R Coding Sample

Yuqi Shi

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```
# Set working directory and libraries
setwd('C:/Users/shiyq/Downloads/IntercessionR')

library(dplyr) # For any additional data manipulation

# Read the dataset
real_estate <- read.csv('realestatedata.csv')

# Overview of the dataset
head(real_estate)</pre>
```

```
sale_price year_built yr_sold month_sold size_sqf floor hallway_type
##
## 1
         141592
                       2006
                                                               3
                                2007
                                               8
                                                      814
                                                                     terraced
## 2
          51327
                       1985
                                2007
                                               8
                                                      587
                                                               8
                                                                     corridor
## 3
          48672
                       1985
                                2007
                                               8
                                                      587
                                                               6
                                                                     corridor
## 4
         380530
                       2006
                                               8
                                                     2056
                                                               8
                                2007
                                                                     terraced
## 5
         221238
                       1993
                                2007
                                                     1761
                                                               3
                                                                        mixed
## 6
                                                               5
          35840
                       1992
                                2007
                                               8
                                                      355
                                                                     corridor
##
           heating_type
                              apt_manage_type n_parkinglot_ground
## 1 individual_heating management_in_trust
## 2 individual_heating
                              self_management
                                                                 80
## 3 individual_heating
                              self_management
                                                                 80
## 4 individual_heating management_in_trust
                                                                249
## 5 individual heating management in trust
                                                                523
## 6 individual_heating management_in_trust
                                                                200
     n_parkinglot_basement time_to_bus_stop time_to_subway n_apt n_manager
## 1
                        184
                                   5min~10min
                                                  10min~15min
## 2
                                       0~5min
                                                   5min~10min
                                                                              2
                         76
                                                                   1
## 3
                                                   5min~10min
                                                                              2
                         76
                                       0~5min
## 4
                        536
                                       0~5min
                                                       0-5min
                                                                              5
## 5
                                                  15min~20min
                        536
                                       0~5min
                                                                              8
## 6
                          0
                                   5min~10min
                                                  10min~15min
     n_elevators n_facilities_in_apt n_facilities_near_by_total
## 1
                2
## 2
                                     3
                                                                 12
## 3
                2
                                     3
                                                                 12
## 4
               11
                                     5
                                                                  3
## 5
              20
                                     4
                                                                 14
## 6
               10
                                     3
                                                                 16
     n_school_near_by_total
## 2
                            4
```

```
## 3 4
## 4 7
## 5 17
## 6 17
```

colnames(real estate)

```
"year_built"
##
    [1] "sale_price"
                                      "month_sold"
    [3] "yr_sold"
##
    [5] "size_sqf"
                                      "floor"
##
    [7] "hallway_type"
                                      "heating_type"
  [9] "apt_manage_type"
                                      "n_parkinglot_ground"
## [11] "n_parkinglot_basement"
                                      "time_to_bus_stop"
                                      "n_apt"
## [13] "time_to_subway"
## [15] "n_manager"
                                      "n elevators"
## [17] "n facilities in apt"
                                      "n_facilities_near_by_total"
## [19] "n_school_near_by_total"
```

summary(real_estate)

```
year_built
                                                     month_sold
##
      sale_price
                                       yr_sold
   Min. : 32743
                     Min. :1978
                                         :2007
                                                   Min. : 1.00
                                    Min.
   1st Qu.:144247
                     1st Qu.:1993
                                                   1st Qu.: 3.00
##
                                    1st Qu.:2010
                     Median:2006
   Median :207964
                                    Median:2013
                                                   Median: 6.00
   Mean
          :221218
                     Mean
                           :2003
                                    Mean
                                          :2013
                                                   Mean
                                                         : 6.16
##
   3rd Qu.:291150
                     3rd Qu.:2008
                                    3rd Qu.:2015
                                                   3rd Qu.: 9.00
##
   Max.
           :585840
                     Max.
                            :2015
                                    Max.
                                           :2017
                                                   Max.
                                                          :12.00
##
                                                        heating_type
       size_sqf
                         floor
                                     hallway_type
          : 135.0
                     Min.
                            : 1.00
                                     Length:5891
                                                        Length:5891
##
   1st Qu.: 644.0
                     1st Qu.: 6.00
                                     Class :character
                                                        Class : character
   Median : 910.0
                     Median :11.00
                                     Mode :character
                                                        Mode :character
##
   Mean
         : 955.6
                     Mean
                           :12.03
   3rd Qu.:1149.0
                     3rd Qu.:17.00
##
   Max.
          :2337.0
                            :43.00
                     Max.
##
   apt_manage_type
                       n_parkinglot_ground n_parkinglot_basement
                                           Min. :
##
   Length:5891
                       Min. : 0.0
                                                      0.0
   Class : character
                       1st Qu.: 11.0
                                           1st Qu.: 184.0
   Mode :character
                       Median :100.0
                                           Median : 536.0
##
##
                       Mean
                              :195.9
                                           Mean
                                                 : 570.8
##
                       3rd Qu.:249.0
                                           3rd Qu.: 798.0
##
                       Max.
                              :713.0
                                           Max.
                                                  :1321.0
                       time_to_subway
##
   time_to_bus_stop
                                              n_apt
                                                             n_manager
##
   Length:5891
                                                                  : 1.00
                       Length:5891
                                          Min. : 1.000
                                                           Min.
   Class : character
                       Class : character
                                          1st Qu.: 3.000
                                                           1st Qu.: 5.00
##
                                          Median : 7.000
                                                           Median: 6.00
   Mode :character
                       Mode :character
##
                                          Mean
                                                : 5.614
                                                           Mean
                                                                : 6.31
##
                                          3rd Qu.: 8.000
                                                           3rd Qu.: 8.00
##
                                                 :13.000
                                                           Max.
                                                                  :14.00
##
    n_elevators
                   n_facilities_in_apt n_facilities_near_by_total
##
   Min. : 0.00
                   Min. : 1.00
                                        Min.
                                              : 0.000
                                        1st Qu.: 8.000
   1st Qu.: 5.00
                    1st Qu.: 4.00
  Median :11.00
                   Median: 5.00
                                        Median : 9.000
                                             : 9.871
## Mean
         :11.15
                   Mean
                         : 5.81
                                        Mean
```

```
## 3rd Qu.:16.00
                    3rd Qu.: 7.00
                                         3rd Qu.:13.000
          :27.00 Max.
                          :10.00
                                               :16.000
## Max.
                                         Max.
## n_school_near_by_total
## Min.
           : 0.00
## 1st Qu.: 7.00
## Median :10.00
## Mean :10.86
## 3rd Qu.:15.00
## Max.
          :17.00
#Choose predictors by plotting the relationship between the categorical variables and
#the dependent variable, and the relationship between the numeric variables and the dependent variable
# Correlation matrix
cor(real_estate[, c(1:6, 10:11,14:19)])[1,]
##
                   sale_price
                                                year_built
##
                    1.0000000
                                                0.4478751
##
                                               month sold
                      yr sold
##
                                                0.0819240
                    0.3576821
##
                     size_sqf
                                                     floor
##
                    0.6971990
                                                0.3367288
          {\tt n\_parkinglot\_ground}
##
                                    n_parkinglot_basement
##
                   -0.1305495
                                                 0.4732516
##
                        n_apt
                                                n_manager
##
                                                 0.3583294
                    0.1626843
##
                  n_elevators
                                      n_facilities_in_apt
##
                    0.2082483
                                                 0.5052823
## n_facilities_near_by_total
                                   n_school_near_by_total
                   -0.4197625
                                                -0.3779044
{\it \# year\_built, yr\_sold, size\_sqf, floor, n\_parkinglot\_basement, n\_facilities\_near\_by\_total}
#have relatively strong correlation with the dependent variable.
#I chose one of the three variables related to facilities (total facilities).
# Boxplots
par(mfrow = c(2, 3))
boxplot(sale_price ~ hallway_type, data = real_estate)
boxplot(sale_price ~ heating_type, data = real_estate)
boxplot(sale_price ~ apt_manage_type, data = real_estate)
boxplot(sale_price ~ time_to_bus_stop, data = real_estate)
boxplot(sale_price ~ time_to_subway, data = real_estate)
# apt_manage_type and hallway_type seem to have a strong impact on price.
# Create dummy variables
manage_dummies <- model.matrix( ~ ., real_estate['apt_manage_type'])</pre>
real_estate <- cbind(real_estate, manage_dummies[, 2])</pre>
colnames(real_estate)[20] <- "self_management"</pre>
hallway_dummies <- model.matrix( ~ ., real_estate['hallway_type'])
real_estate <- cbind(real_estate, hallway_dummies[, 2:3])</pre>
{\it \# Fit the model. Chose OLS model because the dependent variable sales\_price is a quantitative variable.}
```

```
model1 <- lm(sale_price ~ year_built + yr_sold + size_sqf + floor + n_parkinglot_basement + n_facilitie
summary(model1)
##
## Call:
## lm(formula = sale_price ~ year_built + yr_sold + size_sqf + floor +
       n_parkinglot_basement + n_facilities_near_by_total + self_management +
       hallway_typemixed + hallway_typeterraced, data = real_estate)
##
##
## Residuals:
##
      Min
               1Q Median
                               3Q
                                      Max
## -208987 -20496
                     2801
                            25192 159346
##
## Coefficients:
##
                               Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                             -2.631e+07 4.618e+05 -56.960 < 2e-16 ***
                              1.425e+03 1.100e+02 12.953 < 2e-16 ***
## year_built
## yr_sold
                              1.166e+04 2.113e+02 55.198 < 2e-16 ***
## size_sqf
                              1.684e+02 1.891e+00 89.068 < 2e-16 ***
                              1.343e+03 8.251e+01 16.279 < 2e-16 ***
## floor
## n_parkinglot_basement 4.266e+01 2.203e+00 19.360 < 2e-16 ***
## n_facilities_near_by_total -1.341e+03 2.966e+02 -4.520 6.29e-06 ***
## self_management
                            -6.493e+03 3.059e+03 -2.122
                             -1.351e+04 2.387e+03 -5.660 1.59e-08 ***
## hallway_typemixed
## hallway_typeterraced
                              2.924e+04 3.121e+03
                                                    9.368 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 44230 on 5881 degrees of freedom
## Multiple R-squared: 0.8274, Adjusted R-squared: 0.8271
## F-statistic: 3132 on 9 and 5881 DF, p-value: < 2.2e-16
# All the coefficients included in this model are statistically significant predictors of
#sales price as their p-values are all less than 0.05. The adjusted R-squared value is 8.271,
#showing that the model has a strong predictative ability of sales price. Year sold,
#management type and hallway type have the strongest impact on sale price by checking their coefficient
#For example, for one unit increase in year sold, the price will increase by 11660 on average,
#indicating the apartment selling price has been increasing over the years.
# Validate the model using 5-fold cross validation
# Compute RMSE to evaluate the performance of regressions out-of-sample
rmse <- function(predicted, observed) {</pre>
  return(sqrt(sum((predicted - observed)^2)/length(observed)))
folds <- sample(rep(1:5, length = nrow(real_estate)))</pre>
rep(1:5, length=nrow(real_estate))
```

```
## [4034] 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2
## [4071] 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2
## [4108] 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1
## [4145] 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1
## [4182] 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3
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## [5736] 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4
## [5773] 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4
## [5810] 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1
## [5847] 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3 4 5 1 2 3
## [5884] 4 5 1 2 3 4 5 1
```

```
table(folds)
## folds
           2
      1
                3
## 1179 1178 1178 1178 1178
metrics <- c()
for(i in unique(folds)) {
  test <- which(folds == i)
  fit <- model1
  preds <- predict(fit, newdata = real_estate[test,], type = 'response')</pre>
  err <- rmse(predicted = preds, observed = real_estate$sale_price[test])</pre>
  metrics <- c(metrics, err)</pre>
}
mean(metrics)
## [1] 44137.74
# The RMSE for this model is 44188.59. This is relatively large given the price range
#of around 30000 ~ 140000. This means that the model has a relaively large predicative uncertainty.
# Set up the data as a model.matrix
#and run a lasso regression with 5-fold cross-
     validation on the model. Then we report the accompanying metric
     that used to determine model performance, based on the `lamdba.min`
#
     value.
# Set up data as a model.matrix
?everything()
real_estate_alt <- dplyr::select(real_estate, sale_price, everything())</pre>
real_estate_alt$real_estate <- NULL</pre>
head(real_estate_alt)
     sale_price year_built yr_sold month_sold size_sqf floor hallway_type
##
## 1
         141592
                      2006
                               2007
                                             8
                                                     814
                                                             3
                                                                    terraced
## 2
          51327
                      1985
                               2007
                                                     587
                                              8
                                                             8
                                                                    corridor
## 3
          48672
                      1985
                               2007
                                             8
                                                     587
                                                             6
                                                                    corridor
## 4
         380530
                      2006
                               2007
                                              8
                                                    2056
                                                             8
                                                                    terraced
## 5
         221238
                      1993
                               2007
                                              8
                                                    1761
                                                             3
                                                                       mixed
## 6
                       1992
                               2007
          35840
                                              8
                                                     355
                                                             5
                                                                    corridor
##
           heating_type
                             apt_manage_type n_parkinglot_ground
## 1 individual_heating management_in_trust
                                                               111
                                                               80
## 2 individual_heating
                             self_management
## 3 individual_heating
                                                               80
                             self_management
                                                               249
## 4 individual_heating management_in_trust
## 5 individual_heating management_in_trust
                                                               523
## 6 individual_heating management_in_trust
                                                              200
     n_parkinglot_basement time_to_bus_stop time_to_subway n_apt n_manager
                        184
## 1
                                  5min~10min
                                                 10min~15min
                                                                 3
                                                                            3
## 2
                         76
                                      0~5min
                                                  5min~10min
                                                                            2
                                                                  1
## 3
                         76
                                      0~5min
                                                  5min~10min
                                                                            2
                                                                  1
```

```
536
                                        0~5min
                                                         0-5min
                                                                                5
## 4
                                                                     6
## 5
                         536
                                        0~5min
                                                   15min~20min
                                                                                8
                                                                     8
## 6
                                    5min~10min
                                                   10min~15min
                                                                                5
                           0
     n_elevators n_facilities_in_apt n_facilities_near_by_total
## 1
                0
                                      5
## 2
                2
                                      3
                                                                   12
## 3
                2
                                      3
                                                                   12
## 4
               11
                                      5
                                                                    3
## 5
               20
                                      4
                                                                   14
               10
## 6
                                      3
                                                                   16
     n_school_near_by_total self_management hallway_typemixed hallway_typeterraced
## 1
                            9
                                              0
## 2
                            4
                                                                 0
                                                                                         0
                                              1
## 3
                                                                                         0
                            4
                                              1
                                                                 0
## 4
                            7
                                              0
                                                                 0
                                                                                         1
## 5
                           17
                                              0
                                                                  1
                                                                                         0
                           17
                                              0
                                                                  0
```

predictors <- model.matrix(sale_price ~ . -1, data = real_estate_alt)
head(predictors)</pre>

```
year_built yr_sold month_sold size_sqf floor hallway_typecorridor
## 1
           2006
                    2007
                                   8
                                           814
                                                    3
## 2
            1985
                    2007
                                   8
                                           587
                                                    8
                                                                           1
## 3
            1985
                    2007
                                   8
                                           587
                                                    6
                                                                           1
## 4
           2006
                    2007
                                   8
                                          2056
                                                    8
                                                                           0
                                   8
                                          1761
                                                    3
## 5
           1993
                    2007
                                                                           0
                                   8
                                           355
                                                    5
## 6
            1992
                    2007
     hallway_typemixed hallway_typeterraced heating_typeindividual_heating
                                             1
## 2
                      0
                                             0
                                                                               1
## 3
                      0
                                             0
                                                                               1
## 4
                      0
                                             1
                                                                               1
## 5
                      1
                      0
## 6
     apt_manage_typeself_management n_parkinglot_ground n_parkinglot_basement
## 1
                                                        111
                                    0
## 2
                                    1
                                                         80
                                                                                 76
                                                                                 76
## 3
                                    1
                                                         80
## 4
                                    0
                                                        249
                                                                                536
## 5
                                    0
                                                        523
                                                                                536
                                                                                  0
##
     time_to_bus_stop10min~15min time_to_bus_stop5min~10min
## 1
## 2
                                 0
                                                               0
## 3
                                 0
                                                               0
## 4
                                 0
                                                               0
## 5
                                 0
                                                               0
                                 0
##
     time_to_subway10min~15min time_to_subway15min~20min time_to_subway5min~10min
## 1
## 2
                               0
                                                           0
                                                                                       1
## 3
                               0
                                                           0
                                                                                      1
                               0
                                                           0
                                                                                      0
## 4
```

```
## 5
                              0
                                                         1
                                                                                   0
## 6
                              1
                                                                                   0
   time_to_subwayno_bus_stop_nearby n_apt n_manager n_elevators
## 1
                                     0
                                           3
                                                      3
                                                                  2
## 2
                                     0
                                           1
                                                      2
## 3
                                     0
                                           1
                                                      2
                                                                  2
## 4
                                           6
                                                      5
                                                                  11
## 5
                                     0
                                           8
                                                      8
                                                                 20
                                           3
## 6
                                                      5
                                                                  10
## n_facilities_in_apt n_facilities_near_by_total n_school_near_by_total
                        5
## 2
                        3
                                                   12
                                                                            4
## 3
                        3
                                                                            4
                                                   12
                        5
                                                                            7
## 4
                                                    3
## 5
                        4
                                                   14
                                                                           17
                        3
## 6
                                                   16
                                                                           17
##
     self_management hallway_typemixed hallway_typeterraced
## 2
                    1
                                      0
                                                            0
## 3
                                      0
                                                            0
                   1
## 4
                   0
                                      0
                                                            1
## 5
                   0
                                      1
                                                            0
## 6
                   0
                                      0
                                                            0
```

head(real_estate_alt[-1])

##		year_built yr_sold	month_sold	size_sqf	floor	hallway_type	heating_type
##	1	2006 2007	8	814	3	terraced	individual_heating
##	2	1985 2007	8	587	8	corridor	individual_heating
##	3	1985 2007	8	587	6	corridor	individual_heating
##	4	2006 2007	8	2056	8	terraced	individual_heating
##	5	1993 2007	8	1761	3	mixed	individual_heating
##	6	1992 2007	8	355	5	corridor	individual_heating
##		apt_manage_type n_parkinglot_ground n_parkinglot_basement					
##	1	management_in_trust		111			184
##	2	self_management		80			76
##	3	self_management		80	76		
##	4	management_in_trust		249			536
##	5	management_in_trust		523	;		536
##	6	management_in_trust		200			0
##		time_to_bus_stop time_to_subway n_apt n_manager n_elevators					
##	1	5min~10min	10min~15mi	n 3		3	0
##	2	0~5min	5min~10mi			2	2
##	3	0~5min	5min~10mi	n 1		2	2
##	4	0~5min	0-5mi	n 6		5 1	11
##	5	0~5min	15min~20mi	n 8		8 2	20
##	6	5min~10min	10min~15mi	n 3		5 1	10
##		n_facilities_in_apt n_facilities_near_by_total n_school_near_by_total					
##	1	5				6	9
##	2	3			1	12	4
##	3	3			1	12	4
##	4	5				3	7
##	5	4			1	14	17
##	6	3			1	16	17

```
self_management hallway_typemixed hallway_typeterraced
##
## 1
                                                                1
## 2
                                         0
                                                                0
                     1
## 3
                     1
                                         0
                                                                0
                     0
                                         0
## 4
                                                                1
                     0
                                                                0
## 5
                                         1
## 6
                     0
                                         0
                                                                0
```

0~5min

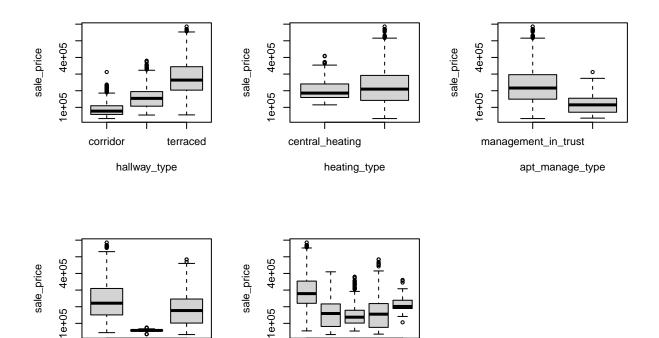
time_to_bus_stop

5min~10min

```
library(glmnet)

y <- real_estate_alt$sale_price
lasso <- glmnet(predictors, y, alpha = 1)

par(mfrow = c(1, 1))</pre>
```

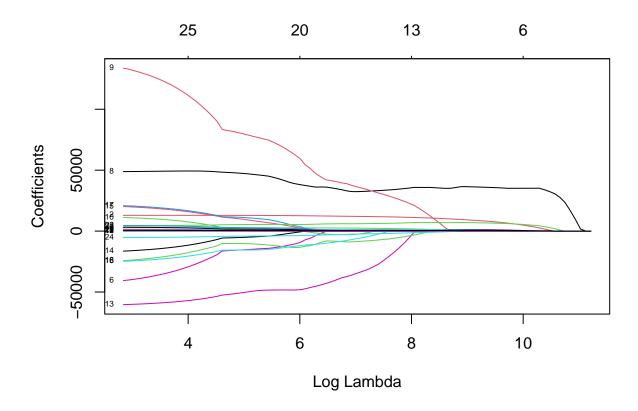


```
plot(lasso, xvar='lambda', label = T)
```

time_to_subway

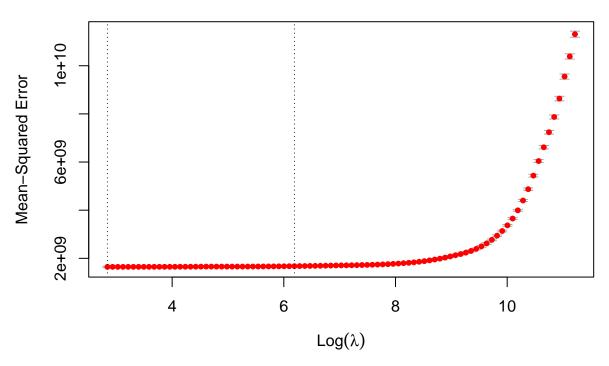
5min~10min

0-5min



Validate the model's performance with cross-validation and pick an optimal lambda
cv_lasso <- cv.glmnet(predictors, y, alpha = 1, nfolds = 5)
plot(cv_lasso)</pre>

25 25 25 25 23 21 22 19 16 13 11 9 7 6 5 3

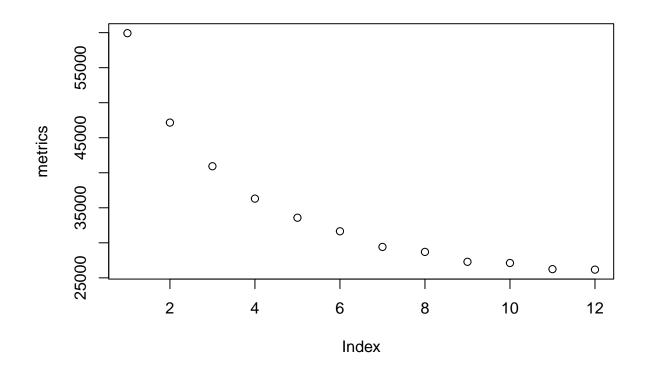


```
# Get optimal parameters
cv_lasso
##
## Call: cv.glmnet(x = predictors, y = y, nfolds = 5, alpha = 1)
##
## Measure: Mean-Squared Error
##
       Lambda Index
                                    SE Nonzero
##
                      Measure
## min
         17.1
                 91 1.646e+09 31355118
                                            25
## 1se 488.0
                 55 1.675e+09 32119111
                                            22
# Both min/1se RMSE are smaller comparing to the OLS model.
#The sparser model does improve the predictive performance.
sqrt(cv_lasso$cvm[which(cv_lasso$lambda %in% cv_lasso$lambda.min)])
## [1] 40566.42
sqrt(cv_lasso$cvm[which(cv_lasso$lambda %in% cv_lasso$lambda.1se)])
## [1] 40932.56
```

```
# Given the coefficient, the size_sqf is most associated with the value of lambda.min.
#A couple of variables should be dropped.
coef(cv_lasso, s = cv_lasso$lambda.min)
## 28 x 1 sparse Matrix of class "dgCMatrix"
##
                                                s1
## (Intercept)
                                    -2.697993e+07
                                     3.956744e+02
## year_built
## yr_sold
                                     1.294193e+04
## month_sold
                                     2.732492e+03
## size sqf
                                     1.605767e+02
                                     1.274654e+03
## floor
## hallway_typecorridor
                                    -4.059554e+04
## hallway_typemixed
## hallway_typeterraced
                                     4.883511e+04
## heating_typeindividual_heating
                                     1.337152e+05
## apt_manage_typeself_management
                                     1.115640e+04
## n_parkinglot_ground
                                    -2.798602e+01
## n parkinglot basement
                                    -3.995974e+01
## time_to_bus_stop10min~15min
                                    -6.034732e+04
## time_to_bus_stop5min~10min
                                    -1.643619e+04
## time_to_subway10min~15min
                                     2.013700e+04
## time_to_subway15min~20min
                                    -2.425536e+04
## time_to_subway5min~10min
                                     2.087142e+04
## time_to_subwayno_bus_stop_nearby -2.476366e+04
## n apt
                                     1.294901e+03
## n_manager
                                     3.200082e+03
## n_elevators
                                     1.057086e+03
## n_facilities_in_apt
                                     4.567245e+03
## n_facilities_near_by_total
                                     4.490724e+03
## n_school_near_by_total
                                    -5.285943e+03
## self management
                                     5.583369e+02
## hallway_typemixed
## hallway_typeterraced
                                     2.988434e+02
library(boot)
full_fit <- glm(sale_price ~ ., data = real_estate_alt)</pre>
k_fold_mse <- cv.glm(real_estate_alt, full_fit, K = 5)$delta[1]</pre>
sqrt(k_fold_mse)
## [1] 40504.32
# Looking at the performance of the full model, it looks like regularization
#is helping us in reducing the predicative uncertainty with a smaller MSE.
library(randomForest)
set.seed(101)
dim(real_estate)
```

[1] 5891 22

```
train <- sample(nrow(real_estate), 300)</pre>
rf_model <- randomForest(sale_price ~ ., data = real_estate, subset = train)</pre>
rf_model
##
## Call:
## randomForest(formula = sale_price ~ ., data = real_estate, subset = train)
##
                   Type of random forest: regression
##
                         Number of trees: 500
## No. of variables tried at each split: 7
##
##
             Mean of squared residuals: 1109306873
                        % Var explained: 90.46
##
# Vary our forest across the `mtry` parameter
metrics <- numeric(length=12L)</pre>
for (mtry in seq_along(metrics)) {
  message(glue::glue('Fitting randomForest models with {mtry} variable(s) per split'))
 fit <- randomForest(</pre>
    sale_price ~ .,
    data = real_estate,
    subset = train,
    mtry = mtry,
    ntree = 400
  pred <- predict(fit, real_estate[-train, ])</pre>
 metrics[mtry] <- rmse(predicted = pred, observed = real_estate$sale_price[-train])</pre>
plot(metrics)
```



```
min(metrics)
```

[1] 26172.17

```
# Compare against a linear model
real_estate_lm <- glm(sale_price ~ ., data = real_estate, subset = train)
preds <- predict(real_estate_lm, newdata = real_estate[-train,])
rmse(preds, real_estate$sale_price[-train])</pre>
```

[1] 42807.1

The random Forest model is doing a better job than the general linear model