

How can we extract the residuals from the `lm()` function in R?

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The "lm()" function in R is a commonly used tool for performing linear regression analysis. It allows us to fit a linear model to a given dataset and obtain useful information such as the estimated coefficients and the overall model performance. However, in some cases, we may also be interested in examining the residuals of the model, which represent the differences between the observed data and the predicted values. To extract the residuals from the "lm()" function, we can use the "residuals()" function, which takes the fitted model as an input and returns a vector of the residuals. This allows us to further analyze and understand the patterns and trends within the data that may not be captured by the linear model.

Extract Residuals from lm() Function in R

You can use the following syntax to extract the residuals from the lm() function in R:

```
fit$residuals
```

This example assumes that we used the lm() function to fit a linear regression model and named the results fit.

The following example shows how to use this syntax in practice.

Example: How to Extract Residuals from lm() in R

Suppose we have the following data frame in R that contains information about the minutes played, total fouls, and total points scored by 10 basketball players:

#create data frame

```
df <- data.frame(minutes=c(5, 10, 13, 14, 20, 22, 26, 34,  
38, 40),  
fouls=c(5, 5, 3, 4, 2, 1, 3, 2, 1, 1),  
points=c(6, 8, 8, 7, 14, 10, 22, 24, 28, 30))
```

#view data frame

df

minutes fouls points

1 5 5 6

2 10 5 8

3 13 3 8

4 14 4 7

5 20 2 14

6 22 1 10

7 26 3 22

8 34 2 24

9 38 1 28

10 40 1 30

Suppose we would like to fit the following multiple linear regression model:

points = β_0 + β_1 (minutes) + β_2 (fouls)

We can use the lm() function to fit this regression model:

```
#fit multiple linear regression model
```

```
fit <- lm(points ~ minutes + fouls, data=df)
```

We can then type fit\$residuals to extract the residuals of the model:

```
#extract residuals from model
```

```
fit$residuals
```

```
1 2 3 4 5 6 7
```

```
2.0888729 -0.7982137 0.6371041 -3.5240982 1.9789676
```

```
-1.7920822 1.9306786
```

```
8 9 10
```

```
-1.7048752 0.5692404 0.6144057
```

Since there were 10 total observations in our data frame, there are 10 residuals - one for each observation.

For example:

The first observation has a residual value of 2.089. The second observation has a residual value of -0.798. The

third observation has a residual value of 0.637.

We can then create a residual vs. fitted values plot if we'd like:

```
#store residuals in variable
```

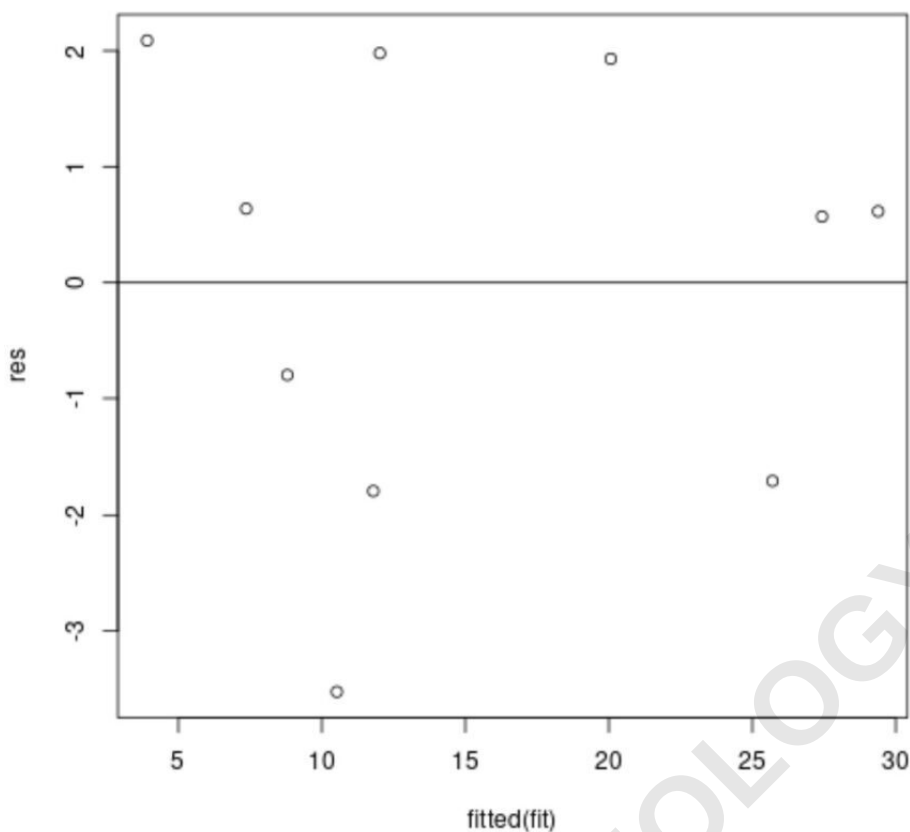
```
res <- fit$residuals
```

```
#produce residual vs. fitted plot
```

```
plot(fitted(fit), res)
```

```
#add a horizontal line at 0
```

```
abline(0,0)
```



The x-axis displays the fitted values and the y-axis displays the residuals.

Ideally, the residuals should be randomly scattered about zero with no clear pattern to ensure that the is met.

In the residual plot above we can see that the residuals do seem to be randomly scatted about zero with no clear pattern, which means the assumption of homoscedasticity is likely met.