```
In [418]: #Import the packages
          import sys
          #!{sys.executable} -m pip install torch
          #!{sys.executable} -m pip install plotly
          #!{sys.executable} -m pip install scikit-learn
          import warnings
          warnings.filterwarnings('ignore')
          import torch
          import torch.nn as nn
          from torch.optim import SGD
          import numpy as np
          import pandas as pd
          import plotly.graph objects as go
          import plotly.express as px
          from sklearn import metrics
          from sklearn.metrics import roc curve, auc
```

```
In [302]: dataset=pd.read csv("/Users/xueying/Downloads/SPH6004/Assignment 1 questions (individua/train.csv")
          column names=list(dataset.columns)
          #print(column names)
          print(dataset.shape)
          print(dataset.isna().sum())
          #notice that Capillary refill rate , Fraction inspired oxygen, Height have a large
          #amount of missing values, hence drop them in the following analysis
          dataset clean=dataset[ ['icustay id','Diastolic blood pressure', 'Glascow coma scale total', 'Glascow coma s
          cale eye opening',
                                   'Glascow coma scale motor response', 'Glascow coma scale verbal response',
                                  'Glucose', 'Heart Rate', 'Mean blood pressure', 'Oxygen saturation', 'Respiratory rat
          e',
                                  'Systolic blood pressure', 'Temperature', 'Weight', 'pH', 'label']]
          #drop those entries with any NA
          data cleaned=dataset clean.dropna()
          print(data cleaned.shape)
          #data cleaned.head(20)
```

| (17903, 19) | |
|------------------------------------|------|
| icustay id | 0 |
| Capillary refill rate 1 | 7580 |
| Diastolic blood pressure | 214 |
| Fraction inspired oxygen 1 | 2594 |
| Glascow coma scale eye opening | 164 |
| Glascow coma scale motor response | 166 |
| Glascow coma scale total | 7516 |
| Glascow coma scale verbal response | 167 |
| Glucose | 17 |
| Heart Rate | 214 |
| Height 1 | 4518 |
| Mean blood pressure | 216 |
| Oxygen saturation | 120 |
| Respiratory rate | 220 |
| Systolic blood pressure | 214 |
| Temperature | 349 |
| Weight | 4851 |
| рН | 3127 |
| label | 0 |
| dtype: int64 | |
| (5145, 16) | |

Out[302]:

| | icustay id | Diastolic blood pressure | Glascow coma scale total | Glascow coma scale eye opening | Glascow coma scale motor response | Glascow coma scale verbal response | Glucose | Heart Rate | Mean blood pressure | Oxygen saturation | Respiratory rate | ę pı |
|----|-------------------------------|--------------------------------|-----------------------------------|--------------------------------------|---|--|---------|---------------|---------------------------|-------------------|------------------|---------|
| 6 | 7039_episode1_timeseries.csv | 59.0 | 8.0 | 1 No Response | 6 Obeys Commands | 1.0 ET/Trach | 120.0 | 81.0 | 91.000000 | 97.0 | 18.0 | |
| 10 | 2344_episode1_timeseries.csv | 70.0 | 10.0 | 3 To speech | 6 Obeys Commands | 1.0 ET/Trach | 166.0 | 98.0 | 97.000000 | 100.0 | 2.0 | |
| 13 | 29252_episode1_timeseries.csv | 58.0 | 3.0 | 1 No Response | 1 No Response | 1.0 ET/Trach | 152.0 | 94.0 | 75.000000 | 100.0 | 10.0 | |
| 16 | 27333_episode1_timeseries.csv | 80.0 | 8.0 | 1 No Response | 6 Obeys Commands | 1.0 ET/Trach | 223.0 | 69.0 | 100.000000 | 100.0 | 16.0 | |
| 19 | 24088_episode1_timeseries.csv | 39.0 | 15.0 | 4 Spontaneously | 6 Obeys Commands | 5 Oriented | 300.0 | 96.0 | 65.000000 | 87.0 | 24.0 | |
| 29 | 19996_episode1_timeseries.csv | 70.0 | 3.0 | 1 No Response | 1 No Response | 1.0 ET/Trach | 156.0 | 93.0 | 81.000000 | 100.0 | 10.0 | |
| 31 | 4793_episode1_timeseries.csv | 68.0 | 8.0 | 2 To pain | 5 Localizes Pain | 1.0 ET/Trach | 495.0 | 107.0 | 89.000000 | 96.0 | 32.0 | |
| 32 | 16362_episode1_timeseries.csv | 75.0 | 9.0 | 3 To speech | 5 Localizes Pain | 1.0 ET/Trach | 175.0 | 109.0 | 91.000000 | 98.0 | 41.0 | |
| 36 | 14083_episode1_timeseries.csv | 63.0 | 3.0 | 1 No Response | 1 No Response | 1.0 ET/Trach | 159.0 | 88.0 | 82.000000 | 100.0 | 14.0 | |
| 37 | 3184_episode1_timeseries.csv | 74.0 | 15.0 | 4 Spontaneously | 6 Obeys Commands | 5 Oriented | 103.0 | 120.0 | 89.666702 | 100.0 | 18.0 | |
| 44 | 222_episode3_timeseries.csv | 61.0 | 15.0 | 4 Spontaneously | 6 Obeys Commands | 5 Oriented | 172.0 | 74.0 | 74.000000 | 92.0 | 24.0 | |
| 48 | 12_episode1_timeseries.csv | 68.0 | 5.0 | 3 To speech | 1 No Response | 1.0 ET/Trach | 170.0 | 86.0 | 92.000000 | 100.0 | 12.0 | |
| 51 | 30360_episode1_timeseries.csv | 77.0 | 3.0 | 1 No Response | 1 No Response | 1.0 ET/Trach | 136.0 | 83.0 | 95.000000 | 100.0 | 13.0 | |
| 52 | 32399_episode1_timeseries.csv | 82.0 | 10.0 | 3 To speech | 6 Obeys Commands | 1 No Response | 134.0 | 95.0 | 90.000000 | 97.0 | 8.0 | |
| 54 | 28326_episode1_timeseries.csv | 62.0 | 10.0 | 3 To speech | 6 Obeys Commands | 1.0 ET/Trach | 261.0 | 95.0 | 69.000000 | 97.0 | 22.0 | |

| | icustay id | Diastolic blood pressure | Glascow coma scale total | Glascow coma scale eye opening | Glascow coma scale motor response | Glascow coma scale verbal response | Glucose | Heart Rate | Mean blood pressure | Oxygen saturation | Respiratory rate | |
|----|-------------------------------|--------------------------------|-----------------------------------|--------------------------------------|---|--|---------|---------------|---------------------------|----------------------|---------------------|--|
| 55 | 22706_episode1_timeseries.csv | 54.0 | 15.0 | 4 Spontaneously | 6 Obeys Commands | 5 Oriented | 205.0 | 98.0 | 64.000000 | 93.0 | 26.0 | |
| 62 | 4743_episode1_timeseries.csv | 53.0 | 7.0 | 1 No Response | 4 Flex- withdraws | 1.0 ET/Trach | 139.0 | 86.0 | 66.666702 | 100.0 | 29.0 | |
| 65 | 27295_episode1_timeseries.csv | 65.0 | 11.0 | 4 Spontaneously | 6 Obeys Commands | 1.0 ET/Trach | 131.0 | 66.0 | 90.000000 | 100.0 | 15.0 | |
| 67 | 11550_episode1_timeseries.csv | 71.0 | 15.0 | 4 Spontaneously | 6 Obeys Commands | 5 Oriented | 97.0 | 97.0 | 84.000000 | 97.0 | 19.0 | |
| 71 | 18960_episode1_timeseries.csv | 73.0 | 3.0 | 1 No Response | 1 No Response | 1.0 ET/Trach | 115.0 | 131.0 | 81.000000 | 100.0 | 12.0 | |

```
In [303]: continuous x=data cleaned[ ['Diastolic blood pressure', 'Glascow coma scale total',
                                  'Glucose', 'Heart Rate', 'Mean blood pressure', 'Oxygen saturation', 'Respiratory rat
          e',
                                  'Systolic blood pressure', 'Temperature', 'Weight', 'pH']].apply(lambda x: (x-x.mean())
          / x.std(), axis=0)
          #generate dummy variables for selected column
          with dummies=pd.get dummies( data=data cleaned, columns=['Glascow coma scale eye opening','Glascow coma scale
          motor response', 'Glascow coma scale verbal response', drop first=True)
          #select those newly generated dummy variables
          dummies list=list()
          for i in list(with dummies.columns):
              if i not in column names:
                  dummies list.append(i)
          dummies x=with dummies[dummies list]
          #concate continuous standardized x and dummy categorical x together
          X = pd.concat([continuous x, dummies x], axis = 1)
          concated fulldf=X
          column list=list(X.columns)
          #X["bias"]=1
          #print(list(X.columns))
          Y =data cleaned["label"]
          #transform to tensot
          X=torch.tensor(X.to numpy()).type(torch.float32)
          Y=torch.tensor(Y.to numpy()).type(torch.float32)
          Y = Y.reshape(-1,1)
          print(X.shape)
          print(Y.shape)
          #list(with dummies.columns)
          print(column list)
```

```
torch.Size([5145, 24])
torch.Size([5145, 1])
['Diastolic blood pressure', 'Glascow coma scale total', 'Glucose', 'Heart Rate', 'Mean blood pressure', 'Ox
ygen saturation', 'Respiratory rate', 'Systolic blood pressure', 'Temperature', 'Weight', 'pH', 'Glascow com
a scale eye opening_2 To pain', 'Glascow coma scale eye opening_3 To speech', 'Glascow coma scale eye openin
g_4 Spontaneously', 'Glascow coma scale motor response_2 Abnorm extensn', 'Glascow coma scale motor response
_3 Abnorm flexion', 'Glascow coma scale motor response_4 Flex-withdraws', 'Glascow coma scale motor response
_5 Localizes Pain', 'Glascow coma scale motor response_6 Obeys Commands', 'Glascow coma scale verbal respons
e_1.0 ET/Trach', 'Glascow coma scale verbal response_2 Incomp sounds', 'Glascow coma scale verbal response_3
Inapprop words', 'Glascow coma scale verbal response_4 Confused', 'Glascow coma scale verbal response_5 Orie
nted']
```

```
In [362]: #splitting strategy: 80% train, 20% test
    observ_num = X.shape[0]
    observ_shuffled = torch.randperm(observ_num)

    train_proportion = 0.8
    train_list = observ_shuffled[:int(train_proportion*observ_num)]
    test_list = observ_shuffled[int(train_proportion*observ_num):]

    x_train, x_test = X[train_list], X[test_list]
    y_train, y_test = Y[train_list], Y[test_list]

#x_train
```

```
In [363]: #Implement Elastic Net Rregression to perform feature selection
          nIter = 1000 # We perform 1000 iterations of GD steps
          loss record = []
          inputSize, outputSize = 24, 1
          model elastic = nn.Sequential(nn.Linear(inputSize, outputSize), # innner product
                                nn.Sigmoid())
                                                             # siamoid
          # binary cross entrophy loss
          J = nn.BCELoss()
          #lambda parameter for L1 norm regularization
          1bd=0.025
          # SGD optimizer in PyTorch
          # 'weight decay' parameter indicates L2 norm (Ridge regression) is used
          optimizer = SGD(model elastic.parameters(),
                          lr = 0.05,
                          weight decay=0.025,
                          momentum = 0.5)
          #L1 norm regurlarization, sum up the absolute value of every parameters
          def L1Norm(model):
               result = torch.tensor(0)
               for param in model.parameters():
                  result = result + param.abs().sum()
               return result.
          for i in range(nIter):
              #print(i)
              optimizer.zero grad()
              hat y = model elastic(x train)
              #print(hat y)
              loss = J(hat y,y train)
              (loss + lbd*L1Norm(model elastic)).backward() #?
              optimizer.step()
```

```
loss record.append(loss.item())
    if i%100 == 99 or i==0:
        print('At iteration {} loss is {:.4f}'.format(i+1,loss.item()))
#check the thetas after optimization
params=torch.tensor(0)
for param in model elastic.parameters():
    params=param.abs()
    break
    print(param.abs())
print(params)
At iteration 1 loss is 0.7888
At iteration 100 loss is 0.4350
At iteration 200 loss is 0.4324
At iteration 300 loss is 0.4324
At iteration 400 loss is 0.4324
At iteration 500 loss is 0.4324
At iteration 600 loss is 0.4324
At iteration 700 loss is 0.4324
At iteration 800 loss is 0.4323
At iteration 900 loss is 0.4323
At iteration 1000 loss is 0.4322
tensor([[1.0571e-03, 1.2866e-03, 4.6380e-04, 2.2794e-03, 1.5325e-04, 8.4678e-04,
```

1.0761e-01, 1.1370e-03, 6.8552e-04, 2.8688e-03, 2.0877e-03, 8.6852e-04, 3.1887e-04, 1.6228e-03, 1.5235e-03, 6.1009e-04, 4.8038e-04, 1.3648e-03, 1.7437e-01, 2.1459e-01, 1.2495e-04, 7.8747e-04, 7.0564e-04, 3.6913e-03],

grad fn=<AbsBackward0>)

```
In [364]: #print(column_list)
    params_list=params.tolist()[0]
    reduced_feature=list()
    dropped_feature=list()
    #Based on the output of parameters after elastic regularization, drop those feature with coefficient<0.001
    for i in range(0, len(params_list)):
        if params_list[i]< 0.001:
            #print(params_list[i])
            dropped_feature.append(column_list[i])
        else:
            reduced_feature.append(column_list[i])

    print(len(dropped_feature))
    print(len(reduced_feature))
    #left with 15 features
    print(reduced_feature)</pre>
```

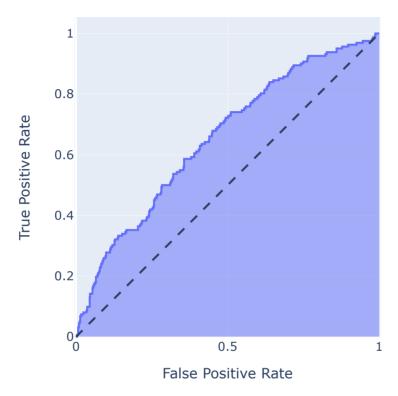
13
['Diastolic blood pressure', 'Glascow coma scale total', 'Heart Rate', 'Respiratory rate', 'Systolic blood p ressure', 'Weight', 'pH', 'Glascow coma scale eye opening_4 Spontaneously', 'Glascow coma scale motor respon se_2 Abnorm extensn', 'Glascow coma scale motor response_5 Localizes Pain', 'Glascow coma scale motor respon se_6 Obeys Commands', 'Glascow coma scale verbal response_1.0 ET/Trach', 'Glascow coma scale verbal response_5 Oriented']

```
In [387]: #Model 1: Logistic Regression with Gradient Descent
          nIter = 1000 # We perform 1000 iterations of GD steps
          loss record = []
          inSize, outSize = X reduced.size()[1], 1
          model logistic = nn.Sequential(nn.Linear(inSize, outSize), # innner product
                                nn.Sigmoid())
                                                             # sigmoid
          # binary cross entrophy loss
          J = nn.BCELoss()
          # SGD optimizer in PyTorch
          optimizer = SGD(model logistic.parameters(),
                          lr = 0.05,
                          momentum = 0.5)
          for i in range(nIter):
              optimizer.zero grad()
              hat y = model logistic(x train)
              loss = J(hat y,y train)
              loss.backward()
              optimizer.step()
              loss record.append(loss.item())
              if i%100 == 99 or i==0:
                  print('At iteration {} loss is {:.4f}'.format(i+1,loss.item()))
          hat y test = model logistic(x test).detach()
          At iteration 1 loss is 0.6413
          At iteration 100 loss is 0.4046
```

```
At iteration 1 loss is 0.4046
At iteration 200 loss is 0.4046
At iteration 300 loss is 0.4025
At iteration 400 loss is 0.4021
At iteration 500 loss is 0.4018
At iteration 600 loss is 0.4015
At iteration 700 loss is 0.4013
At iteration 800 loss is 0.4011
At iteration 900 loss is 0.4009
At iteration 1000 loss is 0.4008
```

```
In [388]: #Calculate AUROC to acess model performance
          hat y test = model logistic(x test).detach()
          metrics.roc auc score(y test, hat y test)
          false pos rate, true pos rate, thresholds =roc curve(y test, hat y test)
          roc auc = auc(false pos rate, true pos rate)
          index i = np.arange(len(true pos rate))
          roc curve df = pd.DataFrame({'equation true false rate': pd.Series(true pos rate-(1-false pos rate), index=i
          ndex i), 'threshold' : pd.Series(thresholds, index=index i)})
          # The optimal cut off occurs when high in true postive rate and low in false postive rate
          # true pos rate-(1-false pos rate) approaches 0 when reaching the optimal cut off point
          roc optimal threshold = roc curve df.iloc[(roc curve df.equation true false rate-0).abs().argsort()[:1]]
          optimal threshold=list(roc optimal threshold['threshold'])
          #hat y test pred=hat y test.tolist().map(lambda p: 1 if p > threshold else 0)
          #print(hat y test pred)
          hat y test pred=list()
          for i in range(0, len(hat_y_test.tolist())):
              if hat y test.tolist()[i]>optimal threshold:
                  hat y test pred.append(1)
              else:
                  hat y test pred.append(0)
          hat y test pred reshape=torch.reshape(torch.FloatTensor(hat y test pred),(1029,1))
          hat y test pred reshape
          accuracy at optithresh=(y test==hat y test pred reshape).sum()/len(y test)
          print(accuracy at optithresh.item())
          #Accuracy AUROC(x test, y test)
```

ROC Curve (AUC=0.6533)



```
In [405]: #Model 2 Simple Decision tree
from sklearn.tree import DecisionTreeClassifier

TreeClassifier = DecisionTreeClassifier(criterion="entropy", max_depth=10, random_state=15)
clf = TreeClassifier.fit(x_train,y_train)

y_test_pred_mod2 = clf.predict(x_test)
y_test_array=y_test.detach().numpy().reshape(y_test_array.shape[0])
#print(y_test_array)
#print(y_test_array)
#print(y_test_pred_mod2)
print((y_test_array==y_test_pred_mod2).sum()/len(y_test_array))
```

0.7949465500485908

```
In [191]: #Model 3 Adaboost
from sklearn.ensemble import AdaBoostClassifier

BoostClassifier = AdaBoostClassifier(n_estimators=20)
abc = BoostClassifier.fit(x_train,y_train.ravel())

y_test_pred_mod3 = abc.predict(x_test)

print((y_test_array==y_test_pred_mod3).sum()/len(y_test_array))
```

0.8678328474246841

```
In [204]: #Model 6 Non-linear Kernel SVM
    rbf_SVM = svm.SVC(kernel='rbf')
    rbf_SVM.fit(x_train,y_train.ravel())

    y_test_pred_mod6 = rbf_SVM.predict(x_test)

    accuracy_mod6 = (y_test_array==y_test_pred_mod6).sum()/len(y_test_array)
    print(accuracy_mod6)
```

/Users/xueying/opt/anaconda3/lib/python3.7/site-packages/sklearn/svm/base.py:193: FutureWarning:

The default value of gamma will change from 'auto' to 'scale' in version 0.22 to account better for unscaled features. Set gamma explicitly to 'auto' or 'scale' to avoid this warning.

```
In [402]: def Calcuate accuracy AUROC(x test, y test):
              hat y test = model logistic(x test).detach()
              metrics.roc auc score(y test, hat y test)
              false pos rate, true pos rate, thresholds =roc_curve(y_test, hat_y_test)
              roc auc = auc(false pos rate, true pos rate)
              index i = np.arange(len(true pos rate))
              roc curve df = pd.DataFrame({'equation true false rate': pd.Series(true pos rate-(1-false pos rate), ind
          ex=index i), 'threshold' : pd.Series(thresholds, index=index i)})
              # The optimal cut off occurs when high in true postive rate and low in false postive rate
              # true pos rate-(1-false pos rate) approaches 0 when reaching the optimal cut off point
              roc optimal threshold = roc curve df.iloc((roc curve df.equation true false rate-0).abs().argsort()[:1]]
              optimal threshold=list(roc optimal threshold['threshold'])
              #hat y test pred=hat y test.tolist().map(lambda p: 1 if p > threshold else 0)
              #print(hat y test pred)
              hat y test pred=list()
              for i in range(0, len(hat_y_test.tolist())):
                  if hat y test.tolist()[i]>optimal threshold:
                      hat y test pred.append(1)
                  else:
                      hat y test pred.append(0)
              hat y test pred reshape=torch.reshape(torch.FloatTensor(hat y test pred),(y test fold.shape[0],1))
              hat y test pred reshape
              accuracy at optithresh=(y test==hat y test pred reshape).sum()/len(y test)
              return(accuracy at optithresh.item())
```

```
In [438]: from sklearn.model selection import KFold
          kf = KFold(n splits=10)
          kf.get n splits(X reduced)
          #iterate through train and test folds
          logistic acc=list()
          simple decisiontree acc=list()
          adaboost acc=list()
          random forest acc=list()
          linear svm acc=list()
          nonlinear svm acc=list()
          for train index, test index in kf.split(X reduced):
               #print('TRAIN:', train index, 'TEST:', test index)
              x train fold, x test fold = X reduced[train index], X reduced[test index]
              y train fold, y test fold = Y[train index], Y[test index]
              y test array=y test fold.detach().numpy().reshape(y test fold.shape[0])
              #Logistic Regression:
              for i in range(nIter):
                  optimizer.zero grad()
                  hat y fold = model logistic(x train fold)
                  loss = J(hat y fold, y train fold)
                  loss.backward()
                  optimizer.step()
                  loss record.append(loss.item())
              logistic acc.append(Calcuate accuracy AUROC(x test fold, y test fold))
              #Simple decision tree
              clf = TreeClassifier.fit(x train fold,y train fold)
              y test pred mod2 = clf.predict(x test fold)
              simple decisiontree acc.append((y test array==y test pred mod2).sum()/len(y test array))
              #Adaboosting model
              abc = BoostClassifier.fit(x_train_fold,y_train_fold.ravel())
              y test pred mod3 = abc.predict(x test fold)
              adaboost acc.append((y test array==y test pred mod3).sum()/len(y test array))
              #Random Forest
              rfc = ForestClassifier.fit(x train fold,y train fold.ravel())
              y test pred mod4 = rfc.predict(x test fold)
```

```
random_forest_acc.append((y_test_array==y_test_pred_mod4).sum()/len(y_test_array))

#Linear SVM model

rfc = ForestClassifier.fit(x_train_fold,y_train_fold.ravel())

y_test_pred_mod4 = rfc.predict(x_test_fold)

linear_svm_acc.append((y_test_array==y_test_pred_mod4).sum()/len(y_test_array))

#Nonlinear SVM

rbf_SVM.fit(x_train_fold,y_train_fold.ravel())

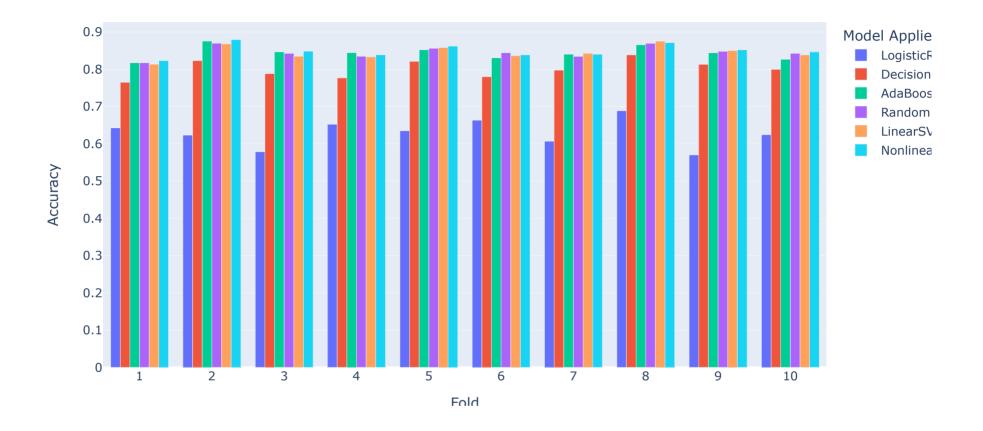
y_test_pred_mod6 = rbf_SVM.predict(x_test_fold)

nonlinear_svm_acc.append((y_test_array==y_test_pred_mod6).sum()/len(y_test_array))
```

```
Out[438]: [0.8174757281553398,
0.8699029126213592,
0.8427184466019417,
0.8349514563106796,
0.8563106796116505,
0.8443579766536965,
0.8346303501945526,
0.8696498054474708,
0.8482490272373541,
0.8424124513618677]
```

In [440]: #Create a bar plot to visualize the performance of models zipped = list(zip(logistic acc, simple decisiontree acc, adaboost acc, random forest acc, linear svm acc, nonl inear svm acc)) performance df=pd.DataFrame(zipped, columns=['Logistic', 'DecisionTree', 'AdaBoost', 'RandomForest', 'LinearSVM' ,'NonlinearSVM']) performance df import plotly.offline as pyo import plotly.graph objs as go # Set notebook mode to work in offline pyo.init notebook mode() import plotly.graph objects as go folds=['1', '2', '3', '4', '5', '6', '7', '8', '9', '10'] fig = go.Figure(data=[go.Bar(name='LogisticRegression', x=folds, y=logistic acc), go.Bar(name='DecisionTree', x=folds, y=simple decisiontree acc), go.Bar(name='AdaBoost', x=folds, y=adaboost acc), go.Bar(name='RandomForest', x=folds, y=random forest acc), go.Bar(name='LinearSVM', x=folds, y=linear svm acc), go.Bar(name='NonlinearSVM', x=folds, y=nonlinear svm acc),]) # Change the bar mode fig.update layout(barmode='group', title="10-Fold Cross Validation", xaxis title="Fold", yaxis title="Accuracy", legend title="Model Applied",) fiq.show()

10-Fold Cross Validation



In []: