STAT - 427/627 Final Project

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Reading in the Data and Libraries

```
library(tidyverse)
## Warning: package 'dplyr' was built under R version 4.0.4
library(e1071)
library(MASS)
library(readr)
library(leaps)
## Warning: package 'leaps' was built under R version 4.0.4
library(car)
## Warning: package 'car' was built under R version 4.0.4
library(ISLR)
## Warning: package 'ISLR' was built under R version 4.0.4
library(pls)
## Warning: package 'pls' was built under R version 4.0.4
library(glmnet)
## Warning: package 'glmnet' was built under R version 4.0.4
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 can be found **here** The variables that are used from the data set 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 decibels
- Liveness: Likelihood song is a live recording
- Valence: The higher the value, the more positive the mood of the song
- Length: Duration of song

Parameter tuning of 'svm':

##

- Acousticness: The higher the value, the more acoustic the song is
- Speechiness: Higher values indicate more lyrics

Predicting Genre with SVM

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)
```

```
## - sampling method: 10-fold cross validation
##
## - best parameters:
## cost
##
##
## - 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 0.28 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
##
##
## - 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)
```

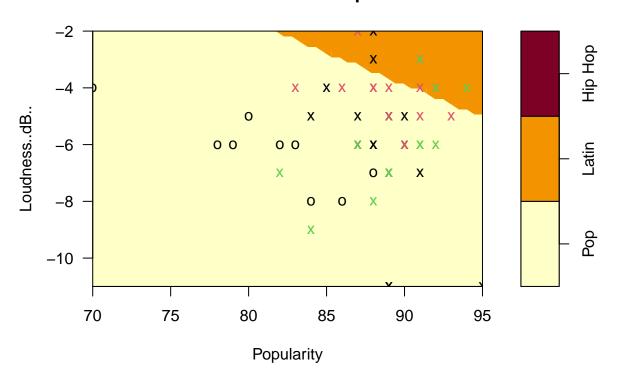
```
##
            Actual
## Predicted Pop Latin Hip Hop
     Pop
##
              21
                      5
                              0
##
               3
                      8
     Latin
##
     Hip Hop
               1
                      0
                              6
svm.linear.MSPE = 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
              24
##
     Pop
                      9
                              4
##
                      4
                              0
     Latin
               1
##
     Hip Hop
               0
                      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

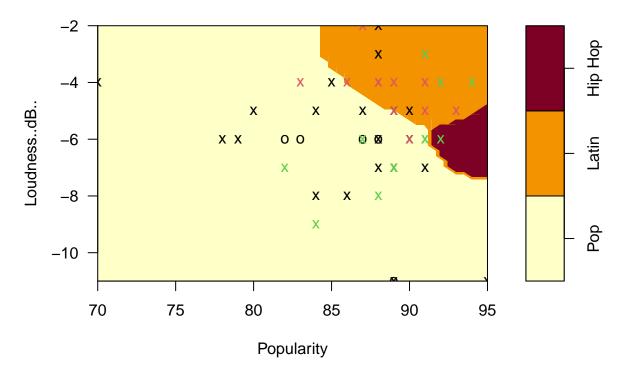
SVM is not a very interpretable model, and it is tough to visualize with more than two dimensions. However, let's refit SVM models using just Loudness and Popularity, and then visualize them.

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)
```

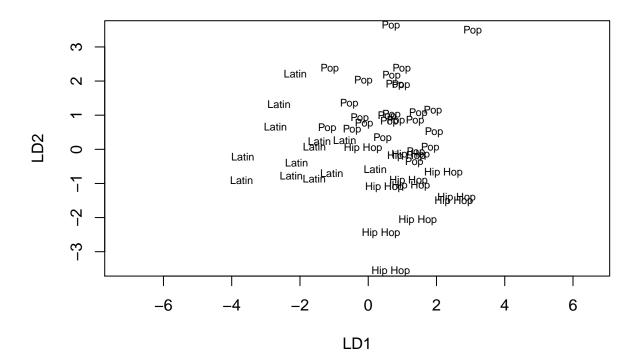
```
Actual
##
##
  Predicted Pop Latin Hip Hop
##
     Pop
               22
                      10
                2
                       3
##
     Latin
                               1
                       0
     Hip Hop
                1
                               1
qda.MSPE = mean(Genre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

```
c(SVM.Lin= svm.linear.MSPE, SVM.Rad= svm.radial.MSPE, LDA= lda.MSPE, QDA= qda.MSPE)

## SVM.Lin SVM.Rad LDA QDA

## 0.70 0.72 0.78 0.52
```

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

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. First we are going to find the VIF's of each predictor in the full model to see if there is any multicolinearity between our predictors.

```
##
                         GVIF Df GVIF^(1/(2*Df))
## Genre
                     4.542409
                                         1.459895
## Beats.Per.Minute 1.769805
                               1
                                         1.330340
## Energy
                     3.148049
                               1
                                         1.774274
## Danceability
                                         1.196181
                     1.430850
                               1
## Loudness..dB..
                     2.908789
                               1
                                         1.705517
## Liveness
                     1.182530
                                         1.087442
## Valence.
                     1.609168
                                         1.268530
                                         1.247210
## Length.
                     1.555532
## Acousticness..
                     1.304786
                               1
                                         1.142272
## Speechiness.
                     2.095509
                                         1.447587
```

The categorical variable Genre has the largest VIF, with a value of 4.54. This means there exists some correlation between Genre and the other predictors. This intuitively makes sense since musical genres are categories that songs fall into based on similar characteristics, such as lyric frequency, beats per minute, length, mood conveyed by the song, etc.

Below is an exhaustive variable selection testing models of different size in order to determine which set of predictors is the strongest model.

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

Using the Adjusted R² criterion, the model with the highest adjusted R² is the model with 7 predictors. It has an adjusted R² 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
```

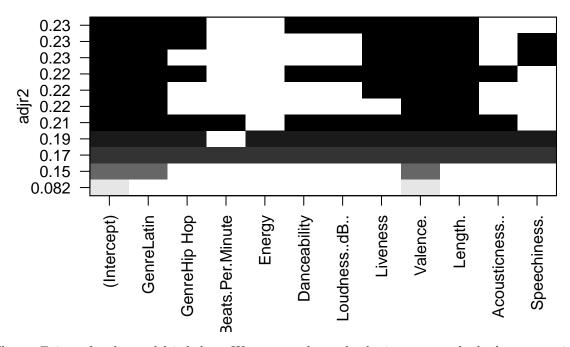
```
which.min(summary(reg.fit)$bic)
```

```
## [1] 3
```

In this I will choose the model with according to the R^2 criterion of variable selection since that model most accurately predicts the response relative to the other models, or in other words has the best fit according to the training data.

Looking at the plot we can visually compared the other models and their adjusted R², and see that the model with 7 predictors has the highest R² value of 0.23.

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



The coefficients for the model is below. We can see that only the intercept and whether a song is Pop or Latin is very statistically significant, while the other predictors are not, with $\alpha < 10$.

```
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
                                     3Q
                                             Max
                                          7.5334
## -12.9571 -1.4213 -0.0145
                                 2.3484
##
## Coefficients:
##
                  Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                  96.19506
                               5.71113
                                       16.843 < 2e-16 ***
                                         3.696 0.000628 ***
## GenreLatin
                   6.35060
                               1.71811
## 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
                                        -1.974 0.054957 .
## Length.
                  -0.03444
                               0.01745
```

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.

Creating Testing and Training Data

```
set.seed(11)
training = sample(1:n,n/2)
testing <- -training
spotify.training <- top50[training,]
spotify.testing <- top50[testing,]</pre>
```

Cross Validation of the Best Fit model found by Exhaustive Search

```
reg.train <- lm(Popularity ~ Genre + Danceability + Loudness..dB.. + Liveness + Valence. + Length., dat
Yhat <- predict(reg.train, newx = spotify.testing)
MSEp <- mean((spotify.testing$Popularity - Yhat)^2)
MSEp</pre>
```

[1] 17.40967

[1] 12.68367

• MSE for exhaustive search is 17.4096661

Using LASSO and Ridge Regression

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
#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$Popularity - pred.lasso)^2))</pre>
## [1] 15.8992
predict(spo.lasso, s=lambda, type="coefficients")
## 12 x 1 sparse Matrix of class "dgCMatrix"
##
## (Intercept)
                    87.08
## GenreLatin
## GenreHip Hop
## Beats.Per.Minute .
## Energy
## Danceability
## Loudness..dB..
## Liveness
## Valence.
## Length.
## Acousticness..
## Speechiness.
#Ridge Regression
spo.ridge <- cv.glmnet(spo.mat.training, spotify.training$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

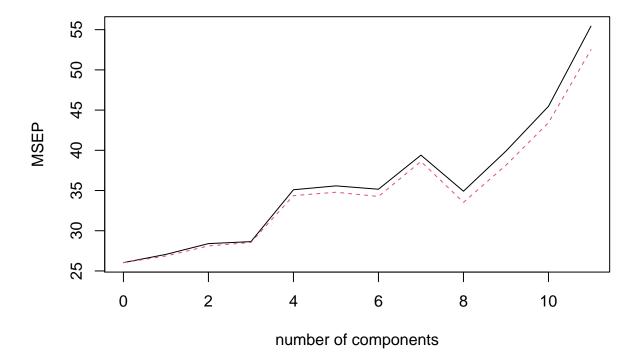
```
predict(spo.ridge, s=lambda, type="coefficients")
## 12 x 1 sparse Matrix of class "dgCMatrix"
##
## (Intercept)
                     8.708000e+01
## GenreLatin
                     3.094436e-36
## GenreHip Hop
                     1.406926e-36
## Beats.Per.Minute 7.995687e-39
## Energy
                    -6.150706e-38
## Danceability
                     4.069386e-38
## Loudness..dB..
                    -4.619195e-37
## Liveness
                     4.705235e-39
## Valence.
                    -3.129497e-38
## Length.
                    -6.555672e-39
## Acousticness..
                    -4.168423e-38
## Speechiness.
                     9.312137e-38
```

• 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 = "MSEP")</pre>
```

Popularity



```
pred.pcr <- predict(reg.pcr, spotify.testing, ncomp = 1)
#Calculate MSE
mean((pred.pcr - spotify.testing$Popularity)^2)</pre>
```

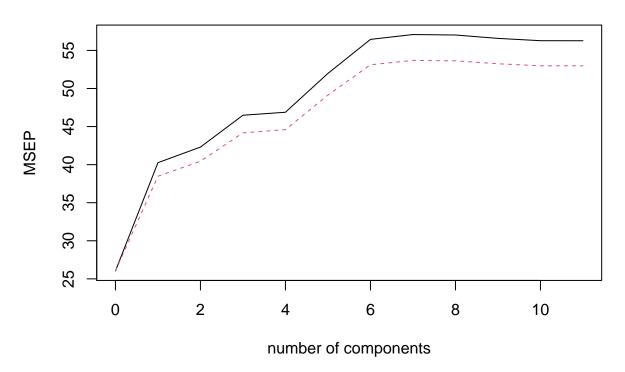
[1] 15.44556

• MSE for PCR method is 15.9.

Using PLS

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

Popularity



```
pred.pls <- predict(reg.pls, spotify.testing, ncomp = 8)
#Calculate MSE
mean((pred.pls - spotify.testing$Popularity)^2)</pre>
```

[1] 18.83678

• MSE for PLS method is 18.8.

the screeplots we PCR.	ere shaped oddl	y so I would	l advise again	st PLS here	e in favor	of LASSO,	Ridge, and

 $\bullet\,$ The MSE for Ridge, LASSO, and PCR is lower than the MSE and PLS and Exhaustive Search. Also,