STAT - 427/627 Final Project

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Reading in the Data and Libraries

```
library(tidyverse)
## -- Attaching packages ----- tidyverse 1.3.0 --
## v ggplot2 3.2.1
                       v purrr
                                    0.3.3
## v tibble 2.1.3 v dplyr 0.8.3
## v tidyr 1.0.0 v stringr 1.4.0
## v readr 1.3.1 v forcats 0.4.0
## -- Conflicts ----- tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag() masks stats::lag()
library(e1071)
## Warning: package 'e1071' was built under R version 3.6.3
library(MASS)
##
## Attaching package: 'MASS'
## The following object is masked from 'package:dplyr':
##
##
       select
library(readr)
library(leaps)
library(car)
## Loading required package: carData
## Attaching package: 'car'
```

```
## The following object is masked from 'package:dplyr':
##
##
       recode
## The following object is masked from 'package:purrr':
##
##
       some
library(ISLR)
library(pls)
## Warning: package 'pls' was built under R version 3.6.3
## Attaching package: 'pls'
## The following object is masked from 'package:stats':
##
##
       loadings
library(glmnet)
## Warning: package 'glmnet' was built under R version 3.6.3
## Loading required package: Matrix
##
## Attaching package: 'Matrix'
## The following objects are masked from 'package:tidyr':
##
       expand, pack, unpack
##
## Loaded glmnet 3.0-2
top50 = read_csv("../data/top50cleaned.csv",
                 col_types = cols(Genre = col_factor()))
attach(top50)
```

Introduction to the Data

The data we decided to use is called "Top 50 Spotify Songs - 2019" and cand be found **here** The variables that are used from the dataset are described below:

- Popularity: Numerical rank of song
- Genre: Categorical variable of three categories (Hip Hop, Pop and Latin)

- Beats Per Minute: The tempo of the song
- Energy: Higher values indicate higher levels of energy from the song
- Dancibilty: Higher values indicate higher dancibility of song
- Loudness: Loudness of song measured in decibles
- Liveness: Likelihood song is a live recording
- Valence: The higher the value, the more positive the mood of the song
- Length: Duration of song
- Acousticness: The higher the value, the more acoustic the song is
- Speechiness: Higher values indicate more lyrics

Predicting Genre with SVM

- Detailed performance results:

Model Selection

First, let's determine which kernel and costs to use.

```
set.seed(1)
S1tuned = tune(svm,Genre ~ . -Genre - X1 - Track.Name - Artist.Name,data = top50,kernel='linear',ranges
set.seed(1)
S2tuned = tune(svm,Genre ~ . -Genre - X1 - Track.Name - Artist.Name,data = top50,kernel='polynomial',ra
set.seed(1)
S3tuned = tune(svm,Genre ~ . -Genre - X1 - Track.Name - Artist.Name,data = top50,kernel='radial',ranges
set.seed(1)
S4tuned = tune(svm,Genre ~ . -Genre - X1 - Track.Name - Artist.Name,data = top50,kernel='sigmoid',range
summary(S1tuned)
##
## Parameter tuning of 'svm':
##
## - sampling method: 10-fold cross validation
##
## - best parameters:
##
  cost
##
## - best performance: 0.28
```

```
## cost error dispersion
## 1 1e-03 0.50 0.1943651
## 2 1e-02 0.50 0.1943651
## 3 1e-01 0.28 0.1932184
## 4 1e+00 0.30 0.1414214
## 5 1e+01 0.32 0.1686548
## 6 1e+02 0.30 0.1699673
## 7 1e+03 0.30 0.1699673
```

summary(S2tuned)

```
##
## Parameter tuning of 'svm':
##
## - sampling method: 10-fold cross validation
##
## - best parameters:
## cost
##
     10
##
## - best performance: 0.34
## - Detailed performance results:
     cost error dispersion
## 1 1e-03 0.50 0.1943651
## 2 1e-02 0.50 0.1943651
## 3 1e-01 0.50 0.1943651
## 4 1e+00 0.42 0.1135292
## 5 1e+01 0.34 0.1646545
## 6 1e+02 0.40 0.1333333
## 7 1e+03 0.40 0.1333333
```

summary(S3tuned)

```
##
## Parameter tuning of 'svm':
##
## - sampling method: 10-fold cross validation
##
## - best parameters:
## cost
##
      1
##
## - best performance: 0.28
##
## - Detailed performance results:
     cost error dispersion
## 1 1e-03 0.50 0.1943651
## 2 1e-02 0.50 0.1943651
## 3 1e-01 0.50 0.1943651
## 4 1e+00 0.28 0.1032796
## 5 1e+01 0.34 0.1349897
## 6 1e+02 0.34 0.1349897
## 7 1e+03 0.34 0.1349897
```

summary(S4tuned)

```
##
## Parameter tuning of 'svm':
##
## - sampling method: 10-fold cross validation
##
## - best parameters:
##
   cost
##
       1
##
## - best performance: 0.3
##
## - Detailed performance results:
      cost error dispersion
##
## 1 1e-03 0.50 0.1943651
## 2 1e-02 0.50 0.1943651
## 3 1e-01 0.50 0.1943651
## 4 1e+00 0.30 0.1699673
## 5 1e+01 0.38 0.1751190
## 6 1e+02 0.42 0.1751190
## 7 1e+03 0.44 0.1837873
```

The two most promising models appear to be the Linear kernel with cost = .1 and the Radial kernel with cost = 1. Now, let's evaluate the predictive accuracy of these two models.

Evaluating Predictive Accuracy

This is a small dataset, so rather than splitting the data into training/testing, let's use LOOCV to determine predictive accuracy.

```
n = nrow(top50)
preds = c()
for (i in 1:n) {
    d.train = top50[-i,]
    d.test = top50[i,]
    s.temp = svm(Genre ~ . -Genre - X1 - Track.Name - Artist.Name,data = d.train,kernel='linear',cost=.1)
    yhat = predict(s.temp,d.test['Genre'])[i]
    preds = append(preds,yhat)
}
preds = recode_factor(preds, `1` ='Pop', `2`='Latin', `3`='Hip Hop')
table(Predicted= preds,Actual= Genre)
```

```
##
             Actual
## Predicted Pop Latin Hip Hop
##
     Pop
               21
                      5
                               6
                      8
                               0
##
     Latin
                3
                               6
##
     Hip Hop
                1
                      0
```

```
svm.linear.MSPE = mean(preds == Genre)
svm.linear.MSPE
## [1] 0.7
n = nrow(top50)
preds = c()
for (i in 1:n) {
  d.train = top50[-i,]
  d.test = top50[i,]
  s.temp = svm(Genre ~ . -Genre - X1 - Track.Name - Artist.Name,data = d.train,kernel='radial',cost=1)
  yhat = predict(s.temp,d.test['Genre'])[i]
  preds = append(preds,yhat)
preds = recode_factor(preds, `1` = 'Pop', `2` = 'Latin', `3` = 'Hip Hop')
table(Predicted= preds, Actual= Genre)
##
            Actual
## Predicted Pop Latin Hip Hop
##
     Pop
              24
                              0
##
     Latin
               1
                      4
##
     Hip Hop
               0
                              8
mean(preds == Genre)
## [1] 0.72
svm.radial.MSPE = mean(preds == Genre)
svm.radial.MSPE
## [1] 0.72
```

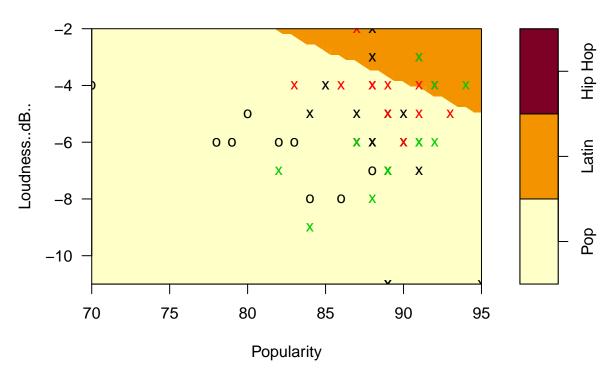
The Linear kernal model has a classification rate of .7, while the Radial kernal model has a classification rate of .72. The first model is better at classifying Latin, but can predict Hip Hop with only 50% accuracy. Meanwhile, second model is better at classifying Pop and Hip Hop, but misclassifies Latin as Pop over 2/3 of the time.

Visualizing the Models

SVM is not a very interpretable model, and it is tough to visualize with more than two dimensions. However, let's refit SVM models using just Loudness and Popularity, and then visualize them.

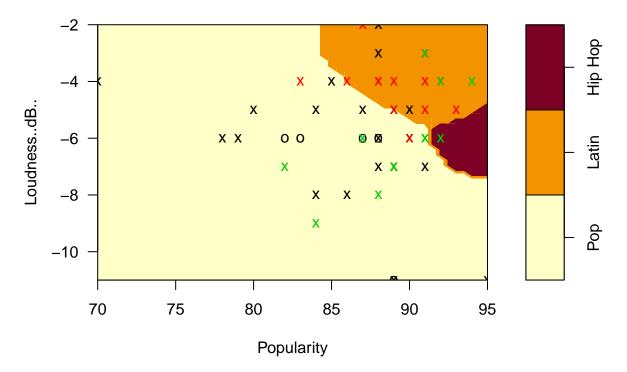
```
plot(svm(Genre ~ Loudness..dB.. + Popularity,data = top50,kernel='linear',cost=.1),top50,Loudness..dB..
```

SVM classification plot



plot(svm(Genre ~ Loudness..dB.. + Popularity,data = top50,kernel='radial',cost=1),top50,Loudness..dB..

SVM classification plot



In both models, most songs are classified as Pop, except louder and more popular songs are classified as Latin.

LDA/QDA

Evaluating Predictive Accuracy

We will evaluate the MSPE of the models using LOOCV, which is conveniently built into the lda() and qda() functions as an option.

```
lda.cv = lda(Genre ~ . -Genre - X1 - Track.Name - Artist.Name,data = top50,CV = TRUE)
table(Predicted= lda.cv$class,Actual= Genre)
### Actual
```

```
## Predicted Pop Latin Hip Hop
     Pop
##
               20
                      2
##
     Latin
                2
                     10
                               0
                3
                               9
     Hip Hop
                      1
lda.MSPE = mean(Genre == lda.cv$class)
lda.MSPE
```

[1] 0.78

```
qda.cv = qda(Genre ~ . -Genre - X1 - Track.Name - Artist.Name,data = top50,CV = TRUE)
table(Predicted= qda.cv$class,Actual= Genre)
```

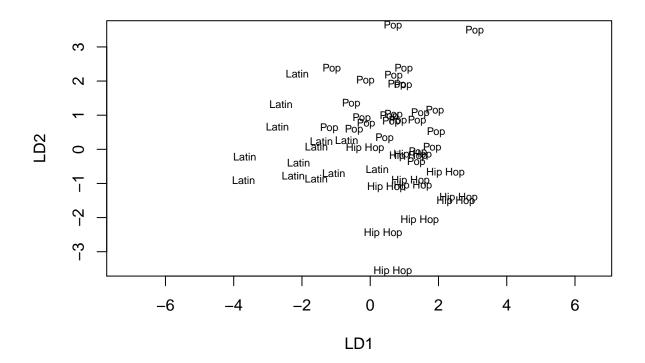
```
##
             Actual
##
  Predicted Pop Latin Hip Hop
##
     Pop
               22
                      10
                2
                       3
##
     Latin
                               1
                       0
     Hip Hop
                1
                               1
qda.MSPE = mean(Genre == qda.cv$class)
qda.MSPE
```

[1] 0.52

The LDA performs which better than the QDA, which indicates that a linear decision boundary, thus equal variances between prior probabilities. The LDA has a classification rate of .78. The QDA, on the other hand, has a dismal classification rate of .52, which is only barely better than guessing.

Plotting LDA

```
lda.fit = lda(Genre ~ . -Genre - X1 - Track.Name - Artist.Name,data = top50)
plot(lda.fit)
```



We can see that LDA does a nice job separating the three genres, but that there is some overlap in the middle.

Comparison

Let us compare the MSPE for each of our four models that predict Genre:

LDA has the best MSPE, while the two SVM models are not too far behind. QDA, meanwhile has a poor MSPE. It is also worth noting a finding which is not captured by MSPE: LDA is much better at correctly classifying Latin and Hip Hop, whereas SVM takes advantage of the class imbalance by overclassifying to Pop.

Linear Regression with Variable Selection

11 11

3 (1)

This test focuses on variable selection for the response "Popularity." In other words, finding the most optimal linear regression function for the prediction of a song's popularity.

```
reg.fit <- regsubsets(Popularity ~ . -X1 -Track.Name -Artist.Name -Popularity,
           data = top50, nvmax = 11, method = "exhaustive")
summary(reg.fit)
## Subset selection object
## Call: regsubsets.formula(Popularity ~ . - X1 - Track.Name - Artist.Name -
       Popularity, data = top50, nvmax = 11, method = "exhaustive")
## 11 Variables (and intercept)
##
                    Forced in Forced out
## GenreLatin
                         FALSE
                                    FALSE
## GenreHip Hop
                         FALSE
                                    FALSE
## Beats.Per.Minute
                         FALSE
                                    FALSE
## Energy
                         FALSE
                                    FALSE
## Danceability
                         FALSE
                                    FALSE
## Loudness..dB..
                         FALSE
                                    FALSE
## Liveness
                         FALSE
                                    FALSE
## Valence.
                         FALSE
                                    FALSE
## Length.
                         FALSE
                                    FALSE
## Acousticness..
                        FALSE
                                    FALSE
## Speechiness.
                         FALSE
                                    FALSE
## 1 subsets of each size up to 11
## Selection Algorithm: exhaustive
##
             GenreLatin GenreHip Hop Beats.Per.Minute Energy Danceability
                         11 11
                                                        11 11
     (1)
                         11 11
                                      11 11
                                                        11 11
                                                                11 11
## 2 (1)
             "*"
```

11 11

11 11

11 11

```
11 11
                           11 11
      (1)
              "*"
                           11 11
                                         11 11
                                                                     11 11
## 5
      (1)
              "*"
                           "*"
## 6
      (1)
## 7
              "*"
                           "*"
      (1)
                                         11 11
                           "*"
## 8
      (1
## 9
      (1)
              "*"
                           "*"
                                         "*"
## 10
       (1)
                           "*"
                                                                     "*"
                           "*"
                                          "*"
                                                             "*"
                                                                     "*"
       (1)
              "*"
## 11
##
              Loudness..dB.. Liveness
                                         Valence. Length.
                                                            Acousticness..
                                                                             Speechiness.
## 1
                                          "*"
      (1)
                               .. ..
                                                    11 11
              11 11
## 2
      (1)
                                         "*"
                                         "*"
                                                    "*"
## 3
      ( 1
          )
## 4
                               "*"
                                         "*"
                                                    "*"
      (1
           )
                               "*"
                                         "*"
                                                    "*"
              11 11
## 5
      ( 1
           )
## 6
      (1)
                               "*"
                                         "*"
                                                    "*"
                               "*"
                                         "*"
                                                    "*"
## 7
      (1
           )
              "*"
## 8
      (1
           )
              "*"
                                         "*"
                                                    "*"
              "*"
                                         "*"
                                                    "*"
                                                             "*"
## 9
      (1)
      (1)"*"
                                         "*"
                                                    "*"
                                                             "*"
## 10
                                                                              "*"
                                         "*"
                                                    "*"
       (1)
                               "*"
                                                             "*"
## 11
              "*"
```

Using the Adjusted R^2 criterion, the model with the highest adjusted R^2 is the model with 7 predictors. It has an adjusted R^2 value of 0.2319. The 7 chosen predictors are: - GenreLatin*

- GenrePop*
- Danceability
- Loudness
- Liveness
- Valence
- Length

*Note: GenreLatin and GenrePop are dummy variables for the categorical variable Genre, which can either be Hip Hop, Pop or Latin.

```
summary(reg.fit)$adjr2

## [1] 0.0822367 0.1529003 0.2178352 0.2221503 0.2258999 0.2261826 0.2319301
## [8] 0.2241151 0.2093685 0.1929890 0.1727235

which.max(summary(reg.fit)$adjr2)

## [1] 7

summary(reg.fit)$adjr2[7]
```

```
## [1] 0.2319301
```

The Mallow's Cp criterion finds that the closest Cp to p is the model with two predictors: GenrePop and Valence.

```
summary(reg.fit)$cp
```

```
## [1] 7.250199 4.126215 1.491604 2.311411 3.171731 4.221314 4.994139 ## [8] 6.453024 8.228163 10.044631 12.000000
```

BIC chooses the thrid model, with the three predictos: GenreLatin, Valence, Length.

```
summary(reg.fit)$bic
```

```
## [1] 2.5022934 1.3555912 0.2046576 2.7411261 5.2879014 8.0321832 ## [7] 10.3949210 13.6082434 17.2270247 20.8984218 24.7517540
```

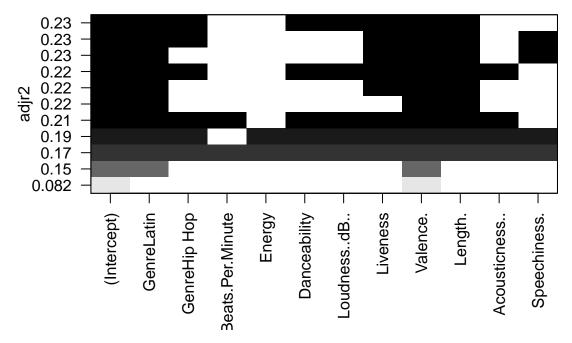
```
which.min(summary(reg.fit)$bic)
```

[1] 3

Looking at Adjusted R², Mallow's Cp, and the BIC, the results are all varied. However, I am going to choose the adjusted R² since it explains most of a song's popularity compared to the other models.

Looking at the plot we can visually compared the other models and their adjusted R².

```
plot(reg.fit, scale = "adjr2" )
```



The coefficients for the model are below. We can see that only the intercept is very statistically significant, with GenreLatin, Valence and Length being statistically significant only if $\alpha < 10$.

```
reg.bestfit <- lm(Popularity ~ Genre + Danceability + Loudness..dB.. + Liveness + Valence. + Length., d
summary(reg.bestfit)
##
## Call:
## lm(formula = Popularity ~ Genre + Danceability + Loudness..dB.. +
       Liveness + Valence. + Length., data = top50)
## Residuals:
       Min
                  1Q
                     Median
                                    30
                                            Max
## -12.9571 -1.4213 -0.0145
                                2.3484
                                         7.5334
## Coefficients:
                  Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                  96.19506
                              5.71113 16.843 < 2e-16 ***
## GenreLatin
                  6.35060
                              1.71811
                                        3.696 0.000628 ***
## GenreHip Hop
                   2.55717
                              1.75413
                                        1.458 0.152334
## Danceability
                 -0.06306
                              0.05426 -1.162 0.251701
## Loudness..dB.. -0.44190
                              0.32862 -1.345 0.185931
## Liveness
                  0.07997
                              0.05428
                                       1.473 0.148151
## Valence.
                  -0.05879
                              0.03131 -1.878 0.067331 .
## Length.
                 -0.03444
                              0.01745 -1.974 0.054957 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 3.936 on 42 degrees of freedom
## Multiple R-squared: 0.3417, Adjusted R-squared: 0.2319
## F-statistic: 3.114 on 7 and 42 DF, p-value: 0.009727
Yhat.bestfit <- predict(reg.bestfit)</pre>
MSE.bestfit <- mean((Yhat.bestfit - Popularity)^2)</pre>
MSE.bestfit
## [1] 13.01549
reg.full <- lm(Popularity ~ . -X1 -Track.Name -Artist.Name -Popularity,
               data = top50)
Yhat.full <- predict(reg.full)</pre>
MSE.full <- mean((Yhat.full - Popularity)^2)</pre>
MSE.full
```

The prediction MSE for the best fit linear model is 13.01549. The prediction MSE for the full model was slightly smaller at 12.68, however its R^2 was 0.17 compared to 0.23.

Initialization of Training and Testing Data

[1] 12.68367

```
set.seed(11)
#Create training and testing data
n=nrow(top50)
training = sample(1:n,n/2)
testing <- -training
spotify.training <- top50[training, ]
spotify.testing <- top50[testing, ]
#Create training and testing matrices
spo.mat.training <- model.matrix(Popularity~.-X1 -Track.Name -Artist.Name -Popularity, data=spotify.tra
spo.mat.testing <- model.matrix(Popularity~.-X1 -Track.Name -Artist.Name -Popularity, data=spotify.test</pre>
```

Using LASSO and Ridge Regression

```
#LASSO
spo.lasso <- cv.glmnet(spo.mat.training, spotify.training$Popularity, alpha=1)</pre>
## Warning: Option grouped=FALSE enforced in cv.glmnet, since < 3 observations per
## fold
(lambda <- spo.lasso$lambda.min) # optimal lambda
## [1] 1.375505
pred.lasso <- predict(spo.lasso, s=lambda, newx=spo.mat.testing)</pre>
(err.lasso <- mean((spotify.testing$Popularity - pred.lasso)^2))</pre>
## [1] 15.8992
predict(spo.lasso, s=lambda, type="coefficients")
## 12 x 1 sparse Matrix of class "dgCMatrix"
## (Intercept)
                    87.08
## GenreLatin
## GenreHip Hop
## Beats.Per.Minute
## Energy
## Danceability
## Loudness..dB..
## Liveness
## Valence.
## Length.
## Acousticness..
## Speechiness.
```

```
summary(spo.lasso)
##
             Length Class Mode
## lambda
             62
                    -none- numeric
             62
## cvm
                    -none- numeric
           62
## cvsd
                  -none- numeric
           62
## cvup
                    -none- numeric
           62
## cvlo
                  -none- numeric
## nzero
           62
                  -none- numeric
## call
            4
                   -none- call
                   -none- character
## name
             1
## glmnet.fit 12 elnet list
## lambda.min 1 -none- numeric
                  -none- numeric
## lambda.1se 1
#Ridge Regression
spo.ridge <- cv.glmnet(spo.mat.training, spotify.training$Popularity, alpha=0)</pre>
## Warning: Option grouped=FALSE enforced in cv.glmnet, since < 3 observations per
## fold
(lambda <- spo.ridge$lambda.min)</pre>
## [1] 1375.505
pred.ridge <- predict(spo.ridge, s=lambda, newx=spo.mat.testing)</pre>
(err.ridge <- mean((spotify.testing$Popularity - pred.ridge)^2))</pre>
## [1] 15.8992
predict(spo.ridge, s=lambda, type="coefficients")
## 12 x 1 sparse Matrix of class "dgCMatrix"
##
## (Intercept)
                    8.708000e+01
## GenreLatin
                    3.094436e-36
## GenreHip Hop 1.406926e-36
## Beats.Per.Minute 7.995687e-39
            -6.150706e-38
## Energy
## Danceability 4.069386e-38
## Loudness..dB.. -4.619195e-37
## Valence.
## Liveness 4.705235e-39
                  -3.129497e-38
                   -6.555672e-39
## Acousticness.. -4.168423e-38
## Speechiness.
                  9.312137e-38
summary(spo.ridge)
```

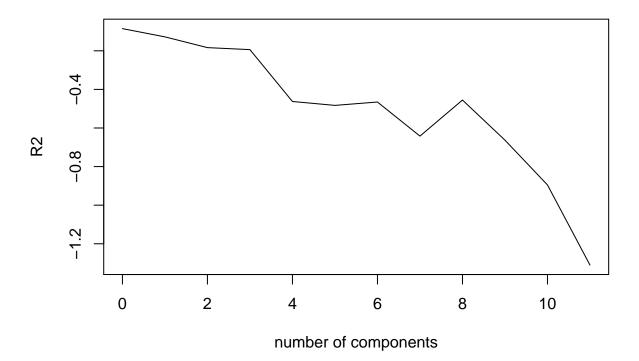
```
Length Class Mode
## lambda
              100
                     -none- numeric
              100
## cvm
                     -none- numeric
              100
## cvsd
                     -none- numeric
## cvup
              100
                     -none- numeric
## cvlo
              100
                     -none- numeric
## nzero
              100
                     -none- numeric
                     -none- call
## call
                4
## name
                1
                     -none- character
## glmnet.fit
                     elnet list
               12
## lambda.min
                1
                     -none- numeric
## lambda.1se
                     -none- numeric
```

• MSE for Ridge Regression and LASSO methods is 15.9.

Using PCR

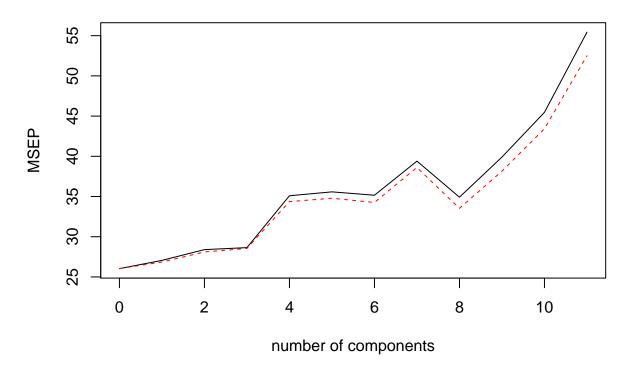
```
reg.pcr <- pcr(Popularity ~ .-X1 -Track.Name -Artist.Name -Popularity, data = spotify.training, scale =
validationplot(reg.pcr, val.type = "R2")</pre>
```

Popularity



```
validationplot(reg.pcr, val.type = "MSEP")
```

Popularity



```
pred.pcr <- predict(reg.pcr, spotify.testing, ncomp = 10)
#Calculate MSE
mean((pred.pcr - spotify.testing$Popularity)^2)</pre>
```

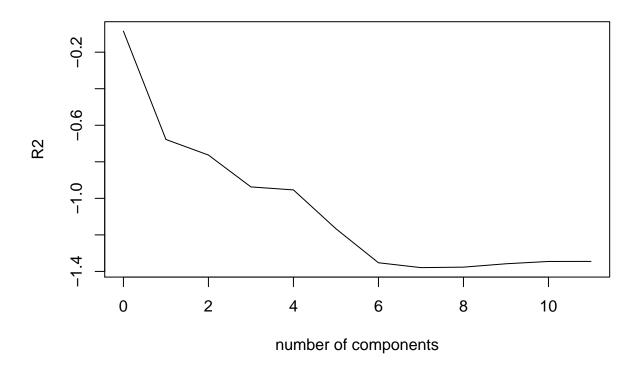
[1] 20.97863

• MSE for PCR method is 19. Oddly, the screeplot is sloped upward which may suggest less components are better at explaining the model.

Using PLS

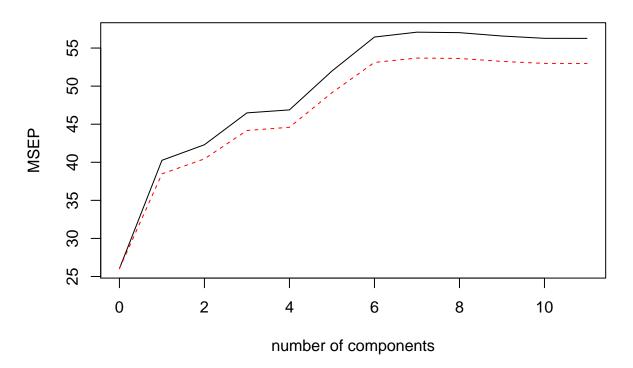
```
reg.pls <- plsr(Popularity ~ .-X1 -Track.Name -Artist.Name -Popularity, data = spotify.training, scale validationplot(reg.pls, val.type = "R2")
```

Popularity



validationplot(reg.pls, val.type = "MSEP")

Popularity



```
pred.pls <- predict(reg.pls, spotify.testing, ncomp = 10)
#Calculate MSE
mean((pred.pls - spotify.testing$Popularity)^2)</pre>
```

[1] 18.79896

- MSE for PLS method is 18.8. Same with PCR, the screeplot is oddly sloped upward which suggests more components will lead to a larger MSE.
- The MSE for Ridge and LASSO is lower than the MSE for PCR and PLS and the screeplots were shaped oddly so I would advise against PCR and PLS here in favor of LASSO and Ridge.