      [,2]  
## [1,]    1  1.3553689  
## [2,]    1 -0.4015708
```

```
## [3,] 1 0.2206362
## [4,] 1 0.3958161
## [5,] 1 -1.0403223
## [6,] 1 -1.8439380
```

```
beta_hat = solve(t(D)%*%D)%*%t(D)%*%d$y
beta_hat
```

```
##           [,1]
## [1,] -0.9813103
## [2,] -0.3649973
```

## Plotting the loss

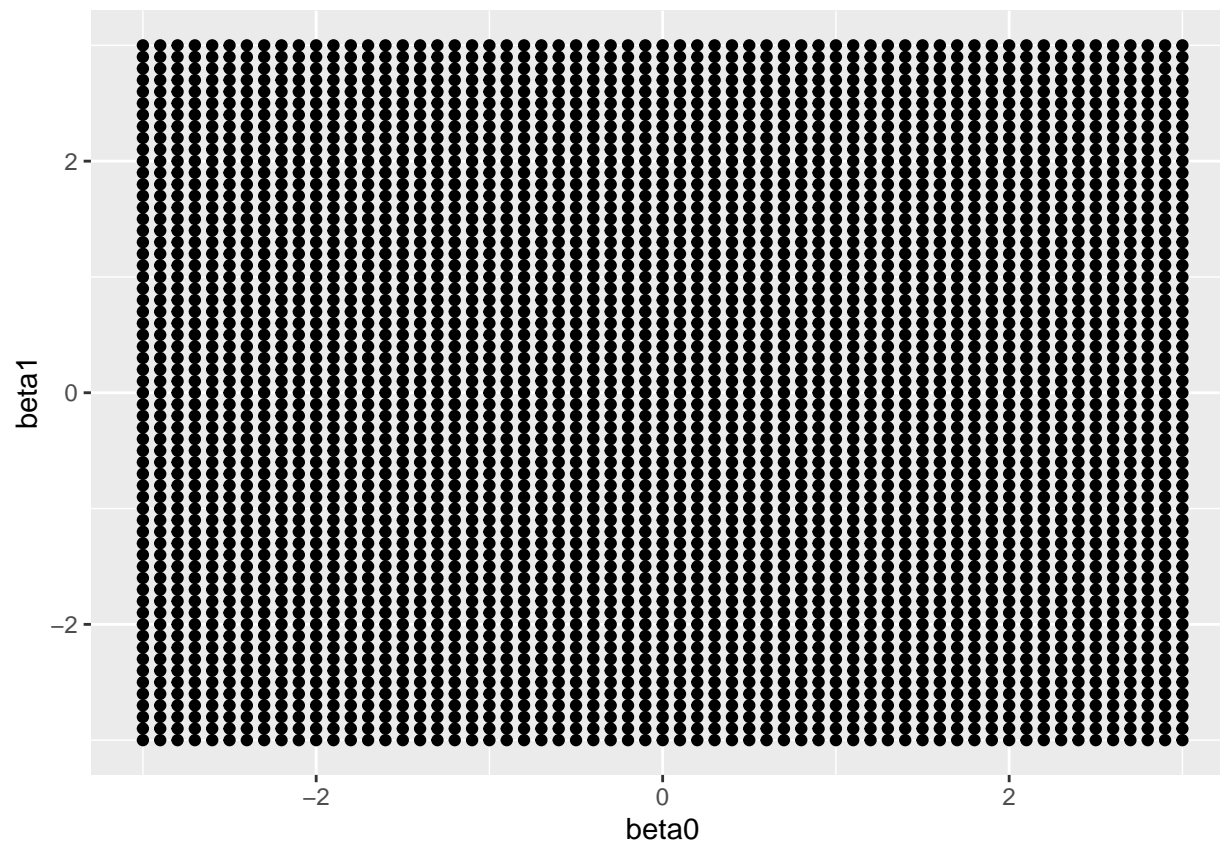
```
L = function(beta){
  sum((d$y-cbind(1,d$X)%*%beta)^2)
}
```

```
beta_grid = expand.grid(beta0=seq(-3,3,by=.1),beta1=seq(-3,3,by=.1))
```

```
head(beta_grid)
```

```
##   beta0 beta1
## 1  -3.0   -3
## 2  -2.9   -3
## 3  -2.8   -3
## 4  -2.7   -3
## 5  -2.6   -3
## 6  -2.5   -3
```

```
library('ggplot2')
ggplot(data=beta_grid,mapping=aes(x=beta0,y=beta1))+geom_point()
```



```
beta_grid$L = apply(beta_grid,1,L)
```

```
head(beta_grid)
```

```
##   beta0 beta1      L
## 1  -3.0   -3 1157.0685
## 2  -2.9   -3 1110.9614
## 3  -2.8   -3 1066.8543
## 4  -2.7   -3 1024.7472
## 5  -2.6   -3  984.6401
## 6  -2.5   -3  946.5330
```

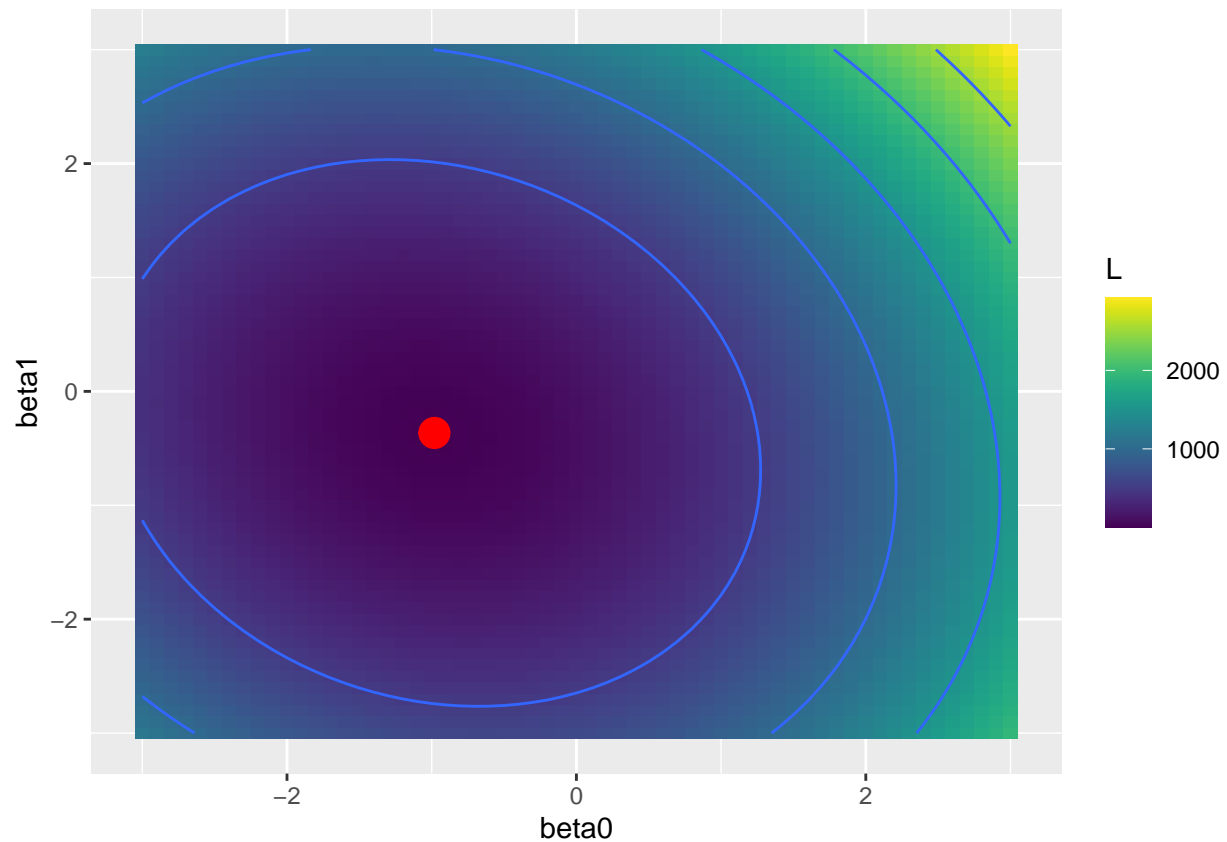
```
library('ggplot2')
library('viridis')
```

```
## Loading required package: viridisLite
```

```
beta_hat_df = data.frame(beta0=beta_hat[1],beta1=beta_hat[2])
```

```
ggplot(data=beta_grid,mapping=aes(x=beta0,y=beta1,fill=L,z=L))+geom_tile()+
  scale_fill_viridis()+geom_contour()+
  geom_point(data=beta_hat_df,mapping=aes(x=beta0,y=beta1),inherit.aes=FALSE,color='red',size=5)
```

```
## Warning: The following aesthetics were dropped during statistical transformation: fill
## i This can happen when ggplot fails to infer the correct grouping structure in
##   the data.
## i Did you forget to specify a 'group' aesthetic or to convert a numerical
##   variable into a factor?
```



## Categorical variables

```
library('palmerpenguins')
```

```
penguins = penguins[complete.cases(penguins),]
```

```
head(penguins[sample(nrow(penguins)),])
```

```
## # A tibble: 6 x 8
##   species island bill_length_mm bill_depth_mm flipper_length_mm body_mass_g
##   <fct>    <fct>         <dbl>         <dbl>          <int>        <int>
## 1 Chinstrap Dream         46.8          16.5           189         3650
## 2 Adelie   Dream          37           16.5           185         3400
## 3 Gentoo   Biscoe         50.8          15.7           226         5200
## 4 Gentoo   Biscoe         46.2          14.9           221         5300
## 5 Adelie   Dream          38.8          20            190         3950
```

```
## 6 Adelie      Dream      36.3      19.5      190      3800
## # i 2 more variables: sex <fct>, year <int>
```

```
mod = lm(flipper_length_mm~bill_length_mm+species,data=penguins)
summary(penguins)
```

```
##      species      island  bill_length_mm  bill_depth_mm
## Adelie   :146  Biscoe   :163   Min.    :32.10   Min.    :13.10
## Chinstrap: 68  Dream    :123   1st Qu.:39.50   1st Qu.:15.60
## Gentoo   :119  Torgersen: 47   Median :44.50   Median :17.30
##                                     Mean    :43.99   Mean    :17.16
##                                     3rd Qu.:48.60   3rd Qu.:18.70
##                                     Max.    :59.60   Max.    :21.50
## flipper_length_mm  body_mass_g      sex      year
## Min.    :172      Min.    :2700  female:165   Min.    :2007
## 1st Qu.:190      1st Qu.:3550  male  :168   1st Qu.:2007
## Median :197      Median :4050                      Median :2008
## Mean    :201      Mean    :4207                      Mean    :2008
## 3rd Qu.:213      3rd Qu.:4775                      3rd Qu.:2009
## Max.    :231      Max.    :6300                      Max.    :2009
```

```
summary(mod)
```

```
##
## Call:
## lm(formula = flipper_length_mm ~ bill_length_mm + species, data = penguins)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -24.8669  -3.4617  -0.0765   3.7020  15.9944
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   147.5633     4.2234  34.940 < 2e-16 ***
## bill_length_mm    1.0957     0.1081  10.139 < 2e-16 ***
## speciesChinstrap -5.2470     1.3797  -3.803 0.00017 ***
## speciesGentoo    17.5517     1.1883  14.771 < 2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 5.833 on 329 degrees of freedom
## Multiple R-squared:  0.8283, Adjusted R-squared:  0.8268
## F-statistic: 529.2 on 3 and 329 DF, p-value: < 2.2e-16
```

```
D = model.matrix(~bill_length_mm+species,data=penguins)
head(D[sample(nrow(D)),])
```

```
##      (Intercept) bill_length_mm speciesChinstrap speciesGentoo
## 255            1           49.8                0                1
## 194            1           44.9                0                1
## 195            1           45.2                0                1
## 162            1           49.3                0                1
```

```
## 198      1      45.1      0      1
## 300      1      49.7      1      0
```

```
y = penguins$flipper_length_mm
y = array(y,c(length(y),1))
head(y)
```

```
##      [,1]
## [1,] 181
## [2,] 186
## [3,] 195
## [4,] 193
## [5,] 190
## [6,] 181
```

```
beta_hat = solve(t(D)%*%D)%*%t(D)%*%y
beta_hat
```

```
##      [,1]
## (Intercept) 147.563315
## bill_length_mm 1.095700
## speciesChinstrap -5.247004
## speciesGentoo 17.551650
```

```
coef(mod)
```

```
##      (Intercept)  bill_length_mm speciesChinstrap  speciesGentoo
##      147.563315      1.095700      -5.247004      17.551650
```

## Fitting Issues

```
d = gen_data(100, 200)
dim(d$X)
```

```
## [1] 100 200
```

```
mod = lm(d$y~d$X)
summary(mod)
```

```
##
## Call:
## lm(formula = d$y ~ d$X)
##
## Residuals:
## ALL 100 residuals are 0: no residual degrees of freedom!
##
## Coefficients: (101 not defined because of singularities)
##      Estimate Std. Error t value Pr(>|t|)
```



## (Intercept)	-206.301	NaN	NaN	NaN
## d\$X1	-24.037	NaN	NaN	NaN
## d\$X2	-59.243	NaN	NaN	NaN
## d\$X3	-29.003	NaN	NaN	NaN
## d\$X4	-152.314	NaN	NaN	NaN
## d\$X5	-216.894	NaN	NaN	NaN
## d\$X6	-155.324	NaN	NaN	NaN
## d\$X7	-54.879	NaN	NaN	NaN
## d\$X8	-165.933	NaN	NaN	NaN
## d\$X9	13.655	NaN	NaN	NaN
## d\$X10	20.180	NaN	NaN	NaN
## d\$X11	-82.822	NaN	NaN	NaN
## d\$X12	-137.442	NaN	NaN	NaN
## d\$X13	-129.861	NaN	NaN	NaN
## d\$X14	22.193	NaN	NaN	NaN
## d\$X15	15.015	NaN	NaN	NaN
## d\$X16	176.543	NaN	NaN	NaN
## d\$X17	-88.152	NaN	NaN	NaN
## d\$X18	-51.546	NaN	NaN	NaN
## d\$X19	-15.735	NaN	NaN	NaN
## d\$X20	-13.612	NaN	NaN	NaN
## d\$X21	-91.500	NaN	NaN	NaN
## d\$X22	25.595	NaN	NaN	NaN
## d\$X23	-133.455	NaN	NaN	NaN
## d\$X24	-68.670	NaN	NaN	NaN
## d\$X25	-49.516	NaN	NaN	NaN
## d\$X26	-14.373	NaN	NaN	NaN
## d\$X27	-14.771	NaN	NaN	NaN
## d\$X28	-1.649	NaN	NaN	NaN
## d\$X29	200.617	NaN	NaN	NaN
## d\$X30	62.621	NaN	NaN	NaN
## d\$X31	-55.720	NaN	NaN	NaN
## d\$X32	97.028	NaN	NaN	NaN
## d\$X33	-3.802	NaN	NaN	NaN
## d\$X34	109.292	NaN	NaN	NaN
## d\$X35	29.304	NaN	NaN	NaN
## d\$X36	-34.230	NaN	NaN	NaN
## d\$X37	29.383	NaN	NaN	NaN
## d\$X38	-87.337	NaN	NaN	NaN
## d\$X39	34.597	NaN	NaN	NaN
## d\$X40	-116.826	NaN	NaN	NaN
## d\$X41	-34.074	NaN	NaN	NaN
## d\$X42	-41.821	NaN	NaN	NaN
## d\$X43	134.289	NaN	NaN	NaN
## d\$X44	-73.123	NaN	NaN	NaN
## d\$X45	-27.158	NaN	NaN	NaN
## d\$X46	72.774	NaN	NaN	NaN
## d\$X47	127.972	NaN	NaN	NaN
## d\$X48	29.090	NaN	NaN	NaN
## d\$X49	193.462	NaN	NaN	NaN
## d\$X50	-51.712	NaN	NaN	NaN
## d\$X51	205.408	NaN	NaN	NaN
## d\$X52	-7.059	NaN	NaN	NaN
## d\$X53	-132.414	NaN	NaN	NaN

## d\$X54	-78.636	NaN	NaN	NaN
## d\$X55	-171.782	NaN	NaN	NaN
## d\$X56	-10.728	NaN	NaN	NaN
## d\$X57	-112.588	NaN	NaN	NaN
## d\$X58	-142.895	NaN	NaN	NaN
## d\$X59	121.748	NaN	NaN	NaN
## d\$X60	36.599	NaN	NaN	NaN
## d\$X61	224.667	NaN	NaN	NaN
## d\$X62	52.499	NaN	NaN	NaN
## d\$X63	-266.742	NaN	NaN	NaN
## d\$X64	-87.986	NaN	NaN	NaN
## d\$X65	4.535	NaN	NaN	NaN
## d\$X66	-122.240	NaN	NaN	NaN
## d\$X67	95.367	NaN	NaN	NaN
## d\$X68	79.907	NaN	NaN	NaN
## d\$X69	-112.503	NaN	NaN	NaN
## d\$X70	-92.156	NaN	NaN	NaN
## d\$X71	213.993	NaN	NaN	NaN
## d\$X72	174.006	NaN	NaN	NaN
## d\$X73	-123.972	NaN	NaN	NaN
## d\$X74	-155.493	NaN	NaN	NaN
## d\$X75	-23.587	NaN	NaN	NaN
## d\$X76	7.692	NaN	NaN	NaN
## d\$X77	-7.610	NaN	NaN	NaN
## d\$X78	-54.183	NaN	NaN	NaN
## d\$X79	-61.427	NaN	NaN	NaN
## d\$X80	-150.944	NaN	NaN	NaN
## d\$X81	-59.984	NaN	NaN	NaN
## d\$X82	-248.135	NaN	NaN	NaN
## d\$X83	259.344	NaN	NaN	NaN
## d\$X84	118.095	NaN	NaN	NaN
## d\$X85	308.802	NaN	NaN	NaN
## d\$X86	27.981	NaN	NaN	NaN
## d\$X87	176.505	NaN	NaN	NaN
## d\$X88	-305.001	NaN	NaN	NaN
## d\$X89	17.236	NaN	NaN	NaN
## d\$X90	182.712	NaN	NaN	NaN
## d\$X91	108.675	NaN	NaN	NaN
## d\$X92	52.005	NaN	NaN	NaN
## d\$X93	130.349	NaN	NaN	NaN
## d\$X94	30.665	NaN	NaN	NaN
## d\$X95	141.958	NaN	NaN	NaN
## d\$X96	-25.987	NaN	NaN	NaN
## d\$X97	20.332	NaN	NaN	NaN
## d\$X98	132.395	NaN	NaN	NaN
## d\$X99	151.673	NaN	NaN	NaN
## d\$X100	NA	NA	NA	NA
## d\$X101	NA	NA	NA	NA
## d\$X102	NA	NA	NA	NA
## d\$X103	NA	NA	NA	NA
## d\$X104	NA	NA	NA	NA
## d\$X105	NA	NA	NA	NA
## d\$X106	NA	NA	NA	NA
## d\$X107	NA	NA	NA	NA

## d\$X108	NA	NA	NA	NA
## d\$X109	NA	NA	NA	NA
## d\$X110	NA	NA	NA	NA
## d\$X111	NA	NA	NA	NA
## d\$X112	NA	NA	NA	NA
## d\$X113	NA	NA	NA	NA
## d\$X114	NA	NA	NA	NA
## d\$X115	NA	NA	NA	NA
## d\$X116	NA	NA	NA	NA
## d\$X117	NA	NA	NA	NA
## d\$X118	NA	NA	NA	NA
## d\$X119	NA	NA	NA	NA
## d\$X120	NA	NA	NA	NA
## d\$X121	NA	NA	NA	NA
## d\$X122	NA	NA	NA	NA
## d\$X123	NA	NA	NA	NA
## d\$X124	NA	NA	NA	NA
## d\$X125	NA	NA	NA	NA
## d\$X126	NA	NA	NA	NA
## d\$X127	NA	NA	NA	NA
## d\$X128	NA	NA	NA	NA
## d\$X129	NA	NA	NA	NA
## d\$X130	NA	NA	NA	NA
## d\$X131	NA	NA	NA	NA
## d\$X132	NA	NA	NA	NA
## d\$X133	NA	NA	NA	NA
## d\$X134	NA	NA	NA	NA
## d\$X135	NA	NA	NA	NA
## d\$X136	NA	NA	NA	NA
## d\$X137	NA	NA	NA	NA
## d\$X138	NA	NA	NA	NA
## d\$X139	NA	NA	NA	NA
## d\$X140	NA	NA	NA	NA
## d\$X141	NA	NA	NA	NA
## d\$X142	NA	NA	NA	NA
## d\$X143	NA	NA	NA	NA
## d\$X144	NA	NA	NA	NA
## d\$X145	NA	NA	NA	NA
## d\$X146	NA	NA	NA	NA
## d\$X147	NA	NA	NA	NA
## d\$X148	NA	NA	NA	NA
## d\$X149	NA	NA	NA	NA
## d\$X150	NA	NA	NA	NA
## d\$X151	NA	NA	NA	NA
## d\$X152	NA	NA	NA	NA
## d\$X153	NA	NA	NA	NA
## d\$X154	NA	NA	NA	NA
## d\$X155	NA	NA	NA	NA
## d\$X156	NA	NA	NA	NA
## d\$X157	NA	NA	NA	NA
## d\$X158	NA	NA	NA	NA
## d\$X159	NA	NA	NA	NA
## d\$X160	NA	NA	NA	NA
## d\$X161	NA	NA	NA	NA

```
## d$X162      NA      NA      NA      NA
## d$X163      NA      NA      NA      NA
## d$X164      NA      NA      NA      NA
## d$X165      NA      NA      NA      NA
## d$X166      NA      NA      NA      NA
## d$X167      NA      NA      NA      NA
## d$X168      NA      NA      NA      NA
## d$X169      NA      NA      NA      NA
## d$X170      NA      NA      NA      NA
## d$X171      NA      NA      NA      NA
## d$X172      NA      NA      NA      NA
## d$X173      NA      NA      NA      NA
## d$X174      NA      NA      NA      NA
## d$X175      NA      NA      NA      NA
## d$X176      NA      NA      NA      NA
## d$X177      NA      NA      NA      NA
## d$X178      NA      NA      NA      NA
## d$X179      NA      NA      NA      NA
## d$X180      NA      NA      NA      NA
## d$X181      NA      NA      NA      NA
## d$X182      NA      NA      NA      NA
## d$X183      NA      NA      NA      NA
## d$X184      NA      NA      NA      NA
## d$X185      NA      NA      NA      NA
## d$X186      NA      NA      NA      NA
## d$X187      NA      NA      NA      NA
## d$X188      NA      NA      NA      NA
## d$X189      NA      NA      NA      NA
## d$X190      NA      NA      NA      NA
## d$X191      NA      NA      NA      NA
## d$X192      NA      NA      NA      NA
## d$X193      NA      NA      NA      NA
## d$X194      NA      NA      NA      NA
## d$X195      NA      NA      NA      NA
## d$X196      NA      NA      NA      NA
## d$X197      NA      NA      NA      NA
## d$X198      NA      NA      NA      NA
## d$X199      NA      NA      NA      NA
## d$X200      NA      NA      NA      NA
##
## Residual standard error: NaN on 0 degrees of freedom
## Multiple R-squared:      1, Adjusted R-squared:      NaN
## F-statistic:      NaN on 99 and 0 DF, p-value: NA
```

```
tail(coef(mod))
```

```
## d$X195 d$X196 d$X197 d$X198 d$X199 d$X200
##      NA      NA      NA      NA      NA      NA
```

```
D = model.matrix(mod)
D[1:5,1:5]
```

```
##      (Intercept)      d$X1      d$X2      d$X3      d$X4
```

```
## 1      1  1.9506976  1.362844  0.2939937  1.42091779
## 2      1 -0.7228125  1.029881  0.6790914  0.66984844
## 3      1 -1.7264662 -0.267034 -0.4034870 -1.17663520
## 4      1 -0.6349577 -2.328357  0.7308996 -0.03632376
## 5      1  2.3872024 -2.811631  0.7506581  0.25321084
```

```
# singular
# solve(t(D)%*%D)%*%t(D)%*%d$y
```

another example

```
xx = rnorm(100)
X = cbind(xx,xx)
colnames(X) = c('V1','V2')
head(X)
```

```
##           V1           V2
## [1,]  0.2521685  0.2521685
## [2,]  0.3454101  0.3454101
## [3,]  0.5879322  0.5879322
## [4,]  1.1056134  1.1056134
## [5,] -0.2127039 -0.2127039
## [6,]  0.2147335  0.2147335
```

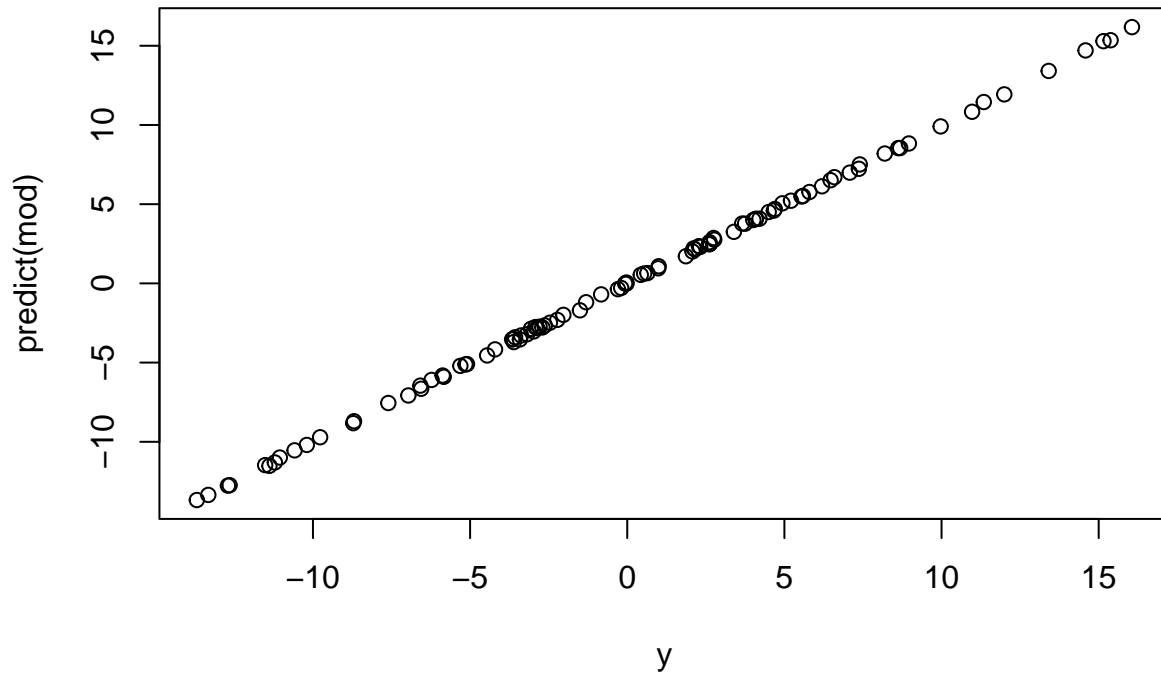
```
true_beta = array(c(3,5),c(2,1))
true_beta
```

```
##      [,1]
## [1,]    3
## [2,]    5
```

```
y = X %*% true_beta + rnorm(100,sd=1/10)
mod = lm(y~X)
summary(mod)
```

```
##
## Call:
## lm(formula = y ~ X)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -0.19603 -0.07130  0.00574  0.06889  0.19562
##
## Coefficients: (1 not defined because of singularities)
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept) -0.001022   0.009094  -0.112   0.911
## XV1          7.988922   0.010473 762.827 <2e-16 ***
## XV2              NA           NA      NA      NA
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.09089 on 98 degrees of freedom
## Multiple R-squared:  0.9998, Adjusted R-squared:  0.9998
## F-statistic: 5.819e+05 on 1 and 98 DF,  p-value: < 2.2e-16
```

```
plot(y,predict(mod))
```



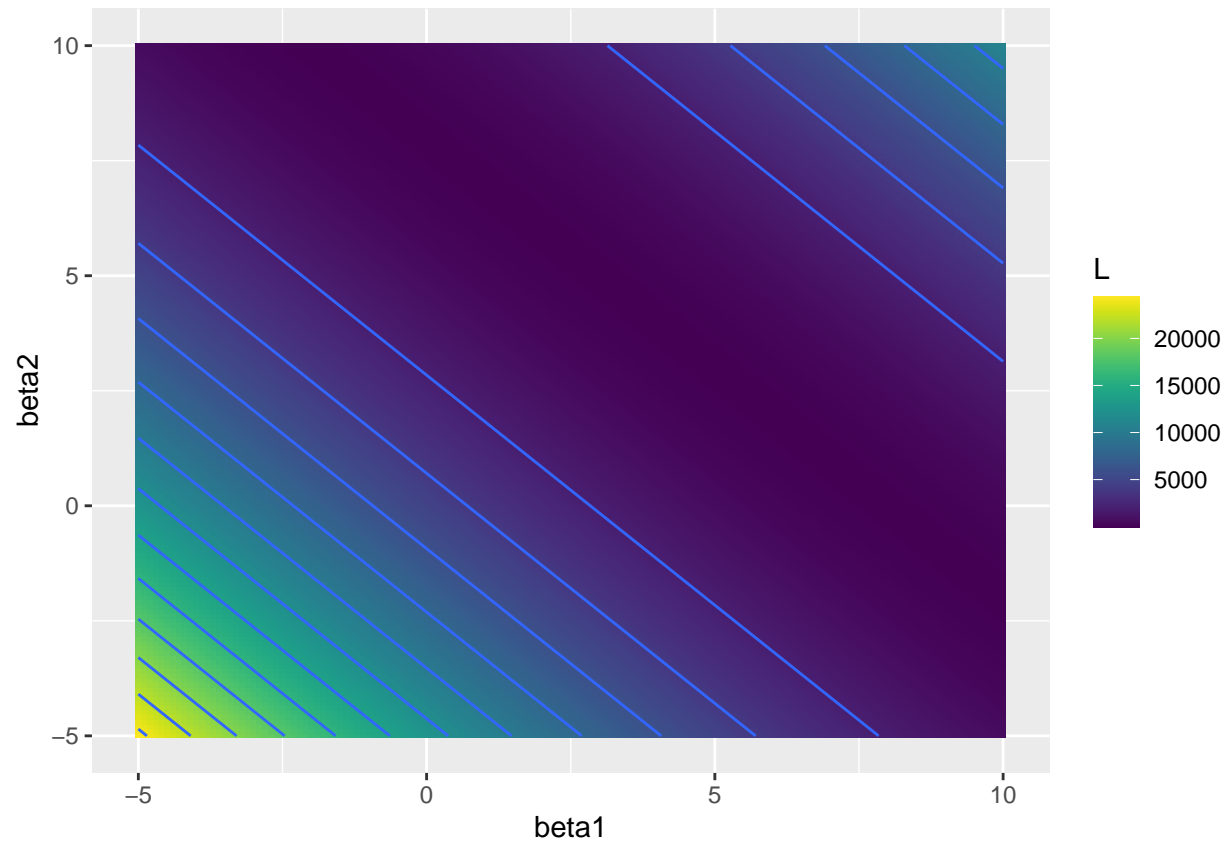
```
#singular
D = cbind(1,X)
# beta_hat = solve(t(D)%*%D)%*%t(D)%*%y
```

what does the loss look like?

```
L = function(beta){
  sum((y-X%*%beta)^2)
}
beta_grid = expand.grid(beta1=seq(-5,10,by=.1),beta2=seq(-5,10,by=.1))
beta_grid$L = apply(beta_grid,1,L)
```

```
ggplot(data=beta_grid,mapping=aes(x=beta1,y=beta2,fill=L,z=L))+geom_tile()+
  scale_fill_viridis()+geom_contour()
```

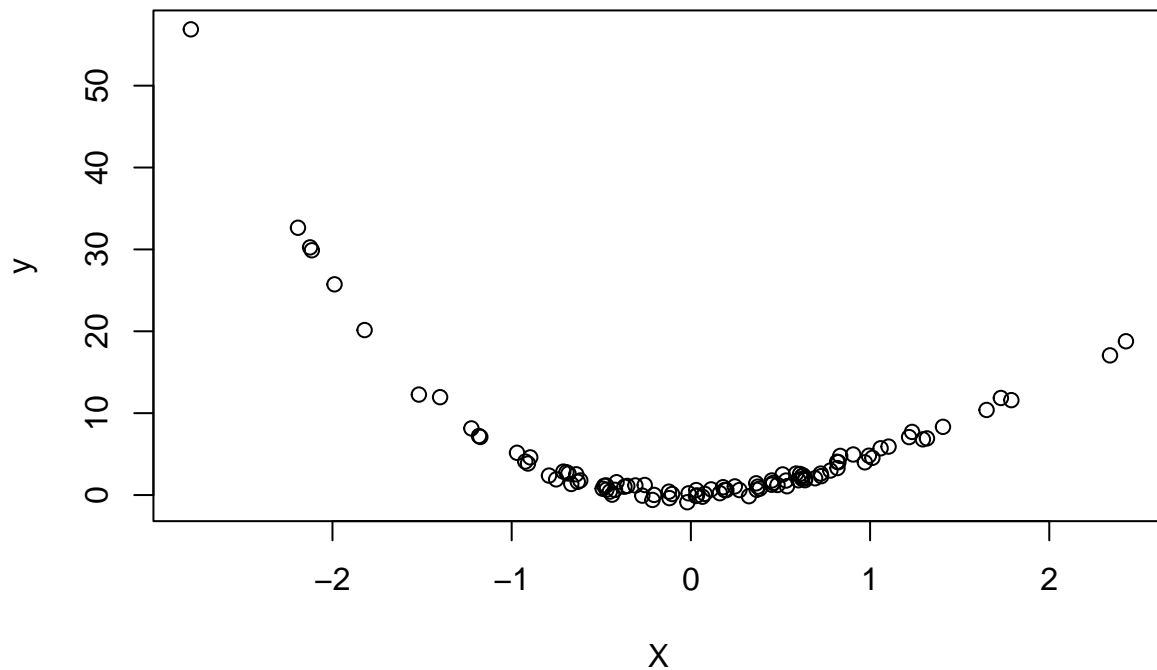
```
## Warning: The following aesthetics were dropped during statistical transformation: fill
## i This can happen when ggplot fails to infer the correct grouping structure in
##   the data.
## i Did you forget to specify a 'group' aesthetic or to convert a numerical
##   variable into a factor?
```



## polynomial regression

```
N = 100  
P = 1  
X = array(rnorm(N*P),c(N,P))
```

```
y = X + 5*X^2 - X^3 + rnorm(100,0,.5)  
plot(X,y)
```



```
D = cbind(1,X,X^2,X^3)
head(D)
```

```
##      [,1]      [,2]      [,3]      [,4]
## [1,]    1 -0.3706135  0.1373543 -0.05090536
## [2,]    1 -0.6312546  0.3984824 -0.25154384
## [3,]    1 -1.9886266  3.9546356 -7.86429349
## [4,]    1  0.8333414  0.6944578  0.57872044
## [5,]    1  0.6000449  0.3600539  0.21604850
## [6,]    1 -0.6674794  0.4455287 -0.29738126
```

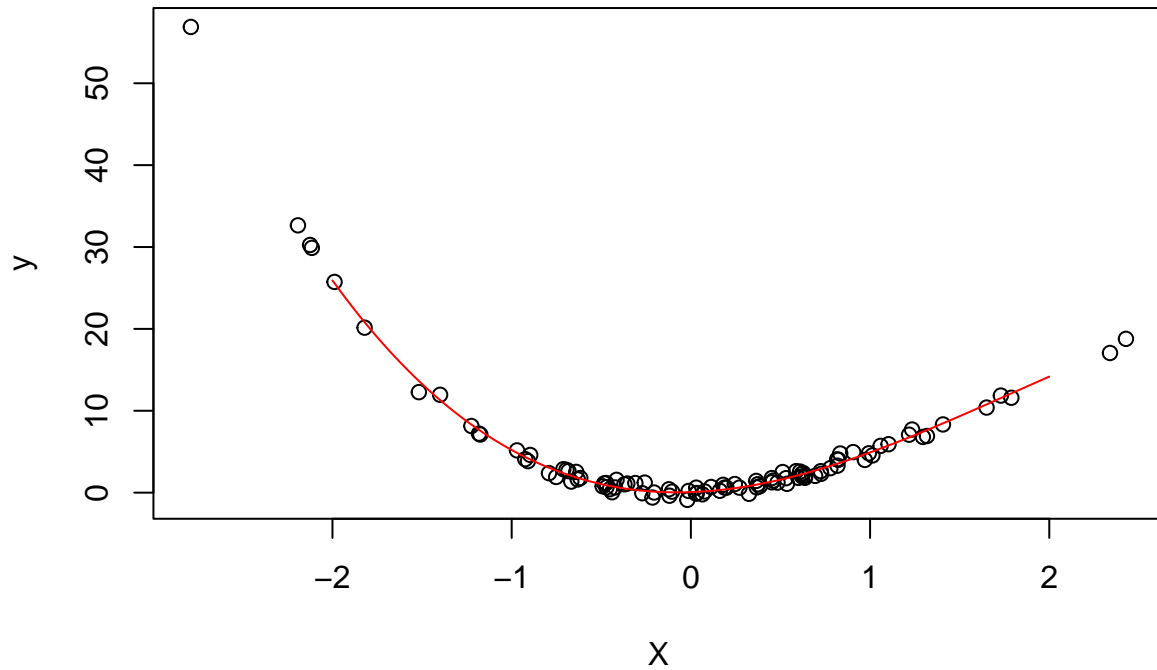
```
beta_hat = solve(t(D)%*%D)%*%t(D)%*%y
beta_hat
```

```
##      [,1]
## [1,]  0.06439571
## [2,]  0.78256135
## [3,]  4.99528992
## [4,] -0.92986473
```

```
xp = seq(-2,2,length.out=100)
Dp = cbind(1,xp,xp^2,xp^3)
y_pred = Dp%*%beta_hat
```



```
plot(X,y)
lines(xp,y_pred,col='red')
```



## More example

```
#install.packages('MASS')
```

```
library('MASS')
```

```
data(Boston)
```

```
dim(Boston)
```

```
## [1] 506 14
```

```
Boston[1:5,]
```

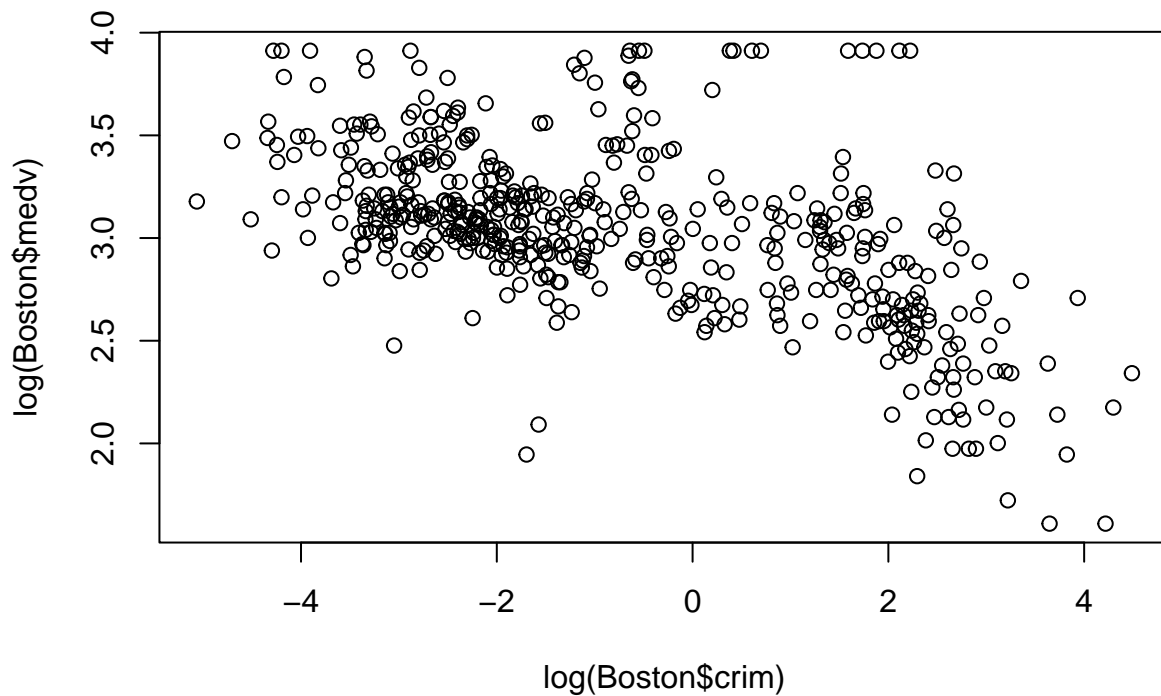
```
##      crim zn  indus chas   nox    rm   age    dis rad tax ptratio  black lstat
## 1 0.00632 18  2.31    0 0.538 6.575 65.2 4.0900   1 296    15.3 396.90  4.98
## 2 0.02731  0  7.07    0 0.469 6.421 78.9 4.9671   2 242    17.8 396.90  9.14
```

```
## 3 0.02729 0 7.07 0 0.469 7.185 61.1 4.9671 2 242 17.8 392.83 4.03
## 4 0.03237 0 2.18 0 0.458 6.998 45.8 6.0622 3 222 18.7 394.63 2.94
## 5 0.06905 0 2.18 0 0.458 7.147 54.2 6.0622 3 222 18.7 396.90 5.33
## medv
## 1 24.0
## 2 21.6
## 3 34.7
## 4 33.4
## 5 36.2
```

```
?Boston
```

let's fit a regression to predict the median house value from the crime rate

```
plot(log(Boston$crim),log(Boston$medv))
```



medv~crim basically says  $\text{medv} = \beta_0 + \beta_1 \cdot \text{crim}$

```
mod = lm(medv~crim,data=Boston)
mod
```

```
##
## Call:
## lm(formula = medv ~ crim, data = Boston)
##
```

```
## Coefficients:
## (Intercept)      crim
##      24.0331      -0.4152
```

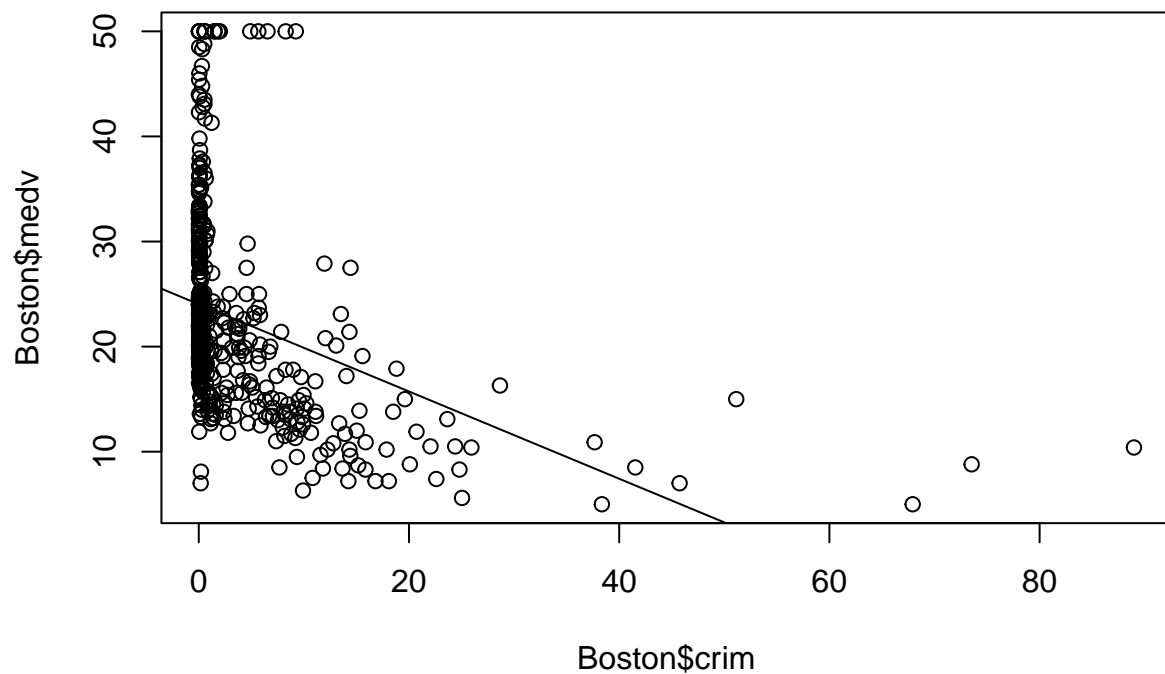
```
summary(mod)
```

```
##
## Call:
## lm(formula = medv ~ crim, data = Boston)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -16.957  -5.449  -2.007   2.512  29.800
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  24.03311    0.40914   58.74  <2e-16 ***
## crim        -0.41519    0.04389   -9.46  <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 8.484 on 504 degrees of freedom
## Multiple R-squared:  0.1508, Adjusted R-squared:  0.1491
## F-statistic: 89.49 on 1 and 504 DF,  p-value: < 2.2e-16
```

```
mod$coef
```

```
## (Intercept)      crim
##  24.0331062  -0.4151903
```

```
plot(Boston$crim,Boston$medv)
abline(coef=mod$coef)
```



```
X = array(Boston$crim,c(506,1))
X = cbind(1,X)
X
```

```
##      [,1]      [,2]
## [1,] 1 0.00632
## [2,] 1 0.02731
## [3,] 1 0.02729
## [4,] 1 0.03237
## [5,] 1 0.06905
## [6,] 1 0.02985
## [7,] 1 0.08829
## [8,] 1 0.14455
## [9,] 1 0.21124
## [10,] 1 0.17004
## [11,] 1 0.22489
## [12,] 1 0.11747
## [13,] 1 0.09378
## [14,] 1 0.62976
## [15,] 1 0.63796
## [16,] 1 0.62739
## [17,] 1 1.05393
## [18,] 1 0.78420
## [19,] 1 0.80271
## [20,] 1 0.72580
## [21,] 1 1.25179
```

##	[22,]	1	0.85204
##	[23,]	1	1.23247
##	[24,]	1	0.98843
##	[25,]	1	0.75026
##	[26,]	1	0.84054
##	[27,]	1	0.67191
##	[28,]	1	0.95577
##	[29,]	1	0.77299
##	[30,]	1	1.00245
##	[31,]	1	1.13081
##	[32,]	1	1.35472
##	[33,]	1	1.38799
##	[34,]	1	1.15172
##	[35,]	1	1.61282
##	[36,]	1	0.06417
##	[37,]	1	0.09744
##	[38,]	1	0.08014
##	[39,]	1	0.17505
##	[40,]	1	0.02763
##	[41,]	1	0.03359
##	[42,]	1	0.12744
##	[43,]	1	0.14150
##	[44,]	1	0.15936
##	[45,]	1	0.12269
##	[46,]	1	0.17142
##	[47,]	1	0.18836
##	[48,]	1	0.22927
##	[49,]	1	0.25387
##	[50,]	1	0.21977
##	[51,]	1	0.08873
##	[52,]	1	0.04337
##	[53,]	1	0.05360
##	[54,]	1	0.04981
##	[55,]	1	0.01360
##	[56,]	1	0.01311
##	[57,]	1	0.02055
##	[58,]	1	0.01432
##	[59,]	1	0.15445
##	[60,]	1	0.10328
##	[61,]	1	0.14932
##	[62,]	1	0.17171
##	[63,]	1	0.11027
##	[64,]	1	0.12650
##	[65,]	1	0.01951
##	[66,]	1	0.03584
##	[67,]	1	0.04379
##	[68,]	1	0.05789
##	[69,]	1	0.13554
##	[70,]	1	0.12816
##	[71,]	1	0.08826
##	[72,]	1	0.15876
##	[73,]	1	0.09164
##	[74,]	1	0.19539
##	[75,]	1	0.07896

##	[76,]	1	0.09512
##	[77,]	1	0.10153
##	[78,]	1	0.08707
##	[79,]	1	0.05646
##	[80,]	1	0.08387
##	[81,]	1	0.04113
##	[82,]	1	0.04462
##	[83,]	1	0.03659
##	[84,]	1	0.03551
##	[85,]	1	0.05059
##	[86,]	1	0.05735
##	[87,]	1	0.05188
##	[88,]	1	0.07151
##	[89,]	1	0.05660
##	[90,]	1	0.05302
##	[91,]	1	0.04684
##	[92,]	1	0.03932
##	[93,]	1	0.04203
##	[94,]	1	0.02875
##	[95,]	1	0.04294
##	[96,]	1	0.12204
##	[97,]	1	0.11504
##	[98,]	1	0.12083
##	[99,]	1	0.08187
##	[100,]	1	0.06860
##	[101,]	1	0.14866
##	[102,]	1	0.11432
##	[103,]	1	0.22876
##	[104,]	1	0.21161
##	[105,]	1	0.13960
##	[106,]	1	0.13262
##	[107,]	1	0.17120
##	[108,]	1	0.13117
##	[109,]	1	0.12802
##	[110,]	1	0.26363
##	[111,]	1	0.10793
##	[112,]	1	0.10084
##	[113,]	1	0.12329
##	[114,]	1	0.22212
##	[115,]	1	0.14231
##	[116,]	1	0.17134
##	[117,]	1	0.13158
##	[118,]	1	0.15098
##	[119,]	1	0.13058
##	[120,]	1	0.14476
##	[121,]	1	0.06899
##	[122,]	1	0.07165
##	[123,]	1	0.09299
##	[124,]	1	0.15038
##	[125,]	1	0.09849
##	[126,]	1	0.16902
##	[127,]	1	0.38735
##	[128,]	1	0.25915
##	[129,]	1	0.32543

## [130,]	1	0.88125
## [131,]	1	0.34006
## [132,]	1	1.19294
## [133,]	1	0.59005
## [134,]	1	0.32982
## [135,]	1	0.97617
## [136,]	1	0.55778
## [137,]	1	0.32264
## [138,]	1	0.35233
## [139,]	1	0.24980
## [140,]	1	0.54452
## [141,]	1	0.29090
## [142,]	1	1.62864
## [143,]	1	3.32105
## [144,]	1	4.09740
## [145,]	1	2.77974
## [146,]	1	2.37934
## [147,]	1	2.15505
## [148,]	1	2.36862
## [149,]	1	2.33099
## [150,]	1	2.73397
## [151,]	1	1.65660
## [152,]	1	1.49632
## [153,]	1	1.12658
## [154,]	1	2.14918
## [155,]	1	1.41385
## [156,]	1	3.53501
## [157,]	1	2.44668
## [158,]	1	1.22358
## [159,]	1	1.34284
## [160,]	1	1.42502
## [161,]	1	1.27346
## [162,]	1	1.46336
## [163,]	1	1.83377
## [164,]	1	1.51902
## [165,]	1	2.24236
## [166,]	1	2.92400
## [167,]	1	2.01019
## [168,]	1	1.80028
## [169,]	1	2.30040
## [170,]	1	2.44953
## [171,]	1	1.20742
## [172,]	1	2.31390
## [173,]	1	0.13914
## [174,]	1	0.09178
## [175,]	1	0.08447
## [176,]	1	0.06664
## [177,]	1	0.07022
## [178,]	1	0.05425
## [179,]	1	0.06642
## [180,]	1	0.05780
## [181,]	1	0.06588
## [182,]	1	0.06888
## [183,]	1	0.09103

## [184,]	1	0.10008
## [185,]	1	0.08308
## [186,]	1	0.06047
## [187,]	1	0.05602
## [188,]	1	0.07875
## [189,]	1	0.12579
## [190,]	1	0.08370
## [191,]	1	0.09068
## [192,]	1	0.06911
## [193,]	1	0.08664
## [194,]	1	0.02187
## [195,]	1	0.01439
## [196,]	1	0.01381
## [197,]	1	0.04011
## [198,]	1	0.04666
## [199,]	1	0.03768
## [200,]	1	0.03150
## [201,]	1	0.01778
## [202,]	1	0.03445
## [203,]	1	0.02177
## [204,]	1	0.03510
## [205,]	1	0.02009
## [206,]	1	0.13642
## [207,]	1	0.22969
## [208,]	1	0.25199
## [209,]	1	0.13587
## [210,]	1	0.43571
## [211,]	1	0.17446
## [212,]	1	0.37578
## [213,]	1	0.21719
## [214,]	1	0.14052
## [215,]	1	0.28955
## [216,]	1	0.19802
## [217,]	1	0.04560
## [218,]	1	0.07013
## [219,]	1	0.11069
## [220,]	1	0.11425
## [221,]	1	0.35809
## [222,]	1	0.40771
## [223,]	1	0.62356
## [224,]	1	0.61470
## [225,]	1	0.31533
## [226,]	1	0.52693
## [227,]	1	0.38214
## [228,]	1	0.41238
## [229,]	1	0.29819
## [230,]	1	0.44178
## [231,]	1	0.53700
## [232,]	1	0.46296
## [233,]	1	0.57529
## [234,]	1	0.33147
## [235,]	1	0.44791
## [236,]	1	0.33045
## [237,]	1	0.52058



## [238,]	1	0.51183
## [239,]	1	0.08244
## [240,]	1	0.09252
## [241,]	1	0.11329
## [242,]	1	0.10612
## [243,]	1	0.10290
## [244,]	1	0.12757
## [245,]	1	0.20608
## [246,]	1	0.19133
## [247,]	1	0.33983
## [248,]	1	0.19657
## [249,]	1	0.16439
## [250,]	1	0.19073
## [251,]	1	0.14030
## [252,]	1	0.21409
## [253,]	1	0.08221
## [254,]	1	0.36894
## [255,]	1	0.04819
## [256,]	1	0.03548
## [257,]	1	0.01538
## [258,]	1	0.61154
## [259,]	1	0.66351
## [260,]	1	0.65665
## [261,]	1	0.54011
## [262,]	1	0.53412
## [263,]	1	0.52014
## [264,]	1	0.82526
## [265,]	1	0.55007
## [266,]	1	0.76162
## [267,]	1	0.78570
## [268,]	1	0.57834
## [269,]	1	0.54050
## [270,]	1	0.09065
## [271,]	1	0.29916
## [272,]	1	0.16211
## [273,]	1	0.11460
## [274,]	1	0.22188
## [275,]	1	0.05644
## [276,]	1	0.09604
## [277,]	1	0.10469
## [278,]	1	0.06127
## [279,]	1	0.07978
## [280,]	1	0.21038
## [281,]	1	0.03578
## [282,]	1	0.03705
## [283,]	1	0.06129
## [284,]	1	0.01501
## [285,]	1	0.00906
## [286,]	1	0.01096
## [287,]	1	0.01965
## [288,]	1	0.03871
## [289,]	1	0.04590
## [290,]	1	0.04297
## [291,]	1	0.03502

## [292,]	1	0.07886
## [293,]	1	0.03615
## [294,]	1	0.08265
## [295,]	1	0.08199
## [296,]	1	0.12932
## [297,]	1	0.05372
## [298,]	1	0.14103
## [299,]	1	0.06466
## [300,]	1	0.05561
## [301,]	1	0.04417
## [302,]	1	0.03537
## [303,]	1	0.09266
## [304,]	1	0.10000
## [305,]	1	0.05515
## [306,]	1	0.05479
## [307,]	1	0.07503
## [308,]	1	0.04932
## [309,]	1	0.49298
## [310,]	1	0.34940
## [311,]	1	2.63548
## [312,]	1	0.79041
## [313,]	1	0.26169
## [314,]	1	0.26938
## [315,]	1	0.36920
## [316,]	1	0.25356
## [317,]	1	0.31827
## [318,]	1	0.24522
## [319,]	1	0.40202
## [320,]	1	0.47547
## [321,]	1	0.16760
## [322,]	1	0.18159
## [323,]	1	0.35114
## [324,]	1	0.28392
## [325,]	1	0.34109
## [326,]	1	0.19186
## [327,]	1	0.30347
## [328,]	1	0.24103
## [329,]	1	0.06617
## [330,]	1	0.06724
## [331,]	1	0.04544
## [332,]	1	0.05023
## [333,]	1	0.03466
## [334,]	1	0.05083
## [335,]	1	0.03738
## [336,]	1	0.03961
## [337,]	1	0.03427
## [338,]	1	0.03041
## [339,]	1	0.03306
## [340,]	1	0.05497
## [341,]	1	0.06151
## [342,]	1	0.01301
## [343,]	1	0.02498
## [344,]	1	0.02543
## [345,]	1	0.03049

## [346,]	1	0.03113
## [347,]	1	0.06162
## [348,]	1	0.01870
## [349,]	1	0.01501
## [350,]	1	0.02899
## [351,]	1	0.06211
## [352,]	1	0.07950
## [353,]	1	0.07244
## [354,]	1	0.01709
## [355,]	1	0.04301
## [356,]	1	0.10659
## [357,]	1	8.98296
## [358,]	1	3.84970
## [359,]	1	5.20177
## [360,]	1	4.26131
## [361,]	1	4.54192
## [362,]	1	3.83684
## [363,]	1	3.67822
## [364,]	1	4.22239
## [365,]	1	3.47428
## [366,]	1	4.55587
## [367,]	1	3.69695
## [368,]	1	13.52220
## [369,]	1	4.89822
## [370,]	1	5.66998
## [371,]	1	6.53876
## [372,]	1	9.23230
## [373,]	1	8.26725
## [374,]	1	11.10810
## [375,]	1	18.49820
## [376,]	1	19.60910
## [377,]	1	15.28800
## [378,]	1	9.82349
## [379,]	1	23.64820
## [380,]	1	17.86670
## [381,]	1	88.97620
## [382,]	1	15.87440
## [383,]	1	9.18702
## [384,]	1	7.99248
## [385,]	1	20.08490
## [386,]	1	16.81180
## [387,]	1	24.39380
## [388,]	1	22.59710
## [389,]	1	14.33370
## [390,]	1	8.15174
## [391,]	1	6.96215
## [392,]	1	5.29305
## [393,]	1	11.57790
## [394,]	1	8.64476
## [395,]	1	13.35980
## [396,]	1	8.71675
## [397,]	1	5.87205
## [398,]	1	7.67202
## [399,]	1	38.35180

## [400,]	1	9.91655
## [401,]	1	25.04610
## [402,]	1	14.23620
## [403,]	1	9.59571
## [404,]	1	24.80170
## [405,]	1	41.52920
## [406,]	1	67.92080
## [407,]	1	20.71620
## [408,]	1	11.95110
## [409,]	1	7.40389
## [410,]	1	14.43830
## [411,]	1	51.13580
## [412,]	1	14.05070
## [413,]	1	18.81100
## [414,]	1	28.65580
## [415,]	1	45.74610
## [416,]	1	18.08460
## [417,]	1	10.83420
## [418,]	1	25.94060
## [419,]	1	73.53410
## [420,]	1	11.81230
## [421,]	1	11.08740
## [422,]	1	7.02259
## [423,]	1	12.04820
## [424,]	1	7.05042
## [425,]	1	8.79212
## [426,]	1	15.86030
## [427,]	1	12.24720
## [428,]	1	37.66190
## [429,]	1	7.36711
## [430,]	1	9.33889
## [431,]	1	8.49213
## [432,]	1	10.06230
## [433,]	1	6.44405
## [434,]	1	5.58107
## [435,]	1	13.91340
## [436,]	1	11.16040
## [437,]	1	14.42080
## [438,]	1	15.17720
## [439,]	1	13.67810
## [440,]	1	9.39063
## [441,]	1	22.05110
## [442,]	1	9.72418
## [443,]	1	5.66637
## [444,]	1	9.96654
## [445,]	1	12.80230
## [446,]	1	10.67180
## [447,]	1	6.28807
## [448,]	1	9.92485
## [449,]	1	9.32909
## [450,]	1	7.52601
## [451,]	1	6.71772
## [452,]	1	5.44114
## [453,]	1	5.09017

##	[454,]	1	8.24809
##	[455,]	1	9.51363
##	[456,]	1	4.75237
##	[457,]	1	4.66883
##	[458,]	1	8.20058
##	[459,]	1	7.75223
##	[460,]	1	6.80117
##	[461,]	1	4.81213
##	[462,]	1	3.69311
##	[463,]	1	6.65492
##	[464,]	1	5.82115
##	[465,]	1	7.83932
##	[466,]	1	3.16360
##	[467,]	1	3.77498
##	[468,]	1	4.42228
##	[469,]	1	15.57570
##	[470,]	1	13.07510
##	[471,]	1	4.34879
##	[472,]	1	4.03841
##	[473,]	1	3.56868
##	[474,]	1	4.64689
##	[475,]	1	8.05579
##	[476,]	1	6.39312
##	[477,]	1	4.87141
##	[478,]	1	15.02340
##	[479,]	1	10.23300
##	[480,]	1	14.33370
##	[481,]	1	5.82401
##	[482,]	1	5.70818
##	[483,]	1	5.73116
##	[484,]	1	2.81838
##	[485,]	1	2.37857
##	[486,]	1	3.67367
##	[487,]	1	5.69175
##	[488,]	1	4.83567
##	[489,]	1	0.15086
##	[490,]	1	0.18337
##	[491,]	1	0.20746
##	[492,]	1	0.10574
##	[493,]	1	0.11132
##	[494,]	1	0.17331
##	[495,]	1	0.27957
##	[496,]	1	0.17899
##	[497,]	1	0.28960
##	[498,]	1	0.26838
##	[499,]	1	0.23912
##	[500,]	1	0.17783
##	[501,]	1	0.22438
##	[502,]	1	0.06263
##	[503,]	1	0.04527
##	[504,]	1	0.06076
##	[505,]	1	0.10959
##	[506,]	1	0.04741

```
y = array(Boston$medv,c(506,1))
```

```
beta_hat = ginv(t(X)%*%X)%*%t(X)%*%y
```

```
beta_hat
```

```
##           [,1]  
## [1,] 24.0331062  
## [2,] -0.4151903
```

```
y_hat_mod = predict(mod)  
head(y_hat_mod)
```

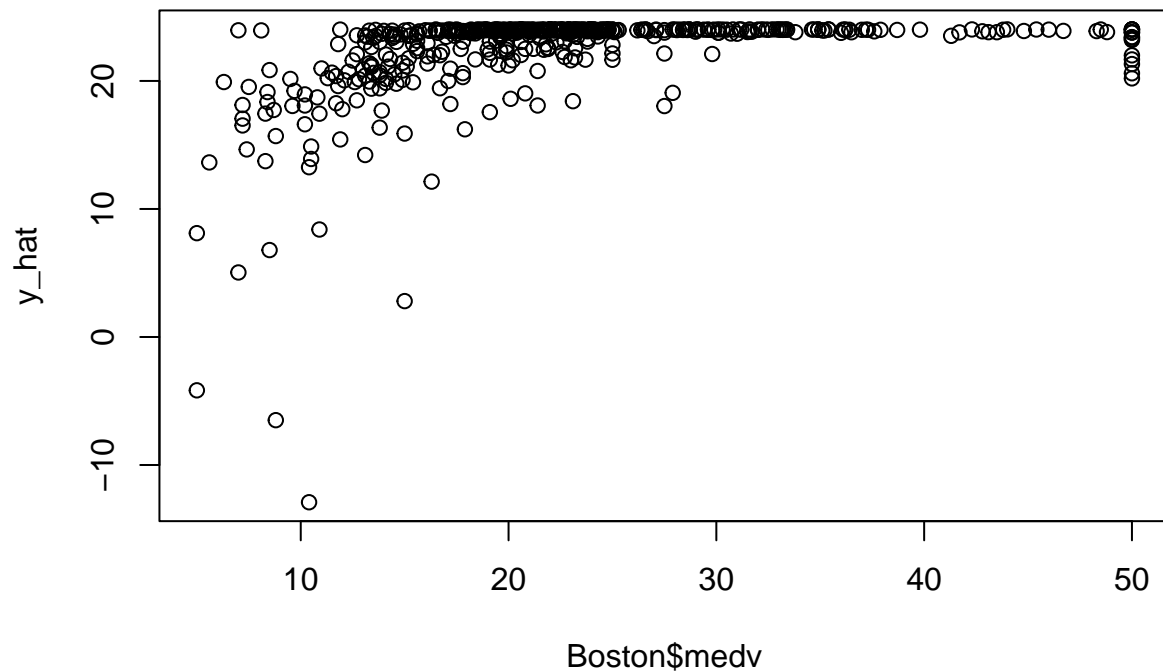
```
##           1           2           3           4           5           6  
## 24.03048 24.02177 24.02178 24.01967 24.00444 24.02071
```

```
y_hat = X%*%beta_hat
```

```
head(y_hat)
```

```
##           [,1]  
## [1,] 24.03048  
## [2,] 24.02177  
## [3,] 24.02178  
## [4,] 24.01967  
## [5,] 24.00444  
## [6,] 24.02071
```

```
plot(Boston$medv,y_hat)
```



## More Regression

```
library('MASS')
data(Boston)
```

```
?Boston
```

```
mod = lm(medv~crim,data=Boston)
summary(mod)
```

```
##
## Call:
## lm(formula = medv ~ crim, data = Boston)
##
## Residuals:
```

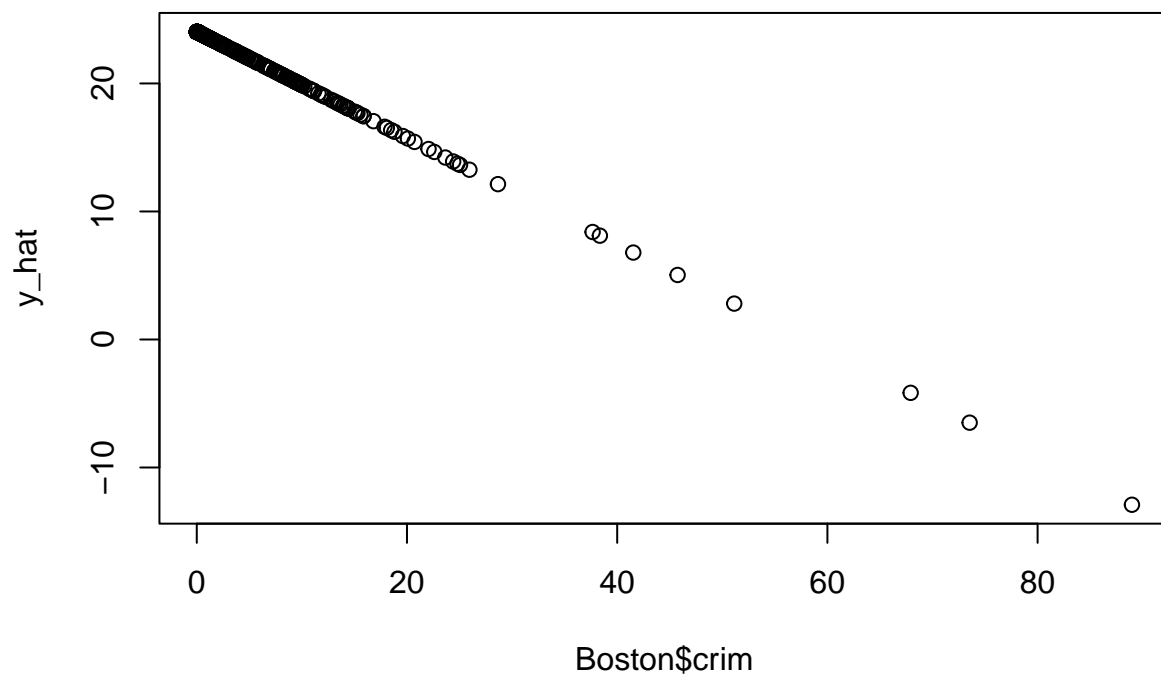
	Min	1Q	Median	3Q	Max
	-16.957	-5.449	-2.007	2.512	29.800

```
##
## Coefficients:
```

	Estimate	Std. Error	t value	Pr(> t )
(Intercept)	24.03311	0.40914	58.74	<2e-16 ***
crim	-0.41519	0.04389	-9.46	<2e-16 ***

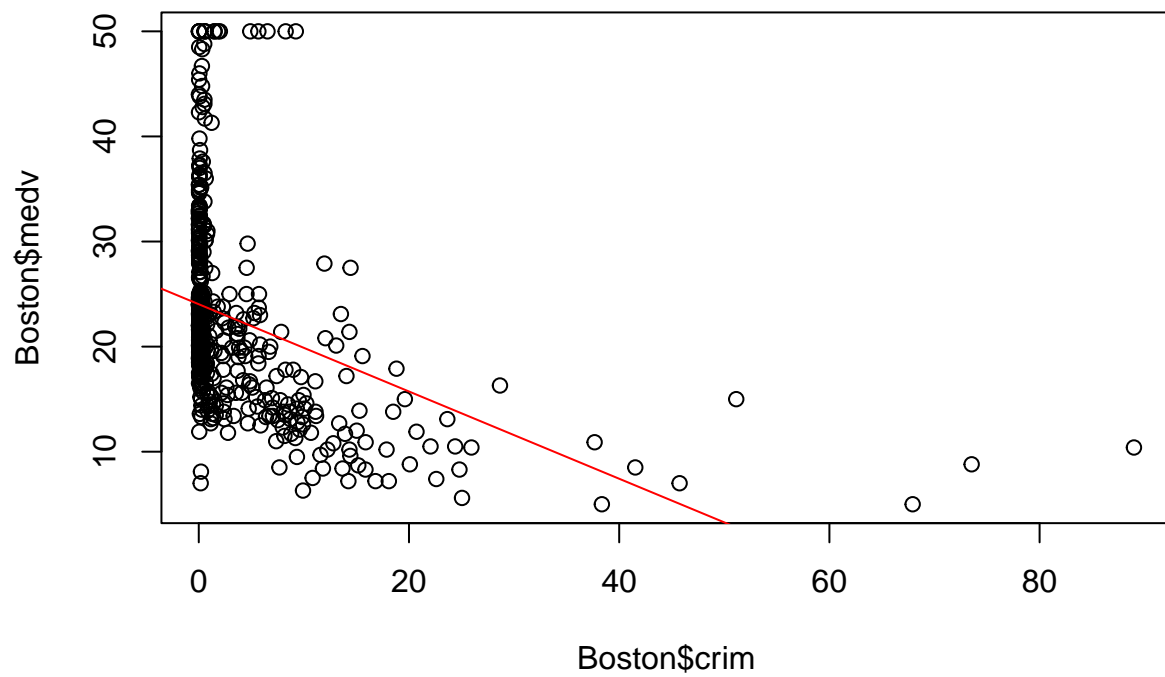
```
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 8.484 on 504 degrees of freedom
## Multiple R-squared:  0.1508, Adjusted R-squared:  0.1491
## F-statistic: 89.49 on 1 and 504 DF,  p-value: < 2.2e-16
```

```
y_hat = predict(mod)
plot(Boston$crim,y_hat)
```



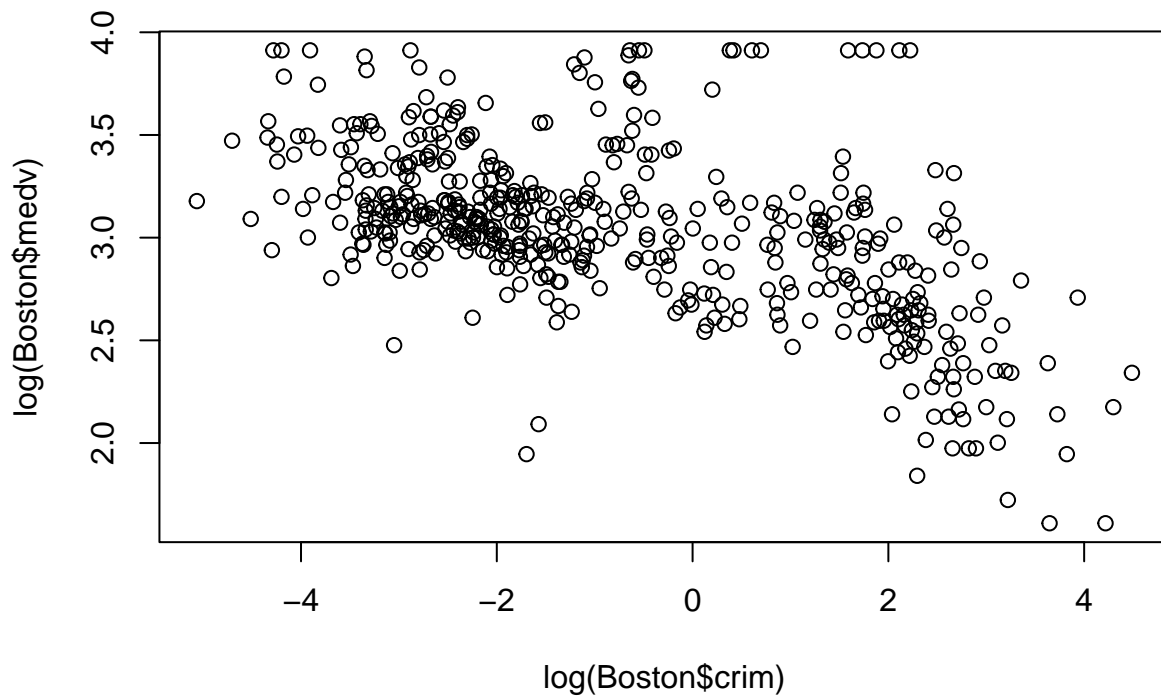
```
plot(Boston$crim,Boston$medv)
abline(coef=coef(mod),col='red')
```





## covariate transformations

```
plot(log(Boston$crim),log(Boston$medv))
```



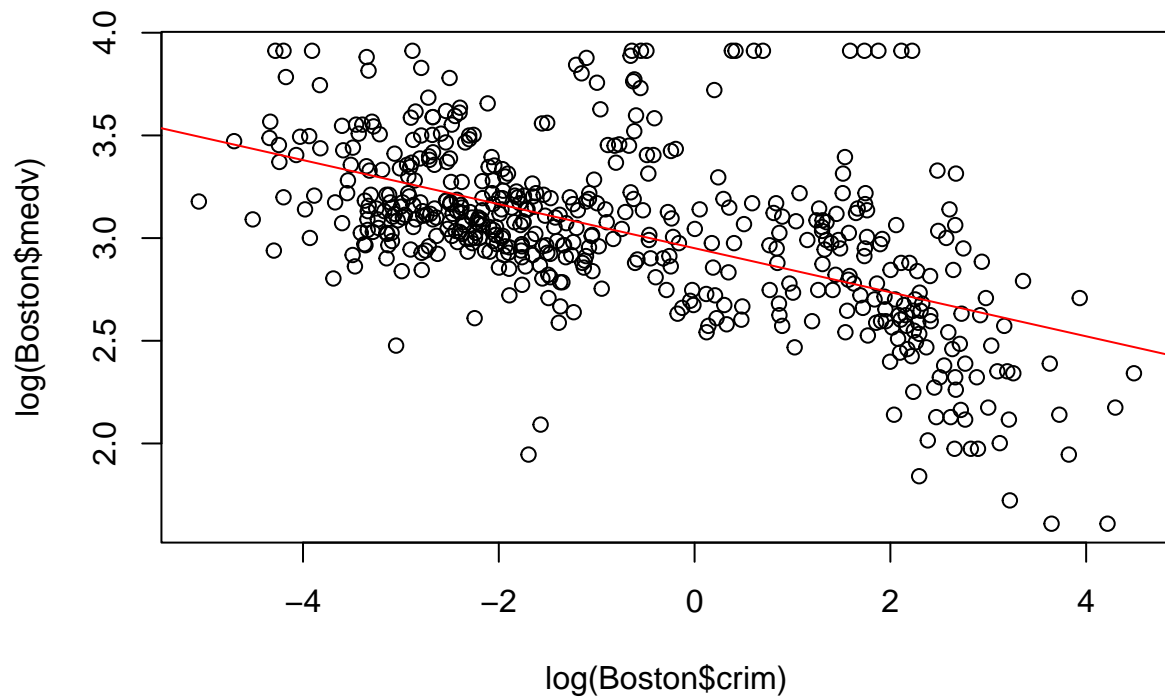
## variable transformations

```
mod2 = lm(log(medv)~log(crim),data=Boston)
```

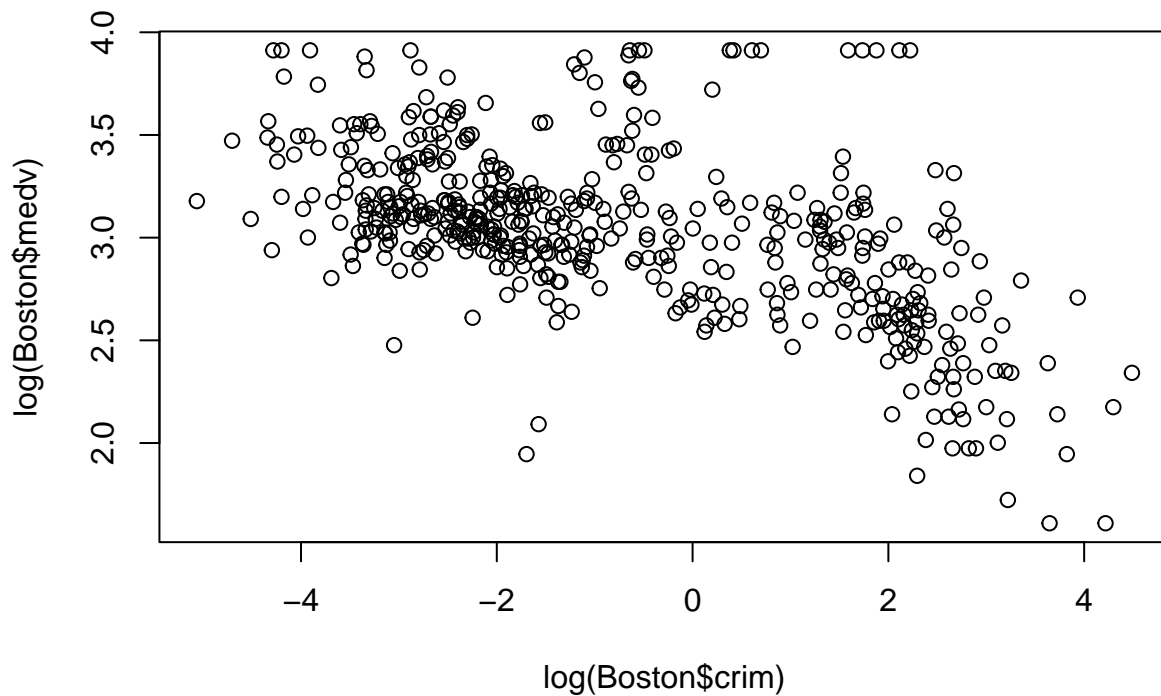
```
summary(mod2)
```

```
##
## Call:
## lm(formula = log(medv) ~ log(crim), data = Boston)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -1.18682 -0.19996 -0.05263  0.17103  1.19958
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  2.950817   0.015928  185.26  <2e-16 ***
## log(crim)    -0.107243   0.006935  -15.46  <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.337 on 504 degrees of freedom
## Multiple R-squared:  0.3218, Adjusted R-squared:  0.3204
## F-statistic: 239.1 on 1 and 504 DF,  p-value: < 2.2e-16
```

```
plot(log(Boston$crim),log(Boston$medv))  
abline(coef=coef(mod2),col='red')
```



```
plot(log(Boston$crim),log(Boston$medv))
```



```
logmedv = array(log(Boston$medv),c(506,1))
transf_crim = log(Boston$crim)
```

```
mod3 = lm(logmedv~transf_crim)
summary(mod3)
```

```
##
## Call:
## lm(formula = logmedv ~ transf_crim)
##
## Residuals:
```

	Min	1Q	Median	3Q	Max
	-1.18682	-0.19996	-0.05263	0.17103	1.19958

```
##
## Coefficients:
```

	Estimate	Std. Error	t value	Pr(> t )
(Intercept)	2.950817	0.015928	185.26	<2e-16 ***
transf_crim	-0.107243	0.006935	-15.46	<2e-16 ***

```
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.337 on 504 degrees of freedom
## Multiple R-squared:  0.3218, Adjusted R-squared:  0.3204
## F-statistic: 239.1 on 1 and 504 DF, p-value: < 2.2e-16
```

```
X = model.matrix(mod3)
head(X)
```

```
## (Intercept) transf_crim
## 1          1 -5.064036
## 2          1 -3.600502
## 3          1 -3.601235
## 4          1 -3.430523
## 5          1 -2.672924
## 6          1 -3.511570
```

```
head(log(Boston$crim))
```

```
## [1] -5.064036 -3.600502 -3.601235 -3.430523 -2.672924 -3.511570
```

```
beta_hat = ginv(t(X)%*%X)%*%t(X)%*%logmedv
```

```
coef(mod3)
```

```
## (Intercept) transf_crim
## 2.9508168 -0.1072427
```

## categorical variables

```
data(birthwt)
```

```
?birthwt
```

```
head(birthwt)
```

```
## low age lwt race smoke ptl ht ui ftv bwt
## 85 0 19 182 2 0 0 0 1 0 2523
## 86 0 33 155 3 0 0 0 0 3 2551
## 87 0 20 105 1 1 0 0 0 1 2557
## 88 0 21 108 1 1 0 0 1 2 2594
## 89 0 18 107 1 1 0 0 1 0 2600
## 91 0 21 124 3 0 0 0 0 0 2622
```

```
head(birthwt$race)
```

```
## [1] 2 3 1 1 1 3
```

```
racef = as.factor(birthwt$race)
head(racef)
```

```
## [1] 2 3 1 1 1 3
## Levels: 1 2 3
```

```
levels(racef) = c("White","Black","Other")
```

```
head(racef)
```

```
## [1] Black Other White White White Other  
## Levels: White Black Other
```

```
birthwt$race = racef  
mod = lm(bwt~race,data=birthwt)  
summary(mod)
```

```
##  
## Call:  
## lm(formula = bwt ~ race, data = birthwt)  
##  
## Residuals:  
##      Min       1Q   Median       3Q      Max   
## -2096.28  -502.72   -12.72   526.28  1887.28   
##  
## Coefficients:  
##              Estimate Std. Error t value Pr(>|t|)      
## (Intercept)  3102.72      72.92  42.548 < 2e-16 ***  
## raceBlack    -383.03     157.96  -2.425  0.01627 *    
## raceOther    -297.44     113.74  -2.615  0.00965 **   
## ---  
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1  
##  
## Residual standard error: 714.5 on 186 degrees of freedom  
## Multiple R-squared:  0.05017,    Adjusted R-squared:  0.03996   
## F-statistic: 4.913 on 2 and 186 DF,  p-value: 0.008336
```

```
head(model.matrix(mod))
```

```
##      (Intercept) raceBlack raceOther  
## 85             1         1         0  
## 86             1         0         1  
## 87             1         0         0  
## 88             1         0         0  
## 89             1         0         0  
## 91             1         0         1
```