

R code Sheet

```
objects()
load("~/Documents/STAT_201_B/Homework/HW6/berkhousing.RData")
objects()
```

```
head(berkhousing)
dim(berkhousing)
```

```
berkhousing = berkhousing[-63,]
dim(berkhousing)
```

Question 3(a)

```
install.packages("fields")
k_n_n <- function(x, y, xseq, k){
  require(fields)
  dmat <- rdist(x, xseq)
  indices <- order(dmat)[1:k]
  return(mean(y[indices]))
}
```

```
kseq = 1:(dim(berkhousing)[1]-1)
```

```
k_n_n.risk = sapply(kseq, FUN=function(k){
  sum((berkhousing$price-
    sapply(1:dim(berkhousing)[1],
      FUN=function(i){
        k_n_n(x=berkhousing$sqft[-i],
              y=berkhousing$price[-i],
              xseq=berkhousing$sqft[i],
              k=k)
      })))^2)
})
kseq[which(k_n_n.risk==min(k_n_n.risk))]
```

Question 3(b)

```
n_w_k.risk <- function(h, x, y){
  require(fields)
  dmat <- rdist(x)
```

```

K <- dnorm(dmat/h)
rhat <- sapply(1:length(x), function(j){
  sum(K[,j]/sum(K[,j])*y)
})
sum((y-rhat)^2 / (1-dnorm(0)/apply(K, 1, sum))^2)
}

h_opt <- optimize(n_w_k.risk, lower=0.00001,
                  upper=diff(range(berkhousing$sqft)), x=berkhousing$sqft,
                  y=berkhousing$price)$min

n_w_k.risk(h=h_opt, x=berkhousing$sqft, y=berkhousing$price)

```

```

> kseq[which(k_n_n.risk==min(k_n_n.risk))]
[1] 29

```

```

> min(k_n_n.risk)
[1] 869219

```

```

> n_w_k.risk(h=h_opt, x=berkhousing$sqft, y=berkhousing$price)
[1] 893382.8

```

```

> h_opt
[1] 124.7581

```