Project 4

Dipesh Poudel

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Fitting bagging, random forest and extreme gradient boosting tree models and select the best predictive model for train/test validation sets and find the variable importance with table and graph for that model

# Bagging, Boosting and Random Forest

## Reading the File

library(haven)  
bank\_loan\_df <- read\_sav("P4\_bankloan\_5000\_clients.sav")

## Changing the data type of variables

bank\_loan\_df$defaulted\_loan<-as.factor(bank\_loan\_df$defaulted\_loan)  
bank\_loan\_df$education\_level<-as.factor(bank\_loan\_df$education\_level)

## Splitting the data into train and test set

set.seed(1234)  
library(caret)

## Loading required package: ggplot2

## Loading required package: lattice

ind<-sample(2,nrow(bank\_loan\_df),replace=T,prob = c(0.7,0.3))  
train\_data<-bank\_loan\_df[ind==1,]  
test\_data<-bank\_loan\_df[ind==2,]

## Bagging Model

### Training the Model

library("ipred")  
bag\_dtree\_clf<-bagging(defaulted\_loan~.,  
 data = train\_data,  
 coob=T  
 )

print(bag\_dtree\_clf)

##   
## Bagging classification trees with 25 bootstrap replications   
##   
## Call: bagging.data.frame(formula = defaulted\_loan ~ ., data = train\_data,   
## coob = T)  
##   
## Out-of-bag estimate of misclassification error: 0.2295

### Making the Prediction

predicted\_bag\_tree<-predict(bag\_dtree\_clf,newdata = test\_data)

library(caret)  
confusionMatrix(predicted\_bag\_tree,test\_data$defaulted\_loan)

## Confusion Matrix and Statistics  
##   
## Reference  
## Prediction 0 1  
## 0 991 191  
## 1 123 170  
##   
## Accuracy : 0.7871   
## 95% CI : (0.7653, 0.8078)  
## No Information Rate : 0.7553   
## P-Value [Acc > NIR] : 0.0021549   
##   
## Kappa : 0.385   
##   
## Mcnemar's Test P-Value : 0.0001562   
##   
## Sensitivity : 0.8896   
## Specificity : 0.4709   
## Pos Pred Value : 0.8384   
## Neg Pred Value : 0.5802   
## Prevalence : 0.7553   
## Detection Rate : 0.6719   
## Detection Prevalence : 0.8014   
## Balanced Accuracy : 0.6803   
##   
## 'Positive' Class : 0   
##

## Random Forest Model

### Training the Model

set.seed(1234)  
library(randomForest)

## randomForest 4.6-14

## Type rfNews() to see new features/changes/bug fixes.

##   
## Attaching package: 'randomForest'

## The following object is masked from 'package:ggplot2':  
##   
## margin

rf\_clf<-randomForest(defaulted\_loan~.,  
 data = train\_data)

rf\_clf

##   
## Call:  
## randomForest(formula = defaulted\_loan ~ ., data = train\_data)   
## Type of random forest: classification  
## Number of trees: 500  
## No. of variables tried at each split: 2  
##   
## OOB estimate of error rate: 20.88%  
## Confusion matrix:  
## 0 1 class.error  
## 0 2420 210 0.07984791  
## 1 526 369 0.58770950

### Making the Prediction

predicted\_rf<-predict(rf\_clf,newdata = test\_data)

confusionMatrix(predicted\_rf,test\_data$defaulted\_loan)

## Confusion Matrix and Statistics  
##   
## Reference  
## Prediction 0 1  
## 0 1023 197  
## 1 91 164  
##   
## Accuracy : 0.8047   
## 95% CI : (0.7836, 0.8247)  
## No Information Rate : 0.7553   
## P-Value [Acc > NIR] : 3.459e-06   
##   
## Kappa : 0.4137   
##   
## Mcnemar's Test P-Value : 6.125e-10   
##   
## Sensitivity : 0.9183   
## Specificity : 0.4543   
## Pos Pred Value : 0.8385   
## Neg Pred Value : 0.6431   
## Prevalence : 0.7553   
## Detection Rate : 0.6936   
## Detection Prevalence : 0.8271   
## Balanced Accuracy : 0.6863   
##   
## 'Positive' Class : 0   
##

## Extreme Gradient Boosting

### Training the Model

xglm\_clf<-train(defaulted\_loan~.,  
 data = train\_data,  
 method="xgbTree",  
 verbose=F  
 )

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xglm\_clf

## eXtreme Gradient Boosting   
##   
## 3525 samples  
## 8 predictor  
## 2 classes: '0', '1'   
##   
## No pre-processing  
## Resampling: Bootstrapped (25 reps)   
## Summary of sample sizes: 3525, 3525, 3525, 3525, 3525, 3525, ...   
## Resampling results across tuning parameters:  
##   
## eta max\_depth colsample\_bytree subsample nrounds Accuracy Kappa   
## 0.3 1 0.6 0.50 50 0.8019602 0.3907028  
## 0.3 1 0.6 0.50 100 0.8013931 0.3989948  
## 0.3 1 0.6 0.50 150 0.8019343 0.4041236  
## 0.3 1 0.6 0.75 50 0.8009394 0.3851820  
## 0.3 1 0.6 0.75 100 0.8031085 0.4020503  
## 0.3 1 0.6 0.75 150 0.8018920 0.4033886  
## 0.3 1 0.6 1.00 50 0.8015217 0.3822698  
## 0.3 1 0.6 1.00 100 0.8042141 0.4009526  
## 0.3 1 0.6 1.00 150 0.8029779 0.3999430  
## 0.3 1 0.8 0.50 50 0.8023316 0.3946455  
## 0.3 1 0.8 0.50 100 0.8019988 0.4009514  
## 0.3 1 0.8 0.50 150 0.8013712 0.4051445  
## 0.3 1 0.8 0.75 50 0.8012755 0.3869469  
## 0.3 1 0.8 0.75 100 0.8022806 0.3992982  
## 0.3 1 0.8 0.75 150 0.8020564 0.4039155  
## 0.3 1 0.8 1.00 50 0.8016137 0.3824247  
## 0.3 1 0.8 1.00 100 0.8040370 0.4005261  
## 0.3 1 0.8 1.00 150 0.8024570 0.3991465  
## 0.3 2 0.6 0.50 50 0.7979174 0.3988878  
## 0.3 2 0.6 0.50 100 0.7942538 0.3949654  
## 0.3 2 0.6 0.50 150 0.7903293 0.3895763  
## 0.3 2 0.6 0.75 50 0.8002734 0.4012681  
## 0.3 2 0.6 0.75 100 0.7945507 0.3955699  
## 0.3 2 0.6 0.75 150 0.7901815 0.3892354  
## 0.3 2 0.6 1.00 50 0.8019110 0.4035032  
## 0.3 2 0.6 1.00 100 0.7976744 0.3984304  
## 0.3 2 0.6 1.00 150 0.7941329 0.3922338  
## 0.3 2 0.8 0.50 50 0.7977732 0.3993305  
## 0.3 2 0.8 0.50 100 0.7922387 0.3918654  
## 0.3 2 0.8 0.50 150 0.7871046 0.3816040  
## 0.3 2 0.8 0.75 50 0.8018724 0.4078342  
## 0.3 2 0.8 0.75 100 0.7953829 0.3974129  
## 0.3 2 0.8 0.75 150 0.7910845 0.3888591  
## 0.3 2 0.8 1.00 50 0.8017141 0.4027611  
## 0.3 2 0.8 1.00 100 0.7975406 0.3974328  
## 0.3 2 0.8 1.00 150 0.7938124 0.3920707  
## 0.3 3 0.6 0.50 50 0.7917112 0.3852989  
## 0.3 3 0.6 0.50 100 0.7849994 0.3779520  
## 0.3 3 0.6 0.50 150 0.7786759 0.3643460  
## 0.3 3 0.6 0.75 50 0.7923323 0.3847072  
## 0.3 3 0.6 0.75 100 0.7861434 0.3763272  
## 0.3 3 0.6 0.75 150 0.7818206 0.3712135  
## 0.3 3 0.6 1.00 50 0.7951615 0.3891184  
## 0.3 3 0.6 1.00 100 0.7901263 0.3846968  
## 0.3 3 0.6 1.00 150 0.7867090 0.3787274  
## 0.3 3 0.8 0.50 50 0.7906321 0.3864703  
## 0.3 3 0.8 0.50 100 0.7838608 0.3750449  
## 0.3 3 0.8 0.50 150 0.7779439 0.3619590  
## 0.3 3 0.8 0.75 50 0.7918084 0.3863703  
## 0.3 3 0.8 0.75 100 0.7865488 0.3786280  
## 0.3 3 0.8 0.75 150 0.7815511 0.3693169  
## 0.3 3 0.8 1.00 50 0.7958482 0.3924053  
## 0.3 3 0.8 1.00 100 0.7904171 0.3861893  
## 0.3 3 0.8 1.00 150 0.7850217 0.3754747  
## 0.4 1 0.6 0.50 50 0.7999527 0.3911503  
## 0.4 1 0.6 0.50 100 0.8004813 0.4008340  
## 0.4 1 0.6 0.50 150 0.7989149 0.3999882  
## 0.4 1 0.6 0.75 50 0.8028810 0.3976229  
## 0.4 1 0.6 0.75 100 0.8027179 0.4054391  
## 0.4 1 0.6 0.75 150 0.8012430 0.4031285  
## 0.4 1 0.6 1.00 50 0.8025273 0.3929404  
## 0.4 1 0.6 1.00 100 0.8013509 0.3959269  
## 0.4 1 0.6 1.00 150 0.8008763 0.3969373  
## 0.4 1 0.8 0.50 50 0.8014522 0.3975530  
## 0.4 1 0.8 0.50 100 0.8008026 0.4016062  
## 0.4 1 0.8 0.50 150 0.7985137 0.4003842  
## 0.4 1 0.8 0.75 50 0.8034294 0.4011777  
## 0.4 1 0.8 0.75 100 0.8020335 0.4025490  
## 0.4 1 0.8 0.75 150 0.8016999 0.4056103  
## 0.4 1 0.8 1.00 50 0.8027437 0.3933013  
## 0.4 1 0.8 1.00 100 0.8022579 0.3986373  
## 0.4 1 0.8 1.00 150 0.8012034 0.3976947  
## 0.4 2 0.6 0.50 50 0.7933897 0.3896263  
## 0.4 2 0.6 0.50 100 0.7893052 0.3880616  
## 0.4 2 0.6 0.50 150 0.7840807 0.3776202  
## 0.4 2 0.6 0.75 50 0.7971459 0.3978183  
## 0.4 2 0.6 0.75 100 0.7909973 0.3893042  
## 0.4 2 0.6 0.75 150 0.7879108 0.3841059  
## 0.4 2 0.6 1.00 50 0.7989502 0.3987693  
## 0.4 2 0.6 1.00 100 0.7934938 0.3907269  
## 0.4 2 0.6 1.00 150 0.7896841 0.3842308  
## 0.4 2 0.8 0.50 50 0.7929922 0.3921678  
## 0.4 2 0.8 0.50 100 0.7864542 0.3832524  
## 0.4 2 0.8 0.50 150 0.7836149 0.3768189  
## 0.4 2 0.8 0.75 50 0.7963310 0.3958546  
## 0.4 2 0.8 0.75 100 0.7896868 0.3891425  
## 0.4 2 0.8 0.75 150 0.7847965 0.3803763  
## 0.4 2 0.8 1.00 50 0.7985000 0.3998698  
## 0.4 2 0.8 1.00 100 0.7928191 0.3899523  
## 0.4 2 0.8 1.00 150 0.7893787 0.3849618  
## 0.4 3 0.6 0.50 50 0.7847121 0.3743187  
## 0.4 3 0.6 0.50 100 0.7760940 0.3598611  
## 0.4 3 0.6 0.50 150 0.7722876 0.3532174  
## 0.4 3 0.6 0.75 50 0.7903140 0.3869946  
## 0.4 3 0.6 0.75 100 0.7805997 0.3676829  
## 0.4 3 0.6 0.75 150 0.7755362 0.3595095  
## 0.4 3 0.6 1.00 50 0.7912935 0.3837482  
## 0.4 3 0.6 1.00 100 0.7852195 0.3764645  
## 0.4 3 0.6 1.00 150 0.7807370 0.3681185  
## 0.4 3 0.8 0.50 50 0.7839546 0.3726933  
## 0.4 3 0.8 0.50 100 0.7744016 0.3557150  
## 0.4 3 0.8 0.50 150 0.7694837 0.3464236  
## 0.4 3 0.8 0.75 50 0.7863429 0.3788874  
## 0.4 3 0.8 0.75 100 0.7795995 0.3662734  
## 0.4 3 0.8 0.75 150 0.7754474 0.3614383  
## 0.4 3 0.8 1.00 50 0.7931297 0.3926138  
## 0.4 3 0.8 1.00 100 0.7847743 0.3748434  
## 0.4 3 0.8 1.00 150 0.7801466 0.3678086  
##   
## Tuning parameter 'gamma' was held constant at a value of 0  
## Tuning  
## parameter 'min\_child\_weight' was held constant at a value of 1  
## Accuracy was used to select the optimal model using the largest value.  
## The final values used for the model were nrounds = 100, max\_depth = 1, eta  
## = 0.3, gamma = 0, colsample\_bytree = 0.6, min\_child\_weight = 1 and subsample  
## = 1.

### Making the Prediction

predicted\_xgb<-predict(xglm\_clf,newdata = test\_data)

confusionMatrix(predicted\_xgb,test\_data$defaulted\_loan)

## Confusion Matrix and Statistics  
##   
## Reference  
## Prediction 0 1  
## 0 1039 199  
## 1 75 162  
##   
## Accuracy : 0.8142   
## 95% CI : (0.7934, 0.8338)  
## No Information Rate : 0.7553   
## P-Value [Acc > NIR] : 3.432e-08   
##   
## Kappa : 0.4315   
##   
## Mcnemar's Test P-Value : 1.080e-13   
##   
## Sensitivity : 0.9327   
## Specificity : 0.4488   
## Pos Pred Value : 0.8393   
## Neg Pred Value : 0.6835   
## Prevalence : 0.7553   
## Detection Rate : 0.7044   
## Detection Prevalence : 0.8393   
## Balanced Accuracy : 0.6907   
##   
## 'Positive' Class : 0   
##

summary(xglm\_clf)

## Length Class Mode   
## handle 1 xgb.Booster.handle externalptr  
## raw 57241 -none- raw   
## niter 1 -none- numeric   
## call 6 -none- call   
## params 8 -none- list   
## callbacks 0 -none- list   
## feature\_names 11 -none- character   
## nfeatures 1 -none- numeric   
## xNames 11 -none- character   
## problemType 1 -none- character   
## tuneValue 7 data.frame list   
## obsLevels 2 -none- character   
## param 1 -none- list

varImp(xglm\_clf)

## xgbTree variable importance  
##   
## Overall  
## debt\_income\_ratio 100.0000  
## current\_employ\_year 74.0824  
## credit\_card\_debt 42.1879  
## current\_address\_year 29.0426  
## age 8.0120  
## income\_household 1.4524  
## education\_level4 1.1738  
## education\_level3 0.3552  
## education\_level2 0.3359  
## other\_debts 0.1395  
## education\_level5 0.0000

plot(varImp(xglm\_clf))

