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)
  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:
    Min
              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 ***
              1.516e-02 6.586e-04 23.023 < 2e-16 ***
weight
ap_hi
              3.960e-02 6.047e-04 65.485 < 2e-16 ***
              3.028e-04 6.765e-05 4.475 7.63e-06 ***
ap_lo
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
```

3

-1.641e-01 4.013e-02 -4.090 4.31e-05 ***
-2.085e-01 2.104e-02 -9.909 < 2e-16 ***

alco1

active1

```
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: 80984 on 69989 degrees of freedom
AIC: 81006
Number of Fisher Scoring iterations: 8
  step(heart.logistic1)
Start: AIC=80910.62
cardio ~ (id + age + gender + height + weight + ap_hi + ap_lo +
    cholesterol + gluc + smoke + alco + active) - id
             Df Deviance
                          AIC
                  80882 80908
- gender
             1
                  80883 80911
<none>
- smoke
             1 80900 80926
- alco
             1 80902 80928
- ap__.
- height
- ap_lo
             1 80902 80928
            1 80917 80943
            2 80960 80984
            1 80987 81013
- active 1 80987 81013
- weight 1 81248 81274
- cholesterol 2 82098 82122
- age 1 82467 82493
             1 87965 87991
- ap_hi
Step: AIC=80907.87
cardio ~ age + height + weight + ap_hi + ap_lo + cholesterol +
    gluc + smoke + alco + active
             Df Deviance AIC
<none>
                   80882 80908
             1 80901 80925
- ap_lo
- smoke
             1 80901 80925
             1 80901 80925
- alco
- height
             1 80921 80945
            2 80984 81006
```

- gluc

```
- active 1 80986 81010

- weight 1 81247 81271

- cholesterol 2 82099 82121

- age 1 82466 82490

- ap_hi 1 87982 88006
```

Coefficients:

(Intercept)	age	height	weight	ap_hi
-8.1440960	0.0001485	-0.0052551	0.0152121	0.0395279
ap_lo	cholesterol2	cholesterol3	gluc2	gluc3
0.0003007	0.4217513	1.1337397	0.0300489	-0.3389234
smoke1	alco1	active1		
-0.1256165	-0.1681051	-0.2100651		

Degrees of Freedom: 69999 Total (i.e. Null); 69987 Residual

Null Deviance: 97040

Residual Deviance: 80880 AIC: 80910

Model 3 - Using predictors from stepwise regression

Paragraph explaining the results of stepwise regression

Call:

Deviance Residuals:

```
Min 1Q Median 3Q Max -8.4904 -0.9638 -0.0979 0.9908 4.6623
```

Coefficients:

```
Estimate Std. Error z value Pr(>|z|)
(Intercept) -8.144e+00 2.030e-01 -40.123 < 2e-16 ***
             1.485e-04 3.556e-06 41.760 < 2e-16 ***
age
            -5.255e-03 1.104e-03 -4.760 1.94e-06 ***
height
weight
             1.521e-02 6.607e-04 23.024 < 2e-16 ***
ap hi
             3.953e-02 6.051e-04 65.330 < 2e-16 ***
ap_lo
             3.007e-04 6.736e-05 4.464 8.04e-06 ***
cholesterol2 4.218e-01 2.592e-02 16.273 < 2e-16 ***
cholesterol3 1.134e+00 3.444e-02 32.921 < 2e-16 ***
             3.005e-02 3.438e-02 0.874
gluc2
                                            0.382
            -3.389e-01 3.809e-02 -8.898 < 2e-16 ***
gluc3
            -1.256e-01 3.209e-02 -3.914 9.07e-05 ***
smoke1
            -1.681e-01 4.021e-02 -4.181 2.90e-05 ***
alco1
            -2.101e-01 2.105e-02 -9.980 < 2e-16 ***
active1
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: 80882 on 69987 degrees of freedom
AIC: 80908
```

Number of Fisher Scoring iterations: 13

Determining Best Model

```
# 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
                                    80882.62 0.1665072 80910.62 81038.81
1 heart.logistic1
                       97040.58
2 heart.logistic2
                       97040.58
                                         80983.71 0.1654656 81005.71 81106.43
```

80881.87 0.1665149 80907.87 81026.91

Note: Model 2 removed gender and cholesterol and Model 3 just removed gender

Note: Model 3 has the lowest AIC and BIC

97040.58

Final Equation for Logistic Regression Model

Insert latex equation here

Training/Validation

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,]
```

[1] 0.02796429

Paragraph explaining the procedure above and the mean error rate

Results

Insert graphics

Two paragraphs to provide the interpretation of results and your conclusions as it pertains to the original overall question.