MATH 4322 Final Project Group 9

Introduction

Logistic Regression (Ryan Nguyen, Alan Johnson)

Paragraph explaining why we are using logistic regression models and the advantages and disadvantages of the model.

Model Formula

$$P(cardio=1|X) = \frac{e^{(\beta_0 + \beta_1 X_1 + \beta_2 X_2 + \ldots + \beta_n X_n)}}{1 + e^{(\beta_0 + \beta_1 X_1 + \beta_2 X_2 + \ldots + \beta_n X_n)}}$$

Model 1 - Include all predictors

```
cardio_train$alco = as.factor(cardio_train$alco)
  cardio_train$active = as.factor(cardio_train$active)
  cardio_train$cardio = as.factor(cardio_train$cardio)
  heart.logistic1 = glm(cardio ~ . - id, family = "binomial",
                       data = cardio_train)
Warning: glm.fit: algorithm did not converge
Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
  summary(heart.logistic1)
Call:
glm(formula = cardio ~ . - id, family = "binomial", data = cardio_train)
Deviance Residuals:
    Min
             1Q Median
                              3Q
                                      Max
-8.4904 -0.9635 -0.0980 0.9907
                                   4.6621
Coefficients:
              Estimate Std. Error z value Pr(>|z|)
(Intercept) -8.084e+00 2.213e-01 -36.535 < 2e-16 ***
age
            1.485e-04 3.557e-06 41.735 < 2e-16 ***
                                            0.497
gender2
             1.430e-02 2.107e-02
                                  0.679
height
            -5.626e-03 1.232e-03 -4.567 4.95e-06 ***
             1.521e-02 6.607e-04 23.023 < 2e-16 ***
weight
ap_hi
             3.951e-02 6.057e-04 65.235 < 2e-16 ***
ap_lo
             3.004e-04 6.735e-05 4.460 8.18e-06 ***
cholesterol2 4.222e-01 2.593e-02 16.285 < 2e-16 ***
cholesterol3 1.134e+00 3.444e-02 32.929 < 2e-16 ***
gluc2
             3.011e-02 3.438e-02 0.876
                                            0.381
gluc3
            -3.387e-01 3.809e-02 -8.894 < 2e-16 ***
smoke1
            -1.314e-01 3.320e-02 -3.958 7.57e-05 ***
alco1
            -1.695e-01 4.026e-02 -4.211 2.54e-05 ***
           -2.101e-01 2.105e-02 -9.981 < 2e-16 ***
active1
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
(Dispersion parameter for binomial family taken to be 1)
    Null deviance: 97041 on 69999 degrees of freedom
Residual deviance: 80883 on 69986 degrees of freedom
AIC: 80911
Number of Fisher Scoring iterations: 25
Paragraph explaining which predictors are significant (look at significance table output)
Model 2 - Only include statistically significant predictors
  heart.logistic2 = glm(cardio ~ age+height+weight+ap_hi+ap_lo+cholesterol+smoke+alco+act
                           , family = "binomial",
                        data = cardio_train)
Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
  summary(heart.logistic2)
Call:
glm(formula = cardio ~ age + height + weight + ap_hi + ap_lo +
    cholesterol + smoke + alco + active, family = "binomial",
    data = cardio_train)
Deviance Residuals:
             1Q Median
                                3Q
                                        Max
-8.4904 -0.9639 -0.0992 0.9900
                                    4.6678
Coefficients:
               Estimate Std. Error z value Pr(>|z|)
(Intercept) -8.124e+00 2.028e-01 -40.062 < 2e-16 ***
age
              1.476e-04 3.551e-06 41.550 < 2e-16 ***
height
             -5.356e-03 1.103e-03 -4.857 1.19e-06 ***
weight
             1.516e-02 6.586e-04 23.023 < 2e-16 ***
              3.960e-02 6.047e-04 65.485 < 2e-16 ***
ap_hi
ap_lo
             3.028e-04 6.765e-05 4.475 7.63e-06 ***
cholesterol2 4.234e-01 2.497e-02 16.959 < 2e-16 ***
```

cholesterol3 9.855e-01 2.962e-02 33.275 < 2e-16 ***

-1.222e-01 3.205e-02 -3.812 0.000138 ***

smoke1

```
-1.641e-01 4.013e-02 -4.090 4.31e-05 ***
alco1
           -2.085e-01 2.104e-02 -9.909 < 2e-16 ***
active1
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
    Null deviance: 97041 on 69999 degrees of freedom
Residual deviance: 80984 on 69989 degrees of freedom
AIC: 81006
Number of Fisher Scoring iterations: 8
  step(heart.logistic2)
Model 3 - Using predictors from stepwise regression
  heart.logistic3 = glm(formula = cardio ~ age + height + weight + ap_hi + ap_lo +cholestero
Warning: glm.fit: algorithm did not converge
Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
  summary(heart.logistic3)
Call:
glm(formula = cardio ~ age + height + weight + ap_hi + ap_lo +
    cholesterol + alco + active, family = "binomial", data = cardio_train)
Deviance Residuals:
             1Q Median
                               ЗQ
                                       Max
-8.4904 -0.9635 -0.1015 0.9910
                                    4.6663
Coefficients:
              Estimate Std. Error z value Pr(>|z|)
(Intercept) -8.026e+00 2.011e-01 -39.908 < 2e-16 ***
             1.480e-04 3.550e-06 41.684 < 2e-16 ***
age
height
            -6.002e-03 1.090e-03 -5.507 3.66e-08 ***
```

```
weight
             1.516e-02 6.586e-04 23.022 < 2e-16 ***
             3.954e-02 6.043e-04 65.434 < 2e-16 ***
ap_hi
             3.027e-04 6.753e-05 4.482 7.38e-06 ***
ap_lo
cholesterol2 4.216e-01 2.496e-02 16.894 < 2e-16 ***
cholesterol3 9.850e-01 2.961e-02 33.260 < 2e-16 ***
           -2.143e-01 3.787e-02 -5.660 1.51e-08 ***
alco1
active1
           -2.101e-01 2.104e-02 -9.989 < 2e-16 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
   Null deviance: 97041 on 69999 degrees of freedom
Residual deviance: 80978 on 69990 degrees of freedom
AIC: 80998
```

Number of Fisher Scoring iterations: 25

Determining Best Model

```
extract_info = function(model) {
  deviance <- summary(model)$null.deviance</pre>
  residual_deviance <- summary(model)$deviance</pre>
  r_squared <- 1 - (residual_deviance / deviance)</pre>
  AIC <- AIC(model)
  BIC <- BIC(model)
  return(c(Null_Deviance = deviance,
           Residual_Deviance = residual_deviance,
           R_Squared = r_squared,
            AIC = AIC,
           BIC = BIC)
}
# Extract information from each model
info1 <- extract_info(heart.logistic1)</pre>
info2 <- extract_info(heart.logistic2)</pre>
info3 <- extract_info(heart.logistic3)</pre>
# Create a data frame to store the information
model_info <- data.frame(</pre>
  Model = c("heart.logistic1", "heart.logistic2", "heart.logistic3"),
```

```
Null_Deviance = c(info1["Null_Deviance"], info2["Null_Deviance"], info3["Null_Deviance"]
Residual_Deviance = c(info1["Residual_Deviance"], info2["Residual_Deviance"], info3["Res
R_Squared = c(info1["R_Squared"], info2["R_Squared"], info3["R_Squared"]),
AIC = c(info1["AIC"], info2["AIC"], info3["AIC"]),
BIC = c(info1["BIC"], info2["BIC"], info3["BIC"])
)
(model_info)
Model Null_Deviance Residual_Deviance R_Squared AIC BIC
1 heart.logistic1 97040.58 80882.62 0.1665072 80910.62 81038.81
```

80983.71 0.1654656 81005.71 81106.43

80978.02 0.1655242 80998.02 81089.58

Final Equation for Logistic Regression Model

97040.58

97040.58

Insert latex equation here

Training/ Validation

2 heart.logistic2

3 heart.logistic3

```
set.seed(100)
for(i in 1:10){
    # initialize vector to store prediction errors
test_errors = numeric(10)
sample= sample.int(n = nrow(cardio_train), size = floor(0.80*nrow(cardio_train)))
train.heart.logistic = cardio_train[sample,]
test.heart.logistic = cardio_train[-sample,]

train.logistic = glm(cardio ~ age + height + weight + ap_hi + ap_lo +cholesterol + alco +
glm.pred = predict.glm(train.logistic, newdata = test.heart.logistic, type = "response")

# Convert probability to binary
test_predictions_binary = ifelse(glm.pred > 0.5, 1, 0)

# Calculate test prediction error
test_error= mean(test_predictions_binary != test.heart.logistic$cardio)

test_errors[i] = test_error
}
```

```
Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
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Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
  (mean_test_error = mean(test_errors))
```

[1] 0.02805

Paragraph explaining the the procedure above and the mean error rate Two paragraphs to provide the interpretation of results and your conclusions as it pertains to the original overall question.

Neural Network