

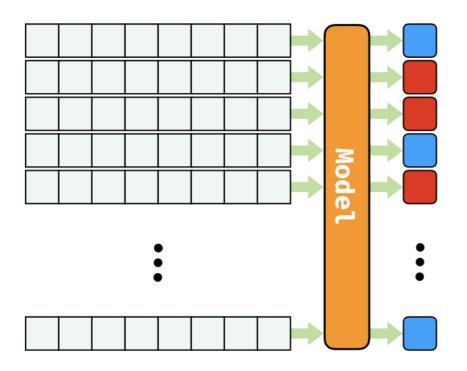


Logistic Regression Models

Dmitriy (Dima) Gorenshteyn Sr. Data Scientist, Memorial Sloan Kettering Cancer Center

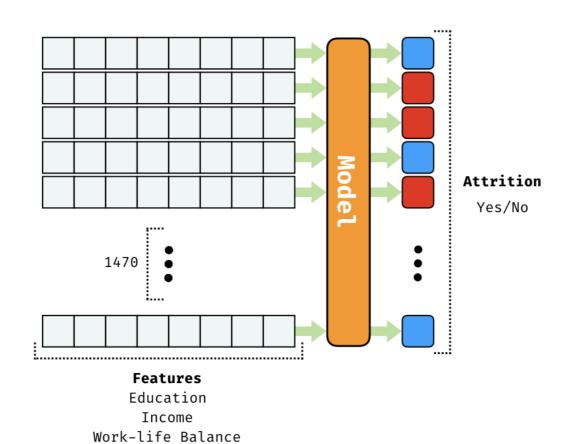


Binary Classification





The attrition Dataset



Job Satisfaction



Logistic Regression

```
glm(formula = ___, data = ___, family = "binomial")
```



glm()





Time to Practice





Evaluating Classification Models

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Ingredients for Performance Measurement

- 1) Actual attrition classes
- 2) Predicted attrition classes
- 3) A metric to compare 1) & 2)



1) Prepare Actual Classes

attrition	class
Yes	TRUE
No	FALSE



2) Prepare Predicted Classes

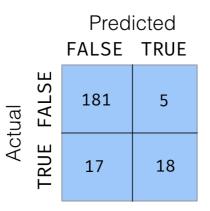
P(attrition)	class
> 0.5	TRUE
≤ 0.5	FALSE

```
validate_prob <- predict(model, validate, type = "response")
validate_prob
[1] 0.324 0.012 0.077 0.001 0.104 0.940 0.116 0.811 0.261 0.027 0.065 0.060

validate_predicted <- validate_prob > 0.5
validate_predicted
[1] FALSE FALSE FALSE FALSE TRUE FALSE TRUE FALSE FALSE FALSE FALSE
```



3) A metric to compare 1) & 2)



```
table(validate_actual, validate_predicted)

validate_predicted

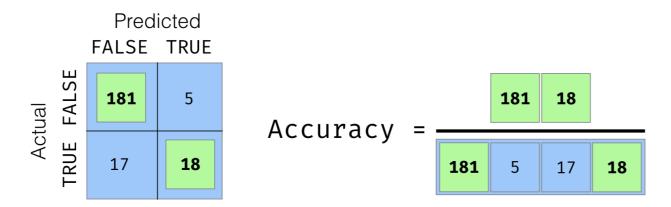
validate_actual FALSE TRUE

FALSE 181 5

TRUE 17 18
```



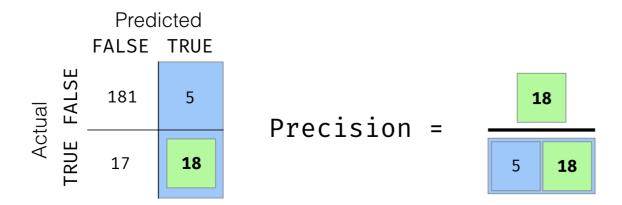
3) Metric: Accuracy



accuracy(validate_actual, validate_predicted)
[1] 0.9004525



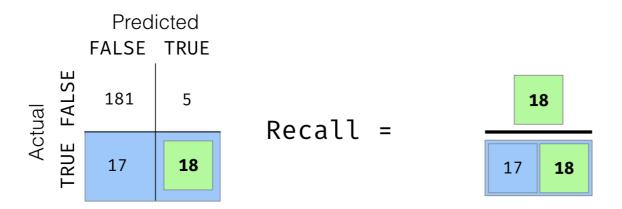
3) Metric: Precision



precision(validate_actual, validate_predicted)
[1] 0.7826087



3) Metric: Recall



```
recall(validate_actual, validate_predicted)
[1] 0.5142857
```





Let's practice!





Classification With Random Forests

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ranger() for Classification



1) Prepare Actual Classes

attrition	class
Yes	TRUE
No	FALSE

```
validate$Attrition
               No
                   No Yes No Yes No No No
                                             No
                                                 No
                                                     No
                                                                   Yes Y€
 [25] No No Yes No Yes No Yes No No Yes No
                                                 No
                                                    No No
                                                            No
                                                               No No No
validate actual <- validate$Attrition == "Yes"</pre>
validate actual
[1] FALSE FALSE FALSE FALSE TRUE FALSE TRUE FALSE FALSE FALSE FALSE FALSE
               TRUE FALSE FALSE FALSE FALSE FALSE FALSE TRUE FALSE
```



2) Prepare Predicted Classes

P(attrition)	class
Yes	TRUE
No	FALSE

```
validate classes <- predict(rf model, rf validate)$predict</pre>
validate classes
      No No No Yes No No No No
[29] No
       No
           No No
                  No
                       No
                          No
                              No
                                              No
                                  No
                                      No
                                          No
                                                 No
validate predicted <- validate classes == "Yes"</pre>
validate predicted
   FALSE FALSE FALSE FALSE TRUE FALSE FALSE
     TRUE FALSE FALSE FALSE FALSE FALSE FALSE FALSE
```





Build the Best Attrition Model





Recap: Machine Learning in the Tidyverse

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Chapter 1 - The List Column Workflow

```
1 Make a list column nest()
```

```
Work with list columns map()
```

```
3 Simplify the list columns
unnest()
map_*()
```



Chapter 2 - Explore Multiple Models With broom

```
1 Make a list column nest()
```

```
2 Work with
list columns

map()
tidy()
glance()
augment()
```

```
3 Simplify the list columns unnest()
```



Chapter 3 - Build, Tune & Evaluate Regression Models

```
Work with
list columns

map()
training()
testing()
lm()
ranger()
mae()
```

```
3 Simplify the list columns
unnest()
map_dbl()
```



Chapter 4 - Build, Tune & Evaluate Classification Models

```
2 Work with
list columns

map()
training()
testing()
glm()
ranger()
recall()
```

```
Simplify the list columns

unnest()
map_dbl()
```





Congratulations!