Department of Statistics STATS 784: Data Mining

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1 Question 1

1.1 Application1

In "Applied Predictive Modelling" (Kuhn, M. and Johnson, K. (2013).), chapter 3, there is a case that decribes the application of data pre-processing technology.

Data pre-processing techniques generally refer to the addition, deletion, or transformation of training set data. This case is about Cell Segmentation in High-Content Screening. Using High-Content Screening, the medical researchers can measure the cell characteristics from the kinds of samples of number of cells in a living organism or plant. These samples are regarded as the training set that can be used for data pre-processing techniques.

The first process is to do data transformations for individual predictors, which including centering, scaling, and resolving distributional skewness. Centering and scaling are generally used to improve the numerical stability of some calculations. And after skewness transformation, the distribution is not entirely symmetric but these data are better behaved than when they were in the natural units.

Another pre-process is to do data transformations for multiple predictors, using methods to resolve outliers and reduce the dimension of the data. Usually we an identify the outliers on a figure and there are some predictive models resistant to outliers. Data reduction techniques are another class of predictor transformations. These methods reduce the data by generating a smaller set of predictors that seek to capture a majority of the information in the original variables.

Dealing with Missing Values is also important for pre-processing data. It is important to understand why the values are missing. First and foremost, it is important to know if the pattern of missing data is related to the outcome. Missing data can be imputed and imputation has been extensively studied in the statistical literature. One popular technique for imputation is a K-nearest neighbor model. A new sample is imputed by finding the samples in the training set closest to it and averages these nearby points to fill in the value.

Removing predictors is also used to get potential advantages for the data modeling. A rule of thumb for detecting near-zero variance predictors is:

- The fraction of unique values over the sample size is low (say 10%).
- The ratio of the frequency of the most prevalent value to the frequency of the second most prevalent value is large (say around 20).

In addition, collinearity is the technical term for the situation where a pair of

predictor variables have a substantial correlation with each other. It is also possible to have relationships between multiple predictors at once (called multicollinearity).

Also adding predictors and binning predictors are also general techniques we used for pre-processing data before modeling. More details are discussing with the case of Cell Segmentation.

1.2 Application2

In "Applied Predictive Modelling" (Kuhn, M. and Johnson, K. (2013).), chapter 12, there is a case that decribes the application of Discriminant Analysis technology.

Discriminant Analysis is one of the techniques of Classification Analysis for Data Mining. Generally it includes the techniques for linear and nonlinear classification models. In this chapter, the case is about Predicting Successful Grant Applications. The data of these applications are from a 2011 Kaggle competition sponsored by the University of Melbourne where there was interest in predicting whether or not a grant application would be accepted. In addition to predicting grant success, the university sought to understand factors that were important in predicting success.

Logistic regression is a very popular model due to its simplicity and ability to make inferential statements about model terms. It is linear in the parameters, and these parameters are obtained by minimizing the sum of the squared residuals. It turns out that the model that minimizes the sum of the squared residuals also produces maximum likelihood estimates of the parameters when it is reasonable to assume that the model residuals follow a normal (i.e., Gaussian) distribution.

Another important technique is called Linear Discriminant Analysis (LDA). This method define a linear discriminant function (may find an optimal discriminant vector) to do analysis and estimation. Examining the coefficients of the linear discriminant function can provide an understanding of the relative importance of predictors. Due to the inherent problem with LDA, as well as its other fundamental requirements, it is recommended that LDA be used on data sets that have at least 510 times more samples than predictors.

The third technique is called Partial Least Squares Discriminant Analysis (PLSDA). For retrospectively or prospectively, measured predictors for any particular problem can be highly correlated or can exceed the number of samples collected. If either of these conditions is true, then the usual LDA approach cannot be directly used to find the optimal discriminant function. So we use PLS for the purpose of discrimination. Applying PLS in the classification setting with a multivariate response has strong mathematical connections to both canonical correlation analysis and LDA.

In addition, Many classification models utilize penalties (or regularization) to improve the fit to the data, such as the lasso. And penalization strategies can be applied to LDA models. The penalized LDA model was applied to the grant data. The software for this model allows the user to specify the number of retained predictors as a tuning parameter. As the penalty increases and predictors are eliminated, performance improves and remains relatively constant until important factors are removed. At this point, performance falls dramatically. As a result of the tuning process, six predictors were used in the model which is competitive to other models.

The nearest-shrunken centroid model (also known as PAM, for predictive analysis for microarrays) is a linear classification model that is well suited for high-dimensional problems. The nearest shrunken centroid method has one tuning parameter: shrinkage. This model works well for problems with a large number of

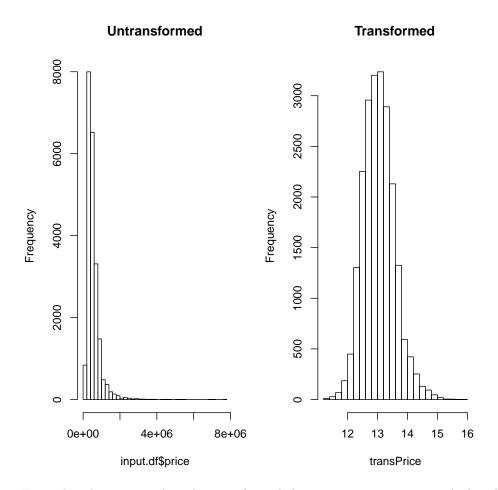
predictors since it has built-in feature selection that is controlled by the shrinkage tuning parameter. Nearest shrunken centroids were originally developed for RNA profiling data, where the number of predictors is large (in the many thousands) and the number of samples is small.

2 Question 2

First we load the Housing Price data from the URL and change variables *view*, and *waterf* to be used as factors for R functions.

```
> URL = "https://www.stat.auckland.ac.nz/~lee/784/Assignments/kc_house_data.csv"
> input.df = read.csv(URL)
> names(input.df) = c("id", "date", "price", "bedrooms", "bathrooms",
+ "sqftlv", "sqftlot", "floors", "waterfr", "view",
+ "cond", "grade", "sqfta", "sqftb", "yrb", "yrr",
+ "zip", "lat", "long", "sqftlv15", "sqftlot15")
> head(input.df)
          id
                         date
                                price bedrooms bathrooms sqftlv sqftlot floors
1 7129300520 20141013T000000
                               221900
                                              3
                                                     1.00
                                                             1180
                                                                     5650
                                                                                1
                                                             2570
2 6414100192 20141209T000000
                               538000
                                              3
                                                     2.25
                                                                     7242
                                                                               2
3 5631500400 20150225T000000
                               180000
                                              2
                                                     1.00
                                                             770
                                                                    10000
                                                                               1
4 2487200875 20141209T000000
                                              4
                               604000
                                                     3.00
                                                             1960
                                                                     5000
                                                                               1
5 1954400510 20150218T000000 510000
                                              3
                                                     2.00
                                                             1680
                                                                     8080
                                                                               1
6 7237550310 20140512T000000 1225000
                                              4
                                                     4.50
                                                             5420
                                                                   101930
                                                                                1
  waterfr view cond grade sqfta sqftb
                                                             lat
                                        yrb
                                              yrr
                                                    zip
                                                                     long
1
        0
             0
                  3
                         7
                            1180
                                     0 1955
                                                0 98178 47.5112 -122.257
2
        0
             0
                   3
                         7
                            2170
                                   400 1951 1991 98125 47.7210 -122.319
3
        0
             0
                  3
                         6
                             770
                                     0 1933
                                                0 98028 47.7379 -122.233
4
        0
             0
                  5
                         7
                            1050
                                   910 1965
                                                0 98136 47.5208 -122.393
5
        0
             0
                  3
                         8
                            1680
                                     0 1987
                                                0 98074 47.6168 -122.045
6
        0
             0
                  3
                            3890
                                  1530 2001
                                                0 98053 47.6561 -122.005
                        11
  sqftlv15 sqftlot15
      1340
                5650
1
2
      1690
                7639
3
      2720
                8062
4
      1360
                5000
5
      1800
                7503
6
      4760
              101930
> input.df$waterfr = factor(input.df$waterfr)
> input.df$view = factor(input.df$view)
> str(input.df)
'data.frame':
                21613 obs. of 21 variables:
            : num 7.13e+09 6.41e+09 5.63e+09 2.49e+09 1.95e+09 ...
 $ id
            : Factor w/ 372 levels "20140502T000000",..: 165 221 291 221
 $ date
              284 11 57 252 340 306 ...
                   221900 538000 180000 604000 510000 ...
 $ bedrooms : int
                   3 3 2 4 3 4 3 3 3 3 ...
 $ bathrooms: num 1 2.25 1 3 2 4.5 2.25 1.5 1 2.5 ...
```

```
$ sqftlv : int 1180 2570 770 1960 1680 5420 1715 1060 1780 1890 ...
 $ sqftlot : int 5650 7242 10000 5000 8080 101930 6819 9711 7470 6560 ...
 $ floors : num 1 2 1 1 1 1 2 1 1 2 ...
 $ waterfr : Factor w/ 2 levels "0","1": 1 1 1 1 1 1 1 1 1 1 ...
 $ view
           : Factor w/ 5 levels "0","1","2","3",..: 1 1 1 1 1 1 1 1 1 1 ...
 $ cond
           : int 3 3 3 5 3 3 3 3 3 3 ...
 $ grade : int 7 7 6 7 8 11 7 7 7 7 ...
           : int 1180 2170 770 1050 1680 3890 1715 1060 1050 1890 ...
 $ sqfta
 $ sqftb
           : int 0 400 0 910 0 1530 0 0 730 0 ...
 $ yrb
           : int 1955 1951 1933 1965 1987 2001 1995 1963 1960 2003 ...
 $ yrr
           : int 0 1991 0 0 0 0 0 0 0 0 ...
           : int 98178 98125 98028 98136 98074 98053 98003 98198 98146 98038 ...
 $ zip
$ lat
           : num 47.5 47.7 47.7 47.5 47.6 ...
 $ long
           : num -122 -122 -122 -122 ...
 $ sqftlv15 : int 1340 1690 2720 1360 1800 4760 2238 1650 1780 2390 ...
 $ sqftlot15: int 5650 7639 8062 5000 7503 101930 6819 9711 8113 7570 ...
Next we transform the target to make it more symmetric, using the Box-Cox trans-
formation.
> library(caret)
> trans = BoxCoxTrans(input.df$price)
Box-Cox Transformation
21613 data points used to estimate Lambda
Input data summary:
  Min. 1st Qu. Median
                          Mean 3rd Qu.
 75000 321950 450000 540088 645000 7700000
Largest/Smallest: 103
Sample Skewness: 4.02
Estimated Lambda: -0.2
With fudge factor, Lambda = 0 will be used for transformations
> transPrice = predict(trans, input.df$price)
> par(mfrow = c(1, 2))
> hist(input.df$price, main = "Untransformed", nclass = 30)
> hist(transPrice, main = "Transformed", nclass = 30)
```



From the plot we see that the transformed data is more symmetric, which will get more adavantage to the prediction. We will use transformed price to do the prediction.

```
> input.df$price = transPrice
>
> trans = BoxCoxTrans(input.df$sqftlv)
> transSqftlv = predict(trans, input.df$sqftlv)
> input.df$sqftlv = transSqftlv
> trans = BoxCoxTrans(input.df$sqftlot)
> transSqftlot = predict(trans, input.df$sqftlot)
> input.df$sqftlot = transSqftlot
> trans = BoxCoxTrans(input.df$sqftlv15)
> transSqftlv15 = predict(trans, input.df$sqftlv15)
> transSqftlv15 = transSqftlv15
> trans = BoxCoxTrans(input.df$sqftlv15)
> trans = BoxCoxTrans(input.df$sqftlot15)
> transSqftlot15 = predict(trans, input.df$sqftlot15)
> input.df$sqftlot15 = transSqftlot15
```

Then we build a linear regression model to predict the house price. We will use

half part of the data as the training set and another half part as the test set. And use the training set to make the linear regression model. Pay attention that we remove variables of *id*, *date*, and *zip* for they make no sense to the regression.

```
> used = sample(21613, 10000)
> kingCounty.df = input.df[used,]
> rownames(kingCounty.df) = 1:10000
> kingCounty = lm(log(price)~ bedrooms + bathrooms
+ + sqftlv + sqftlot
+ + floors + waterfr + view + cond + grade
+ + sqfta + sqftb + yrb + yrr + lat + long
+ + sqftlv15 + sqftlot15,
+ data = kingCounty.df)
   We get apparent error and the test set error as below:
> mean(residuals(kingCounty)^2)
[1] 0.0003669361
> newKingCounty.df = input.df[-used,]
> rownames(newKingCounty.df) = 1:11613
> predictions = predict(kingCounty, newdata = newKingCounty.df)
> actuals = log(newKingCounty.df$price)
> mean((predictions - actuals)^2)
[1] 0.0003754052
Next, we will use function cross.val in library R330 to caculate estimates of pre-
diction error for the predictor. The cross validation results and standard error are
below:
> library(R330)
> cross.val(kingCounty, nfold = 10, nrep = 20)
Cross-validated estimate of root
mean square prediction error = 0.01921305
> 0.01921305^2
[1] 0.0003691413
> cross.val.mod <- function (f, nfold = 10, nrep = 20, ...){</pre>
      X <- model.matrix(f$terms, model.frame(f))</pre>
      y = fitted.values(f) + residuals(f)
     n \leftarrow dim(X)[1]
     CV <- numeric(nrep)
     pred.error <- numeric(nfold)</pre>
     m \leftarrow n\%/\%nfold
     for (k in 1:nrep) {
          rand.order <- order(runif(n))</pre>
          yr <- y[rand.order]</pre>
          Xr <- X[rand.order, ]</pre>
          sample <- 1:m
          for (i in 1:nfold) {
                use.mat <- as.matrix(Xr[-sample,])</pre>
                test.mat <- as.matrix(Xr[sample,])</pre>
```

```
y.use = yr[-sample]
                new.data <- data.frame(test.mat)</pre>
                fit <- lm(y.use ~ -1+use.mat)</pre>
                my.predict = test.mat%*%coefficients(fit)
                pred.error[i] <- sum((yr[sample] - my.predict)^2)/m</pre>
                sample <- if(i==nfold) (max(sample)+1):n else sample + m</pre>
              }
              CV[k] <- mean(pred.error)</pre>
+ mean(CV)
+ }
> cvvec = 1:20
> for (i in 1:20) {
+ cvvec[i] = cross.val.mod(kingCounty, nfold = 10, nrep = 1)
+ }
> mean(cvvec)
[1] 0.0003690537
> sd(cvvec)
[1] 2.123223e-07
We can also use err.boot function to caculate the estimates of the error.
> err.boot(kingCounty, B = 50)
[1] 0.0003669361
$Err
[1] 0.0003696291
Now we will try using bootstrap library to estimate the prediction error of our
model. The function we will use is crossval() and bootpred().
> library(bootstrap)
> theta.fit = function(x, y){lsfit(x, y)}
> theta.predict = function(fit, x){cbind(1, x) %*% fit$coef}
> sq.err = function(y, yhat) {(y - yhat)^2}
> y = log(kingCounty.df[,3])
> x = data.matrix(kingCounty.df[,-c(1:3, 17)])
> cv10err = crossval(x, y, theta.fit, theta.predict, ngroup = 10)
> cv10 = mean((y - cv10err$cv.fit)^2)
> cv10
[1] 0.000370193
> boot = bootpred(x, y, nboot = 200,
+ theta.fit, theta.predict,
+ err.meas = sq.err)
> bootopt = boot[[1]] + boot[[2]]
```

```
> bootopt
[1] 0.0003701098
> boot632 = boot[[3]]
> boot632
[1] 0.0003699513
```

Finally, we will use caret libary to caculate the estimates of the predictor error by using function train() to call CV and bootstrap methods.

```
> library(caret)
> CV10 = train(log(price)~ bedrooms + bathrooms
+ + sqftlv + sqftlot + floors
+ + waterfr + view + cond + grade
+ + sqfta + sqftb + yrb + yrr + lat + long
+ + sqftlv15 + sqftlot15,
+ data = kingCounty.df,
+ method = "lm",
+ trControl = trainControl(method = "cv", number = 10,
+ repeats = 20))
> CV10
Linear Regression
10000 samples
   17 predictor
No pre-processing
Resampling: Cross-Validated (10 fold)
Summary of sample sizes: 9001, 8999, 9000, 9000, 9000, 9000, ...
Resampling results:
 RMSE
            Rsquared
 0.0191967 0.7671784
Tuning parameter 'intercept' was held constant at a value of TRUE
> 0.0191967^2
[1] 0.0003685133
> boot = train(log(price)~ bedrooms + bathrooms
+ + sqftlv + sqftlot + floors
+ + waterfr + view + cond + grade
+ + sqfta + sqftb + yrb + yrr + lat + long
+ + sqftlv15 + sqftlot15,
+ data = kingCounty.df,
+ method = "lm",
+ trControl = trainControl(method = "boot",
+ repeats = 200))
> boot
Linear Regression
```

```
10000 samples
  17 predictor
No pre-processing
Resampling: Bootstrapped (25 reps)
Summary of sample sizes: 10000, 10000, 10000, 10000, 10000, 10000, ...
Resampling results:
 RMSE
             Rsquared
 0.01917719 0.7673012
Tuning parameter 'intercept' was held constant at a value of TRUE
> 0.01917719^2
[1] 0.0003677646
  Now we can do the subset selection to see how many variables we need to choose
for this linear regression model.
> null.model = lm(log(price)~1, data = kingCounty.df)
> selected = step(null.model, scope = formula(kingCounty),
+ direction = "forward", trace = 0)
> selected
Call:
lm(formula = log(price) ~ grade + lat + sqftlv + yrb + view +
    sqftlv15 + bathrooms + cond + floors + waterfr + sqftlot15 +
    sqfta + sqftb + bedrooms + yrr + sqftlot, data = kingCounty.df)
Coefficients:
(Intercept)
                 grade
                                lat
                                         sqftlv
                                                         yrb
                                                                    view1
 -2.211e+00 1.174e-02 1.040e-01 1.264e-02 -2.584e-04 1.388e-02
     view2
                view3
                            view4 sqftlv15 bathrooms
                                                                    cond
 9.002e-03 1.108e-02 1.622e-02 1.790e-02 4.577e-03 4.723e-03
                         sqftlot15
    floors
             waterfr1
                                                        sqftb bedrooms
                                           sqfta
 3.637e-03 2.961e-02 -3.098e-03
                                       6.916e-06 5.486e-06 -1.341e-03
       yrr
              sqftlot
 2.222e-06
            8.757e-04
> selected = step(kingCounty, scope = formula(kingCounty),
+ direction = "backward", trace = 0)
> selected
Call:
lm(formula = log(price) ~ bedrooms + bathrooms + sqftlv + sqftlot +
   floors + waterfr + view + cond + grade + sqfta + sqftb +
   yrb + yrr + lat + sqftlv15 + sqftlot15, data = kingCounty.df)
Coefficients:
```

bathrooms

sqftlv

sqftlot

floors

(Intercept)

bedrooms

```
-2.211e+00 -1.341e-03 4.577e-03 1.264e-02 8.757e-04 3.637e-03
  waterfr1
             view1
                          view2
                                     view3
                                                view4
                                                              cond
                                                1.622e-02
                                    1.108e-02
 2.961e-02 1.388e-02
                         9.002e-03
                                                            4.723e-03
     grade
            sqfta
                         sqftb
                                    yrb
                                                yrr
                                                                 lat
 1.174e-02
             6.916e-06
                         5.486e-06
                                   -2.584e-04
                                                2.222e-06
                                                            1.040e-01
  sqftlv15 sqftlot15
 1.790e-02 -3.098e-03
> selected = step(kingCounty, scope = formula(kingCounty),
+ direction = "both", trace = 0)
> selected
Call:
lm(formula = log(price) ~ bedrooms + bathrooms + sqftlv + sqftlot +
   floors + waterfr + view + cond + grade + sqfta + sqftb +
   yrb + yrr + lat + sqftlv15 + sqftlot15, data = kingCounty.df)
Coefficients:
(Intercept)
            bedrooms
                        bathrooms
                                     sqftlv
                                                sqftlot
                                                              floors
 -2.211e+00 -1.341e-03
                        4.577e-03
                                    1.264e-02
                                                8.757e-04
                                                            3.637e-03
  waterfr1
                         view2
                view1
                                      view3
                                                   view4
                                                                cond
 2.961e-02 1.388e-02
                         9.002e-03 1.108e-02
                                                1.622e-02
                                                            4.723e-03
                                                yrr
     grade
              sqfta
                         sqftb
                                    yrb
                                                                 lat
 1.174e-02 6.916e-06
                       5.486e-06 -2.584e-04
                                                2.222e-06 1.040e-01
  sqftlv15 sqftlot15
 1.790e-02 -3.098e-03
>
> allpossregs(kingCounty)
   rssp sigma2 adjRsq
                          Ср
                                 AIC
                                         BIC
                                                CV bedrooms bathrooms
1 8.101 0.001 0.488 12035.281 22035.28 22049.70 0.810
                                                                  0
                                                         0
2 5.777 0.001 0.635 5717.636 15717.64 15739.27 0.578
                                                         0
                                                                  0
3 4.806 0.000 0.696 3077.784 13077.78 13106.62 0.481
                                                         0
                                                                  0
4 4.298 0.000 0.728 1698.871 11698.87 11734.92 0.430
                                                         0
                                                                  0
5 4.139 0.000 0.738 1269.514 11269.51 11312.78 0.415
                                                         0
                                                                  0
6 4.025 0.000 0.745 960.341 10960.34 11010.81 0.403
                                                         0
                                                                  0
7 3.930 0.000 0.751 703.268 10703.27 10760.95 0.394
                                                         0
                                                                  1
8 3.884 0.000 0.754 579.988 10579.99 10644.88 0.389
                                                         0
                                                                  1
9 3.839 0.000 0.757 459.820 10459.82 10531.92 0.385
                                                         0
                                                                  1
10 3.810 0.000 0.759 384.113 10384.11 10463.43 0.382
                                                         0
                                                                  1
11 3.787 0.000 0.760 324.011 10324.01 10410.53 0.380
                                                         0
12 3.761 0.000 0.762
                      253.468 10253.47 10347.20 0.377
                                                         0
                                                                  1
13 3.731 0.000 0.764
                      174.060 10174.06 10275.00 0.374
                                                         0
                                                                  1
                                                         0
14 3.713 0.000 0.765
                     127.229 10127.23 10235.38 0.373
                                                                  1
15 3.700 0.000 0.766 95.360 10095.36 10210.73 0.372
                                                         1
                                                                  1
16 3.687 0.000 0.766
                     62.038 10062.04 10184.61 0.370
                                                         0
                                                                  1
17 3.677 0.000 0.767
                     35.725 10035.73 10165.51 0.370
                                                         1
                                                                  1
```

1

1

18 3.670 0.000 0.768 19.334 10019.33 10156.33 0.369

		3.669 3.669		000	0.70		19.031 21.000						1 1	1 1
							waterfr1					cond	grade	sqfta
	1	_ C)	()	0	0	0	0	0	0	0	1	0
:	2	1		()	0	0	0	0	0	0	0	0	0
;	3	1		()	0	0	0	0	0	0	0	1	0
4	4	1		()	0	0	0	0	0	0	0	1	0
į	5	1		()	0	1	0	0	0	0	0	1	0
(6	1		()	0	1	0	0	0	0	0	1	0
•	7	1		()	0	1	0	0	0	0	0	1	0
;	8	1		()	0	1	0	0	0	0	1	1	0
9	9	1		()	1	1	0	0	0	0	1	1	0
	10	C)	()	1	1	0	0	0	0	1	1	1
	11	C)	()	1	1	0	1	0	0	1	1	1
	12	1		()	1	1	0	1	1	1	1	1	0
	13	1		()	1	1	1	1	1	1	1	1	0
	14	1		()	0	1	1	1	1	1	1	1	1
	15	1		()	0	1	1	1	1	1	1	1	1
	16	1		()	1	1	1	1	1	1	1	1	1
	17	1		()	1	1	1	1	1	1	1	1	1
	18	1		()	1	1	1	1	1	1	1	1	1
	19	1	_	1	L	1	1	1	1	1	1	1	1	1
:	20	1	_	1	L	1	1	1	1	1	1	1	1	1
		sqftb	yrb	yrr	lat	long	sqftlv1	5 sqft	lot15					
	1	0	0	0	0	0		0	0					
:	2	0	0	0	1	0		0	0					
;	3	0	0	0	1	0		0	0					
4	4	0	1	0	1	0		0	0					
ļ	5	0	1	0	1	0		0	0					
(6	0	1	0	1	0		1	0					
•	7	0	1	0	1	0		1	0					
;	8	0	1	0	1	0		1	0					
9	9	0	1	0	1	0		1	0					
	10	1	1	0	1	0		1	0					
	11	1	1	0	1	0		1	0					
	12	0	1	0	1	0		1	0					
	13	0	1	0	1	0		1	0					
	14	0	1	0	1	0		1	1					
	15	0	1	0	1	0		1	1					
	16	1	1	0	1	0		1	1					
	17	1	1	0	1	0		1	1					
	18	1	1	1	1	0		1	1					
						_								

If we do not use transformed price data (meaning not symmetric), the result seemed similar but has a little flaw for some of the coefficients are NA.

> kingCounty.df = origInput.df[used,]

> rownames(kingCounty.df) = 1:10000

```
>
> null.model = lm(log(price)~1, data = kingCounty.df)
> selected = step(null.model, scope = formula(kingCounty),
+ direction = "forward", trace = 0)
> selected
Call:
lm(formula = log(price) ~ grade + lat + sqftlv + yrb + view +
   bathrooms + sqftlv15 + cond + floors + waterfr + sqftlot +
   yrr + bedrooms + long, data = kingCounty.df)
Coefficients:
(Intercept)
                                          sqftlv
                  grade
                                lat
                                                          yrb
                                                                    view1
              1.559e-01
                           1.358e+00
                                       1.387e-04
 -5.412e+01
                                                   -3.304e-03
                                                                 1.832e-01
                                       bathrooms
                                                   sqftlv15
     view2
                 view3
                              view4
                                                                     cond
                                                  1.072e-04
  1.163e-01 1.279e-01 2.092e-01
                                       7.165e-02
                                                                 6.298e-02
    floors
              waterfr1
                           sqftlot
                                                    bedrooms
                                                                      long
                                             yrr
 6.822e-02
              3.944e-01
                          3.969e-07
                                       2.904e-05 -9.046e-03
                                                              -5.663e-02
> selected = step(kingCounty, scope = formula(kingCounty),
+ direction = "backward", trace = 0)
> selected
Call:
lm(formula = log(price) ~ bedrooms + bathrooms + sqftlv + sqftlot +
   floors + waterfr + view + cond + grade + sqfta + sqftb +
   yrb + yrr + lat + sqftlv15 + sqftlot15, data = kingCounty.df)
Coefficients:
(Intercept)
              bedrooms
                           bathrooms
                                          sqftlv
                                                      sqftlot
                                                                   floors
 -4.700e+01 -9.119e-03
                           7.158e-02
                                                    3.952e-07
                                       1.425e-04
                                                                 7.133e-02
  waterfr1
                  view1
                              view2
                                           view3
                                                        view4
                                                                      cond
                           1.178e-01
 3.963e-01
            1.867e-01
                                        1.298e-01
                                                    2.107e-01
                                                                 6.211e-02
     grade
                  sqfta
                              sqftb
                                             yrb
                                                                      lat
                                                          yrr
 1.578e-01 -6.790e-06
                                 NA
                                      -3.414e-03
                                                    2.820e-05
                                                                 1.359e+00
  sqftlv15
            sqftlot15
 1.042e-04 -6.251e-08
> selected = step(kingCounty, scope = formula(kingCounty),
+ direction = "both", trace = 0)
> selected
Call:
lm(formula = log(price) ~ bedrooms + bathrooms + sqftlv + sqftlot +
   floors + waterfr + view + cond + grade + sqfta + sqftb +
   yrb + yrr + lat + sqftlv15 + sqftlot15, data = kingCounty.df)
```

Coefficient	s:												
(Intercept)	ms bath	rooms	sqftlv	:	sqftlot	floors							
-4.700e+01	-9.119e-	03 7.15	8e-02	1.425e-04		3.952e-07		7.133e-02					
waterfr1	vie	w1	view2	view3		view4		cond					
3.963e-01	1.867e-	01 1.17	8e-01	1.298e-01	2.	.107e-01		6.211e-02					
grade	sqf	ta	sqftb	yrb	yrr		lat						
1.578e-01	-6.790e-	06	NA -:	3.414e-03	2.820e-05		1.	359e+00					
sqftlv15	sqftlot	15											
1.042e-04	-6.251e-	80											
>	ma (lrin mCoun	+)											
> allpossre	-	•	AIC	BIC	CV	bedroom	a hat	hwaama					
-	gma2 adjRsq .001 0.488	Cp 12035.281					s bat O						
	.001 0.488		15717.64)	0					
	.001 0.635		13077.78)	0					
	.000 0.898		11698.87)	0					
	.000 0.728		11269.51)	0					
	.000 0.736		10960.34)	0					
	.000 0.743		10703.27				0	1					
	.000 0.751		10703.27				0	1					
	.000 0.754		10379.99				0	1					
	.000 0.757		10439.82				0	1					
	.000 0.769		10304.11				0	1					
	.000 0.760		10324.01				0	1					
	.000 0.762		10253.47				0	1					
	.000 0.764		10174.00				0	1					
	.000 0.766		10127.23				<i>3</i> 1	1					
	.000 0.766		10093.30)	1					
	.000 0.760		10002.04				1	1					
	.000 0.767		10033.73				1	1					
	.000 0.768		10019.03				1	1					
	.000 0.768		10021.00				1	1					
	qftlot floo						_	=					
1 0	0		0 0			0 0	1	0					
2 1	0		0 0			0 0	0	0					
3 1	0	0	0 0	0	0 (0 0	1	0					
4 1	0	0	0 0	0	0 (0 0	1	0					
5 1	0		1 0			0 0	1	0					
6 1	0		1 0			0 0	1	0					
7 1	0		1 0	0	0 (0 0	1	0					
8 1	0		1 0	0	0 (0 1	1	0					
9 1	0	1	1 0	0	0 (0 1	1	0					
10 0	0		1 0			0 1	1	1					
11 0	0		1 0			0 1	1	1					
12 1	0	1	1 0	1	1 :	1 1	1	0					
13 1	0	1	1 1	1	1 :	1 1	1	0					
14 1	0	0	1 1	1	1 :	1 1	1	1					
15 1	0	0	1 1	1	1 :	1 1	1	1					

16	1	1	(0	1	1	1	1	1	1	1	1	1
17	1	1	(0	1	1	1	1	1	1	1	1	1
18	1	1	(0	1	1	1	1	1	1	1	1	1
19		1	:	1	1	1	1	1	1	1	1	1	1
20	1	1	:	1	1	1	1	1	1	1	1	1	1
	sqftb	yrb	yrr	lat	long	sqftlv15	sqftl	ot15					
1	0	0	0	0	0	0		0					
2	0	0	0	1	0	0		0					
3	0	0	0	1	0	0		0					
4	0	1	0	1		0		0					
5	0	1	0	1		0		0					
6	0	1	0	1	0	1		0					
7	0	1	0	1	0	1		0					
8	0	1	0	1		1		0					
9	0	1	0	1	0	1		0					
10	1	1	0	1	0	1		0					
11	1	1	0	1	0	1		0					
12	0	1	0	1	0	1		0					
13	0	1	0	1	0	1		0					
14	0	1	0	1	0	1		1					
15	0	1	0	1	0	1		1					
16	1	1	0	1		1		1					
17	1	1	0	1	0	1		1					
18	1	1	1	1	0	1		1					
19	1	1	1	1	0	1		1					
20	1	1	1	1	1	1		1					

The accuracy is pretty good when using transformed Price value in the king-County data, which is also similar to the result of using cross.val() and err.boot() in R330 library. The train() function in caret library also gives almost same results. The prediction error is about 0.00037 and the standard deviation is around 2.123223e-07.