Insects do not react to the environment like we do. We have eyes that see (so do they) but insects do not have noses to smell or fingers to touch. Instead they have sensory organs all over their bodies, often in the form of long hairs.

Such hairs might be organs of touch when any slight disturbance (wind or other movement) causes them to move. They are connected to the insect nervous system so this will be felt as a touch. Or there are other organs, not all of them hairs, which respond to materials in the air so are organs of smell.

If you have seen a fly manouvering you will realise that their balance is extremely good too – all due to specialized sense organs.

And how to swat that fly? If you bring the fly swat down directly above the fly you are creating a downdraft that the fly will sense because it does have rather a lot of those sensory hairs and you might notice that it does not fly up to escape you but to the side! So try to swat from the side, and don't have a long down swing. Hope it works.