Supervised

2019-5-15

```
heart_disease = read_csv("./heart.csv") %>%
    mutate(target = ifelse(target==1, 0, 1)) %>%
    mutate(target=as.factor(target)) %>%
    mutate(target=as.factor(ifelse(target==0, "absence", "presence")))%>%
    mutate(target = relevel(target, "presence"))
heart_disease = heart_disease %>%
    filter(thal != 0) %>%
    mutate(sex=as.factor(sex),
           cp=as.factor(cp),
           fbs=as.factor(fbs),
           restecg=as.factor(restecg),
           exang=as.factor(exang),
           slope=as.factor(slope),
           thal=factor(thal))
model.x <- model.matrix(target~.,heart_disease)[,-1]</pre>
model.y <- heart_disease$target</pre>
```

Regularized logistic

```
ctrl = trainControl(method = "cv",
                    classProbs = TRUE,
                    summaryFunction = twoClassSummary)
glmnGrid <- expand.grid(.alpha = seq(0, 0.5, length = 10),</pre>
                        .lambda = exp(seq(-10,-1, length = 100)))
set.seed(1)
model.glm <- train(x = model.x,</pre>
                   y = model.y,
                   method = "glmnet",
                   tuneGrid = glmnGrid,
                   metric = "ROC",
                   trControl = ctrl)
ggplot(model.glm, highlight = T) +
    viridis::scale_color_viridis(discrete = TRUE) +
    scale_shape_manual(values = seq(1,10))
## Scale for 'colour' is already present. Adding another scale for
## 'colour', which will replace the existing scale.
## Scale for 'shape' is already present. Adding another scale for 'shape',
## which will replace the existing scale.
```

```
0.90

(Country of the country of the
```

```
alpha \rightarrow 0.00000000 \rightarrow 0.11111111 \rightarrow 0.22222222 \rightarrow 0.3333333 \rightarrow 0.4444444 \rightarrow 0.05555556 \rightarrow 0.16666667 \rightarrow 0.27777778 \rightarrow 0.38888889 \rightarrow 0.5000000
```

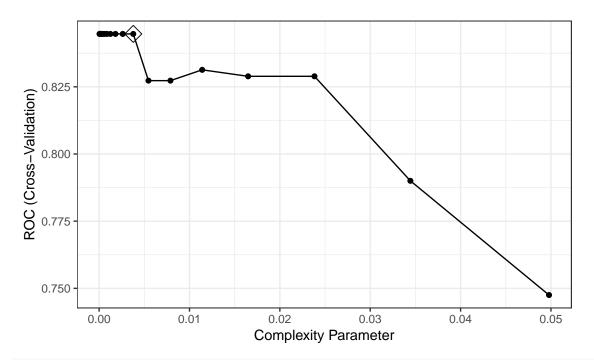
model.glm\$bestTune

```
## # A tibble: 19 x 5
##
     term
                  step estimate lambda dev.ratio
##
      <chr>
                 <dbl>
                          <dbl>
                                <dbl>
                                           <dbl>
                     1 0.624
##
  1 (Intercept)
                                 0.195
                                           0.431
## 2 age
                     1 -0.00885 0.195
                                           0.431
  3 sex1
##
                     1 -0.462
                                 0.195
                                           0.431
  4 cp1
                     1 0.385
                                 0.195
                                           0.431
## 5 cp2
                     1 0.586
                                 0.195
                                           0.431
## 6 cp3
                     1 0.524
                                 0.195
                                           0.431
                                           0.431
## 7 trestbps
                     1 -0.00476 0.195
## 8 chol
                     1 -0.00120 0.195
                                           0.431
                     1 0.0693
                                           0.431
## 9 fbs1
                                 0.195
## 10 restecg1
                     1 0.246
                                 0.195
                                           0.431
## 11 restecg2
                     1 -0.198
                                 0.195
                                           0.431
## 12 thalach
                     1 0.00952 0.195
                                           0.431
## 13 exang1
                                 0.195
                                           0.431
                     1 -0.522
                     1 -0.199
## 14 oldpeak
                                 0.195
                                           0.431
## 15 slope1
                     1 -0.293
                                 0.195
                                           0.431
## 16 slope2
                     1 0.290
                                 0.195
                                           0.431
## 17 ca
                     1 -0.306
                                 0.195
                                           0.431
## 18 thal2
                     1 0.527
                                 0.195
                                           0.431
## 19 thal3
                     1 -0.526
                                 0.195
                                           0.431
```

LDA

Naive bayes

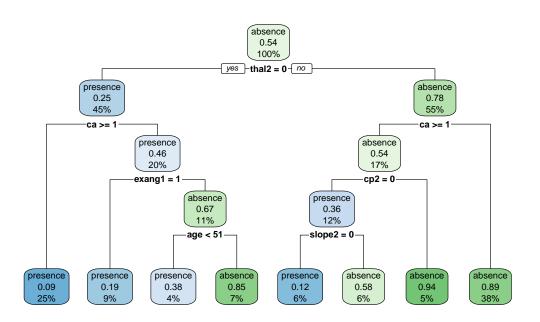
```
##Tree
```



tree.class\$bestTune

cp ## 13 0.003776539

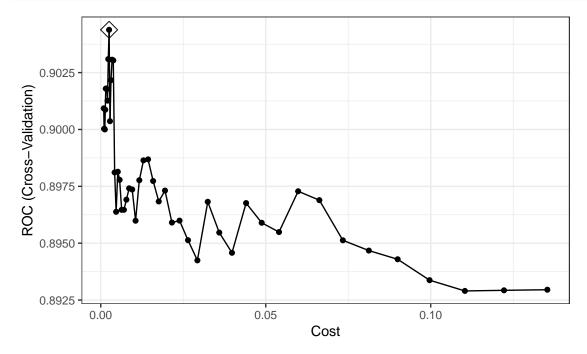
rpart.plot(tree.class\$finalModel)



Bagging

```
set.seed(1)
bagging.class <- train(model.x, model.y,</pre>
                method = "ranger",
                tuneGrid = bagging.grid,
                metric = "ROC",
                trControl = ctrl,
                importance = "impurity")
ggplot(bagging.class, highlight = TRUE)
bagging.class$bestTune
barplot(sort(ranger::importance(bagging.class$finalModel),
             decreasing = FALSE),
las = 2, horiz = TRUE, cex.names = 0.7,
col = colorRampPalette(colors = c("darkred", "white", "darkblue"))(18))
##Random Forest
rf.grid <- expand.grid(mtry = 1:6,</pre>
                       splitrule = "gini",
                       min.node.size = seq(1,191, by = 2))
set.seed(1)
rf.class <- train(model.x, model.y,
                  method = "ranger",
                  tuneGrid = rf.grid,
                  metric = "ROC",
                  trControl = ctrl,
                  importance = "impurity")
rf.class$bestTune
ggplot(rf.class, highlight = TRUE) +
   viridis::scale_color_viridis(discrete = TRUE) +
    scale_shape_manual(values = seq(1,7))
barplot(sort(ranger::importance(rf.class$finalModel), decreasing = FALSE),
las = 2, horiz = TRUE, cex.names = 0.7,
col = colorRampPalette(colors = c("darkred", "white", "darkblue"))(18))
##Boosting
boost.grid <- expand.grid(n.trees = seq(20, 1700, by = 25),
                          interaction.depth = 1:6,
                          shrinkage = seq(0.005, 0.06, by = 0.005),
                          n.minobsinnode = 1)
set.seed(1)
# Adaboost loss function
boost.class = train(model.x, model.y,
                    tuneGrid = boost.grid,
                    trControl = ctrl,
                    method = "gbm",
                    distribution = "adaboost",
```

SVM ROC



Neural network

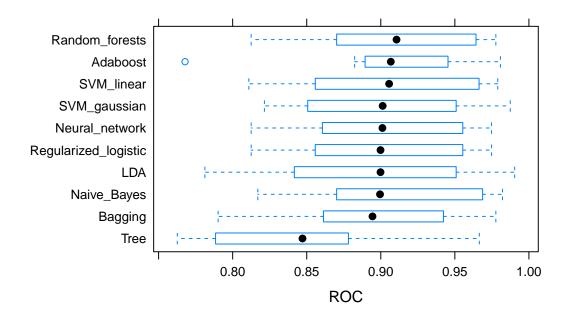
```
nnetGrid <- expand.grid(size = seq(from = 16, to = 30, by = 2),</pre>
                        decay = seq(from = 5, to = 8, length = 30))
set.seed(1)
cnnet.fit <- train(target~.,</pre>
                   heart_disease,
                   method = "nnet",
                   tuneGrid = nnetGrid,
                   preProcess = c("center", "scale"),
                   trControl = ctrl,
                   metric = "ROC",
                   trace = FALSE)
ggplot(cnnet.fit, highlight = TRUE) +
    viridis::scale_color_viridis(discrete = TRUE) +
    scale_shape_manual(values = seq(1,13))
cnnet.fit$bestTune
load(file = "./saved results/cnnet.rda")
load(file = "./saved_results/boost.rda")
load(file = "./saved_results/rf.rda")
load(file = "./saved results/bagging.rda")
load(file = "./saved_results/bayes.rda")
load(file = "./saved_results/svmr.rda")
resamp = resamples(list(
                        Regularized_logistic = model.glm,
                        LDA = model.lda,
                        Naive_Bayes = model.bayes,
                        Adaboost = boost.class,
                        Random_forests = rf.class,
                        Bagging = bagging.class,
                        Tree = tree.class,
                        Neural network = cnnet.fit,
                        SVM_linear = svml.fit,
```

```
SVM_gaussian = svmr.fit
                        ))
summary(resamp)
##
## Call:
## summary.resamples(object = resamp)
##
## Models: Regularized_logistic, LDA, Naive_Bayes, Adaboost, Random_forests, Bagging, Tree, Neural_netw
## Number of resamples: 10
## ROC
##
                             Min.
                                     1st Qu.
                                                Median
                                                                    3rd Qu.
                                                            Mean
## Regularized_logistic 0.8125000 0.8612839 0.8998162 0.9021715 0.9553571
## LDA
                        0.7812500 0.8463660 0.8998162 0.8981719 0.9497768
                        0.8169643 0.8725103 0.8994829 0.9097952 0.9681490
## Naive_Bayes
## Adaboost
                        0.7678571 0.8918572 0.9067752 0.9062419 0.9434086
## Random forests
                        0.8125000 0.8747424 0.9106335 0.9091185 0.9637605
## Bagging
                        0.7901786 0.8613445 0.8943924 0.8934995 0.9357224
## Tree
                        0.7626050 0.7968750 0.8471386 0.8446792 0.8771008
                        0.8125000 0.8641827 0.9010989 0.9026261 0.9553571
## Neural_network
## SVM linear
                        0.8109244 0.8605769 0.9056238 0.9043815 0.9658310
## SVM_gaussian
                        0.8214286 0.8567590 0.9012605 0.9027614 0.9497768
                             Max. NA's
## Regularized_logistic 0.9747899
                                      0
## LDA
                        0.9903846
                                      0
                                      0
## Naive_Bayes
                        0.9821429
## Adaboost
                        0.9807692
## Random_forests
                        0.9776786
                                      0
## Bagging
                        0.9776786
                                      0
## Tree
                        0.9665179
## Neural_network
                        0.9747899
                                      0
## SVM_linear
                        0.9789916
                                      0
## SVM_gaussian
                        0.9873950
                                      0
##
## Sens
##
                             Min.
                                     1st Qu.
                                                Median
                                                            Mean
                                                                    3rd Qu.
## Regularized_logistic 0.5714286 0.6923077 0.7857143 0.7950549 0.9065934
                        0.5714286 0.6978022 0.7857143 0.7725275 0.8310440
                        0.6428571 0.7857143 0.8159341 0.8258242 0.9038462
## Naive_Bayes
## Adaboost
                        0.6153846 0.6978022 0.7857143 0.7879121 0.8571429
## Random_forests
                        0.6428571 0.6923077 0.7142857 0.7659341 0.8310440
## Bagging
                        0.6428571 0.6978022 0.7500000 0.7659341 0.8310440
## Tree
                        0.6153846 0.7280220 0.7774725 0.7725275 0.8392857
## Neural_network
                        0.5714286 0.6923077 0.7857143 0.7950549 0.9065934
                        0.5714286 0.6552198 0.7500000 0.7653846 0.8543956
## SVM_linear
## SVM_gaussian
                        0.5384615 0.6401099 0.7857143 0.7653846 0.8571429
##
                             Max. NA's
## Regularized_logistic 1.0000000
                                      0
                                      0
## LDA
                        1.0000000
## Naive_Bayes
                        1.0000000
                                      0
## Adaboost
                        1.0000000
                                      0
## Random_forests
                        1.0000000
                                      0
```

0.9285714

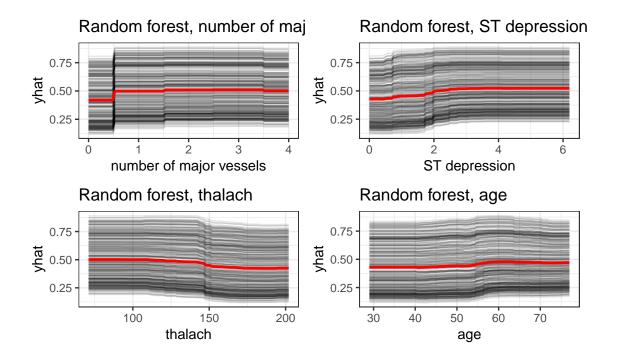
Bagging

```
## Tree
                         0.9285714
                                      0
## Neural_network
                         1.0000000
                                      0
## SVM linear
                         1.0000000
                                      0
## SVM_gaussian
                         1.0000000
                                      0
##
## Spec
                                                Median
                                                                    3rd Qu.
##
                              Min.
                                     1st Qu.
                                                             Mean
## Regularized_logistic 0.7500000 0.8152574 0.8786765 0.8838235 0.9411765
## LDA
                         0.7500000 0.8152574 0.9099265 0.8838235 0.9411765
## Naive_Bayes
                         0.7500000 0.7500000 0.8235294 0.8470588 0.9264706
## Adaboost
                         0.6875000 0.8281250 0.9375000 0.8775735 0.9402574
## Random_forests
                         0.7058824 0.7812500 0.8786765 0.8658088 0.9402574
                         0.6875000 0.7766544 0.8235294 0.8297794 0.8621324
## Bagging
                         0.5625000 0.8152574 0.8492647 0.8349265 0.8823529
## Tree
## Neural_network
                         0.7500000 0.8152574 0.8786765 0.8838235 0.9411765
## SVM_linear
                         0.7500000 0.7766544 0.8786765 0.8658088 0.9264706
## SVM_gaussian
                         0.7500000 0.8125000 0.8492647 0.8536765 0.9237132
##
                              Max. NA's
## Regularized_logistic 1.0000000
                                      0
                         1.0000000
                                      0
## Naive_Bayes
                         1.0000000
                                      0
## Adaboost
                         0.9411765
## Random_forests
                                      0
                         1.0000000
## Bagging
                         1.0000000
## Tree
                         0.9375000
                                      0
## Neural_network
                         1.0000000
                                      0
## SVM_linear
                         1.0000000
                                      0
## SVM_gaussian
                                      0
                         0.9411765
bwplot(resamp, metric = "ROC")
```



###centered ICE

```
ice_thalach.rf = rf.class %>%
   pdp::partial(pred.var = "thalach",
            grid.resolution = 100,
            ice = TRUE,
            prob = TRUE) %>%
    autoplot(train = heart_disease, alpha = .1) +
    ggtitle("Random forest, thalach")
ice_ca.rf = rf.class %>%
   pdp::partial(pred.var = "ca",
            grid.resolution = 100,
            ice = TRUE,
            prob = TRUE) %>%
   autoplot(train = heart_disease, alpha = .1,
             xlab = "number of major vessels") +
    ggtitle("Random forest, number of major vessels")
ice_oldpeak.rf = rf.class %>%
   partial(pred.var = "oldpeak",
            grid.resolution = 100,
            ice = TRUE,
           prob = TRUE) %>%
   autoplot(train = heart_disease, alpha = .1,
             xlab = "ST depression") +
   ggtitle("Random forest, ST depression")
ice_age.rf = rf.class %>%
   pdp::partial(pred.var = "age",
            grid.resolution = 100,
            ice = TRUE,
           prob = TRUE) %>%
    autoplot(train = heart_disease, alpha = .1) +
    ggtitle("Random forest, age")
grid.arrange(ice_ca.rf, ice_oldpeak.rf,
             ice_thalach.rf, ice_age.rf, nrow = 2)
```



Variable importance

```
library(gbm)
## Loaded gbm 2.1.5
varImp(model.glm)
## glmnet variable importance
##
##
             Overall
            100.0000
## cp2
## thal2
             94.8188
## thal3
             93.4880
## exang1
             92.3686
## cp3
             87.3424
             79.4864
## sex1
## cp1
             66.9913
## slope2
             52.7207
## slope1
             52.7011
## ca
             52.4277
             42.4609
## restecg1
## restecg2
             36.5417
## oldpeak
             34.8283
## fbs1
             10.6763
## thalach
              1.4898
## age
              1.4370
## trestbps
              0.6164
## chol
              0.0000
varImp(model.lda)
```

ROC curve variable importance

```
##
##
            Importance
            100.0000
## thal2
## thalach
               95.2812
               90.1317
## thal3
## oldpeak
               89.9165
## ca
               89.7356
               76.2594
## exang1
## slope2
               73.0991
## slope1
               66.7700
## cp2
               52.2776
               51.1237
## age
## sex1
               47.3435
## cp1
               33.1353
## restecg1
               33.0578
## chol
               25.1356
## trestbps
               24.9634
              6.4669
## cp3
                0.5339
## restecg2
## fbs1
                0.0000
varImp(model.bayes)
## ROC curve variable importance
##
##
            Importance
## thal2
             100.0000
## thalach
              95.2812
## thal3
               90.1317
## oldpeak
               89.9165
## ca
               89.7356
               76.2594
## exang1
               73.0991
## slope2
## slope1
               66.7700
## cp2
               52.2776
## age
               51.1237
## sex1
               47.3435
## cp1
               33.1353
               33.0578
## restecg1
## chol
               25.1356
## trestbps
               24.9634
## ср3
               6.4669
## restecg2
               0.5339
## fbs1
                0.0000
varImp(boost.class)
## gbm variable importance
##
##
             Overall
## ca
            100.0000
## oldpeak
           79.6457
## thal2
            77.0270
## thalach 61.2231
## chol
            52.8994
```

```
## trestbps 50.8206
## age
            42.3494
## exang1 40.8228
## cp2
          28.2991
## thal3 28.0742
## sex1
          19.9508
## cp3
          19.4944
## slope2 17.4076
## slope1 9.4854
## restecg1 8.0607
## cp1
            7.8021
## fbs1
             0.9966
## restecg2 0.0000
varImp(rf.class)
## ranger variable importance
##
##
           Overall
## thal2 100.000
## ca
          94.184
## thal3 78.793
## oldpeak 77.081
## thalach 71.046
## exang1 59.586
## slope2 49.347
         48.026
## age
## cp2
          34.566
## chol
          33.949
## sex1 32.134
## slope1 31.905
## trestbps 30.498
## cp1
        15.616
## restecg1 10.725
## cp3
           8.663
## fbs1
             2.118
## restecg2 0.000
varImp(bagging.class)
## ranger variable importance
##
##
            Overall
## thal2 100.00000
## ca
        47.18886
## oldpeak 32.70738
## thalach 27.53944
          14.77607
## age
## exang1 13.43368
## trestbps 10.65010
            10.41997
## cp2
           9.60369
## thal3
## chol
            8.71625
## cp3
            5.61067
## slope2
             3.96182
```

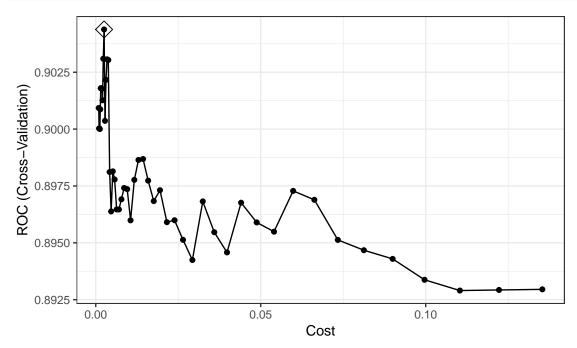
```
## sex1
             3.24090
## restecg1 1.96555
## slope1
             1.74960
## cp1
             0.74229
## fbs1
             0.04796
## restecg2
             0.00000
varImp(tree.class)
## rpart variable importance
##
           Overall
##
## thalach 100.000
## ca
           96.684
## exang1 87.087
## thal2
            80.067
## thal3
            68.075
## oldpeak 37.514
## age
            25.951
## slope2 17.578
## cp2
          15.249
          14.902
## sex1
          13.928
## slope1
## cp3
           8.264
## chol
            7.543
## cp1
             4.269
## fbs1
             0.000
## restecg1
             0.000
## restecg2
             0.000
## trestbps
             0.000
varImp(cnnet.fit)
## nnet variable importance
##
##
           Overall
## ca
           100.000
         85.381
## thal2
## thal3
          82.923
## cp2
            82.012
## exang1
           77.280
## oldpeak 71.835
## thalach 68.244
## sex1
            65.485
## slope2
            44.568
## slope1 44.370
## cp1
            40.316
## cp3
            38.814
## restecg1 32.957
## trestbps 21.097
            21.068
## age
## chol
            12.338
## fbs1
            1.239
## restecg2 0.000
#Comparing accuracy
```

```
##Regularized logistic
ctrl2 <- trainControl(method = "cv")</pre>
glmnGrid <- expand.grid(.alpha = 0,</pre>
                          .lambda = 0.2335065)
set.seed(1)
model.glm.2 <- train(x = model.x,</pre>
                    y = model.y,
                    tuneGrid = glmnGrid,
                    method = "glmnet",
                    metric = "Accuracy",
                    trControl = ctrl2)
\#\#\mathrm{LDA}
set.seed(1)
model.lda.2 = train(x = model.x,
                   y = model.y,
                   method = "lda",
                   metric = "Accuracy",
                   trControl = ctrl2)
##Naive bayes
set.seed(1)
nbGrid = expand.grid(usekernel = TRUE,
                      fL = 1, adjust = 1.473684)
model.bayes.2 = train(x = model.x,
                     y = model.y,
                     method = "nb",
                     tuneGrid = nbGrid,
                     metric = "Accuracy",
                     trControl = ctrl2)
##Tree
set.seed(1)
tree.class.2 <- train(model.x, model.y,</pre>
                     method = "rpart",
                     tuneGrid = data.frame(cp = 0.003776539),
                     trControl = ctrl2,
                     metric = "Accuracy")
##Bagging
bagging.grid <- expand.grid(mtry = 18,</pre>
                              splitrule = "gini",
                             min.node.size = 40)
set.seed(1)
bagging.class.2 <- train(model.x, model.y,</pre>
                method = "ranger",
                 tuneGrid = bagging.grid,
                 metric = "Accuracy",
                 trControl = ctrl2,
                 importance = "impurity")
```

```
##Random Forest
rf.grid <- expand.grid(mtry = 1,
                        splitrule = "gini",
                        min.node.size = 25)
set.seed(1)
rf.class.2 <- train(model.x, model.y,</pre>
                  method = "ranger",
                  tuneGrid = rf.grid,
                  metric = "Accuracy",
                  trControl = ctrl2,
                  importance = "impurity")
##Boosting
boost.grid <- expand.grid(n.trees = 1370,</pre>
                           interaction.depth = 1,
                           shrinkage = 0.015,
                           n.minobsinnode = 1)
set.seed(1)
# Adaboost loss function
boost.class.2 = train(model.x, model.y,
                     tuneGrid = boost.grid,
                     trControl = ctrl2,
                     method = "gbm",
                     distribution = "adaboost",
                    metric = "Accuracy",
                     verbose = FALSE)
```

Neural network

SVM



svml.fit\$bestTune

```
## cost
## 11 0.002529859
```

```
0.90
ROC (Cross-Validation)
88.0 88.0 88.0 88.0
                                                        100
           0
                                 50
                                                                                150
                                           Cost

→ 0.006737947 → 0.013123729 → 0.025561533 → 0.049787068 → 0.09697
   sigma

◆ 0.009403563 
★ 0.018315639 
▼ 0.035673993 
★ 0.069483451 
◆
svmr.fit$bestTune
            sigma
## 373 0.01312373 16.37766
resamp = resamples(list(
                         glm.fit = model.glm.2,
                         lda.fit = model.lda.2,
                         bayes.fit = model.bayes.2,
                         boost = boost.class.2,
                         rf = rf.class.2,
                         bagging = bagging.class.2,
                         tree = tree.class.2,
                         cnnet.fit = cnnet.fit.2,
                         svml.fit = svml.fit.2,
                         svmr.fit = svmr.fit.2
                         ))
summary(resamp)
##
## Call:
## summary.resamples(object = resamp)
## Models: glm.fit, lda.fit, bayes.fit, boost, rf, bagging, tree, cnnet.fit, svml.fit, svmr.fit
## Number of resamples: 10
##
## Accuracy
##
                          1st Qu.
                                     Median
                                                  Mean
                                                          3rd Qu.
             0.7000000 0.8031609 0.8360215 0.8441416 0.9000000 0.9677419
## glm.fit
             0.7096774 0.7732759 0.8333333 0.8340267 0.8846774 0.9677419
## bayes.fit 0.7000000 0.7732759 0.8526882 0.8374750 0.8916667 0.9677419
                                                                                0
## boost
             0.7096774 0.7482759 0.8500000 0.8341416 0.8927419 0.9655172
                                                                                0
```

0.6774194 0.7606322 0.8032258 0.8175677 0.9066092 0.9354839

rf

```
0.6666667 0.7806452 0.8331479 0.8141268 0.8562291 0.9000000
## bagging
                                                                             0
## tree
             0.6666667 0.7789210 0.8166667 0.8066704 0.8666667 0.8709677
                                                                             0
  cnnet.fit 0.7000000 0.8031609 0.8360215 0.8441416 0.9000000 0.9677419
                                                                             0
  svml.fit 0.6774194 0.8000000 0.8360215 0.8378124 0.9155172 0.9677419
                                                                             0
   svmr.fit 0.7419355 0.8068966 0.8500000 0.8473674 0.8927419 0.9354839
                                                                             0
##
## Kappa
                         1st Qu.
                                                                     Max. NA's
##
                  Min.
                                    Median
                                                 Mean
                                                        3rd Qu.
## glm.fit
             0.3946188 0.5944980 0.6694856 0.6826138 0.8004166 0.9352818
             0.4025696\ 0.5423267\ 0.6603832\ 0.6617627\ 0.7653612\ 0.9352818
                                                                             0
## lda.fit
## bayes.fit 0.3946188 0.5469194 0.7004056 0.6724875 0.7814956 0.9352818
                                                                             0
             0.4101480 0.4940966 0.6916528 0.6626159 0.7826973 0.9307876
                                                                             0
## boost
             0.3404255 0.5082084 0.6012348 0.6283910 0.8082234 0.8697479
                                                                             0
## rf
             0.3303571 0.5478123 0.6580195 0.6220325 0.7099677 0.7963801
                                                                             0
## bagging
## tree
             0.3421053 0.5469316 0.6266968 0.6090815 0.7315396 0.7427386
                                                                             0
## cnnet.fit 0.3946188 0.5944980 0.6694856 0.6826138 0.8004166 0.9352818
                                                                             0
## svml.fit 0.3404255 0.5893826 0.6709540 0.6710978 0.8279169 0.9352818
                                                                             0
             0.4655172 0.6095944 0.6904463 0.6889089 0.7861955 0.8697479
                                                                             0
## svmr.fit
```

bwplot(resamp)

