P8106 midterm

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2024-03-28

```
library(tidyverse)
## -- Attaching core tidyverse packages ----- tidyverse 2.0.0 --
## v dplyr 1.1.3
                       v readr
                                   2.1.4
## v forcats 1.0.0 v stringr 1.5.0
## v ggplot2 3.4.3 v tibble 3.2.1
## v lubridate 1.9.2 v tidyr
                                  1.3.0
## v purrr
             1.0.2
## -- Conflicts ----- tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()
                   masks stats::lag()
## i Use the conflicted package (<a href="http://conflicted.r-lib.org/">http://conflicted.r-lib.org/</a>) to force all conflicts to become error
library(ggcorrplot)
library(pheatmap)
library(caret)
## Loading required package: lattice
## Attaching package: 'caret'
## The following object is masked from 'package:purrr':
##
##
      lift
library(tidymodels)
## -- Attaching packages ------ tidymodels 1.1.1 --
## v broom 1.0.5
                                        1.2.0
                           v rsample
## v dials 1.2.1 v tune 1.1.2
## v infer 1.0.5 v workflows 1.1.4
## v modeldata 1.3.0 v workflowsets 1.0.1
## v parsnip 1.2.0
## v recipes 1.0.9
                         v yardstick 1.3.0
## -- Conflicts ----- tidymodels_conflicts() --
                         masks purrr::discard()
masks stats::filter()
masks stringr::fixed()
masks stats::lag()
## x scales::discard()
## x dplyr::filter()
## x recipes::fixed()
## x dplyr::lag()
## x caret::lift()
                           masks purrr::lift()
```

```
## x yardstick::precision()
## x yardstick::recall()
## x yardstick::sensitivity()
## x yardstick::sensitivity()
## x yardstick::spec()
## x yardstick::specificity()
## x yardstick::specificity()
## x recipes::step()
## x recipes::step()
## * Use tidymodels_prefer() to resolve common conflicts.
```

Import Data

```
load("recovery.RData")
str(dat)
## 'data.frame': 3000 obs. of 16 variables:
                : int 12345678910...
## $ id
## $ age
                : num 56 70 57 53 59 60 56 58 60 60 ...
## $ gender
                : int 0 1 1 0 1 1 0 1 0 1 ...
                 : Factor w/ 4 levels "1", "2", "3", "4": 1 1 1 1 1 3 1 1 1 1 ...
## $ race
## $ smoking
                : Factor w/ 3 levels "0", "1", "2": 3 2 1 1 3 2 1 1 2 1 ...
## $ height
                : num 170 170 168 167 174 ...
## $ weight
                : num 78.7 73.1 77.4 76.1 70.2 75.1 79.1 62.6 81.8 75.7 ...
                 : num 27.2 25.4 27.3 27.4 23.3 28.4 27.5 26.8 28.8 27.3 ...
## $ bmi
## $ hypertension : num 0 1 1 0 0 0 0 1 1 0 ...
## $ diabetes : int 0 0 0 0 0 1 0 0 0 ...
## $ SBP
                : num 120 134 131 115 127 129 122 134 136 127 ...
## $ LDL
                : num 97 112 88 87 118 104 66 104 126 123 ...
## $ vaccine
                : int 0010100111...
## $ severity
                : int 000100010...
## $ study
                 : chr "A" "A" "A" "A" ...
## $ recovery_time: num 31 44 29 47 40 34 31 41 50 33 ...
recovery = dat |>
  janitor::clean_names() |>
  mutate(gender = as.factor(gender),
        hypertension = as.factor(hypertension),
        diabetes = as.factor(diabetes),
        vaccine = as.factor(vaccine),
        severity = as.factor(severity),
        study = as.factor(study)) |>
  select(-id)
str(recovery)
## 'data.frame': 3000 obs. of 15 variables:
## $ age
                : num 56 70 57 53 59 60 56 58 60 60 ...
                : Factor w/ 2 levels "0", "1": 1 2 2 1 2 2 1 2 1 2 ...
## $ gender
## $ race
                 : Factor w/ 4 levels "1", "2", "3", "4": 1 1 1 1 1 3 1 1 1 1 ...
## $ smoking
                : Factor w/ 3 levels "0","1","2": 3 2 1 1 3 2 1 1 2 1 ...
## $ height
                : num 170 170 168 167 174 ...
```

```
: num 78.7 73.1 77.4 76.1 70.2 75.1 79.1 62.6 81.8 75.7 ...
## $ weight
                 : num 27.2 25.4 27.3 27.4 23.3 28.4 27.5 26.8 28.8 27.3 ...
## $ bmi
## $ hypertension : Factor w/ 2 levels "0", "1": 1 2 2 1 1 1 1 2 2 1 ...
## $ diabetes
                : Factor w/ 2 levels "0","1": 1 1 1 1 1 1 2 1 1 1 ...
## $ sbp
                 : num 120 134 131 115 127 129 122 134 136 127 ...
## $ ldl
                : num 97 112 88 87 118 104 66 104 126 123 ...
## $ vaccine
                : Factor w/ 2 levels "0", "1": 1 1 2 1 2 1 1 2 2 2 ...
## $ severity
                : Factor w/ 2 levels "0", "1": 1 1 1 2 1 1 1 1 2 1 ...
## $ study
                 : Factor w/ 2 levels "A", "B": 1 1 1 1 1 1 1 1 1 ...
## $ recovery_time: num 31 44 29 47 40 34 31 41 50 33 ...
```

Exploratory analysis and data visualization

```
skimr::skim(recovery) |>
select(-numeric.hist)
```

Table 1: Data summary

Name	recovery
Number of rows	3000
Number of columns	15
Column type frequency:	
factor	8
numeric	7
Group variables	None

Variable type: factor

skim_variable	n_missing	complete_rate	ordered	n_unique	top_counts
gender	0	1	FALSE	2	0: 1544, 1: 1456
race	0	1	FALSE	4	1: 1967, 3: 604, 4: 271, 2: 158
$\operatorname{smoking}$	0	1	FALSE	3	0: 1822, 1: 859, 2: 319
hypertension	0	1	FALSE	2	0: 1508, 1: 1492
diabetes	0	1	FALSE	2	0: 2537, 1: 463
vaccine	0	1	FALSE	2	1: 1788, 0: 1212
severity	0	1	FALSE	2	0: 2679, 1: 321
study	0	1	FALSE	2	A: 2000, B: 1000

Variable type: numeric

skim_variable	n_missing	$complete_rate$	mean	sd	p0	p25	p50	p75	p100
age	0	1	60.20	4.48	42.0	57.0	60.00	63.0	79.0
height	0	1	169.90	5.97	147.8	166.0	169.90	173.9	188.6
weight	0	1	79.96	7.14	55.9	75.2	79.80	84.8	103.7
bmi	0	1	27.76	2.79	18.8	25.8	27.65	29.5	38.9

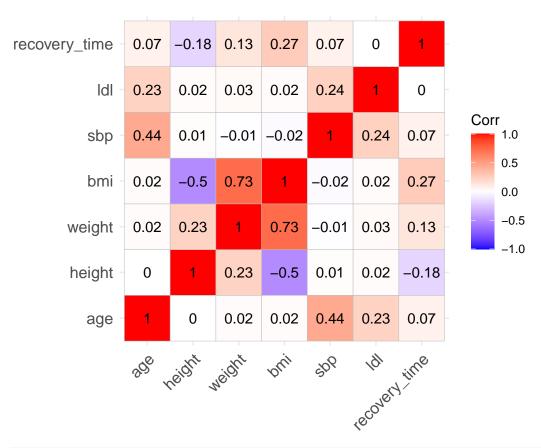
skim_variable	n_missing	$complete_rate$	mean	sd	p0	p25	p50	p75	p100
sbp	0	1	130.47	7.97	105.0	125.0	130.00	136.0	156.0
ldl	0	1	110.45	19.76	28.0	97.0	110.00	124.0	178.0
${\tt recovery_time}$	0	1	42.17	23.15	2.0	31.0	39.00	49.0	365.0

Analysis between numeric predictors

```
recovery_numeric =
  recovery |>
  select(where(is.numeric))

# recovery_numeric

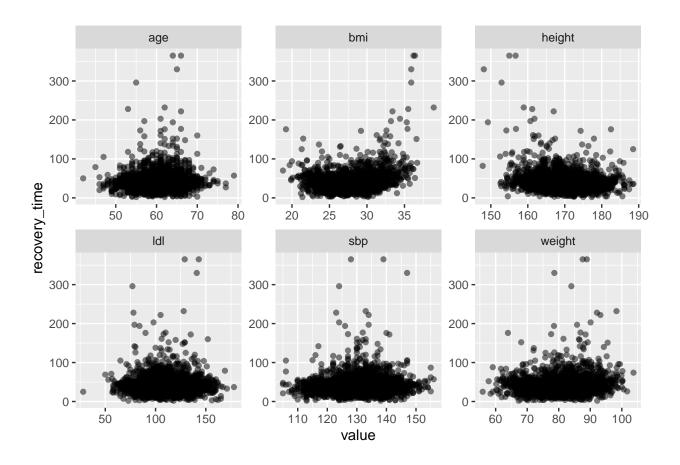
ggcorrplot(cor(recovery_numeric), lab = T)
```



```
recovery_numeric_long =
  recovery_numeric |>
  gather(key = "predictor", value = "value", -recovery_time)

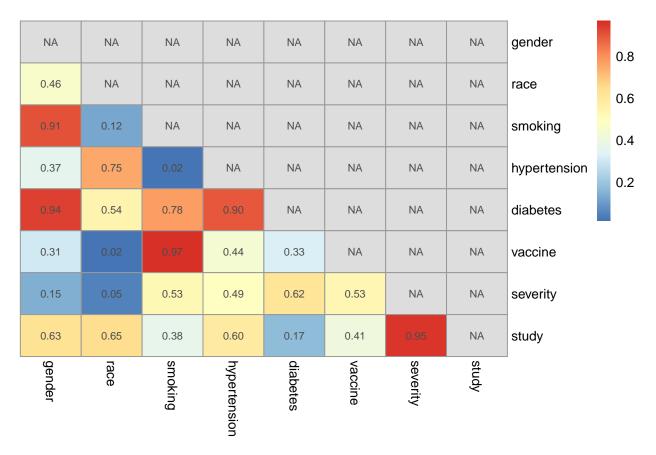
# recovery_numeric_long

ggplot(recovery_numeric_long, aes(x = value, y = recovery_time)) +
  geom_point(alpha = 0.5) +
  facet_wrap(~predictor, scales = "free")
```



Analysis between factor predictors

```
recovery_factor =
  recovery |>
  select(where(is.factor), recovery_time)
# recovery_factor
recovery_factor_nonresp =
  recovery |>
  select(where(is.factor))
# recovery_factor_nonresp
chi_sq_matrix = matrix(NA, ncol = ncol(recovery_factor_nonresp), nrow = ncol(recovery_factor_nonresp))
for (i in 1:(ncol(recovery_factor_nonresp)-1)) {
  for (j in (i+1):ncol(recovery_factor_nonresp)) {
    cross_table = table(recovery_factor_nonresp[,i],
                        recovery_factor_nonresp[,j])
    chi_sq_matrix[i,j] = chisq.test(cross_table)$p.value
  }
}
rownames(chi_sq_matrix) = colnames(recovery_factor_nonresp)
colnames(chi_sq_matrix) = colnames(recovery_factor_nonresp)
```

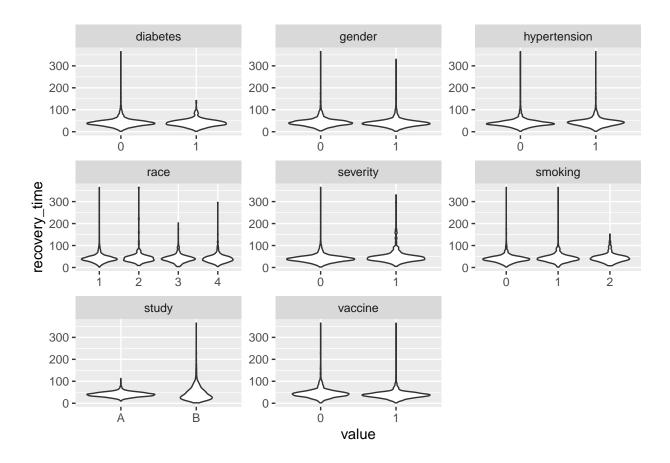


```
recovery_factor_long =
  recovery_factor |>
  gather(key = "predictor", value = "value", -recovery_time)
```

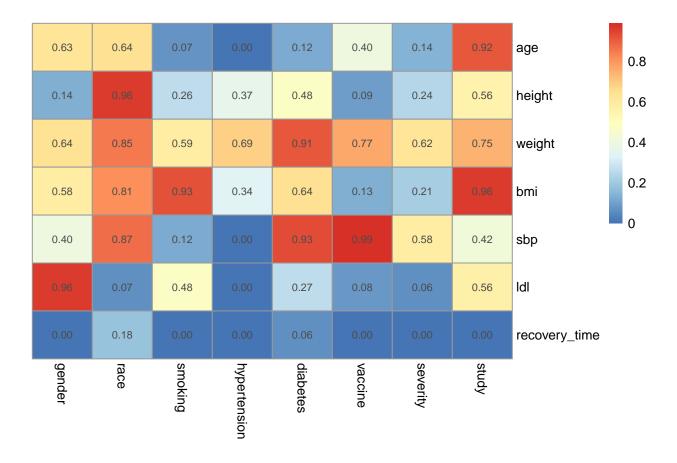
Warning: attributes are not identical across measure variables; they will be ## dropped

```
# recovery_factor_long

ggplot(recovery_factor_long, aes(x = value, y = recovery_time)) +
  geom_violin() +
  facet_wrap(~predictor, scales = "free")
```



Analysis between numeric and factor predictors



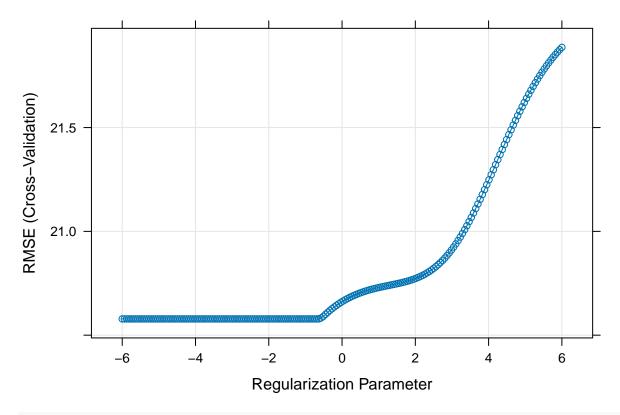
Model training

Split dataset into training and testing data.

```
set.seed(11)
data_split <- initial_split(recovery, prop = 0.8)

training_data <- training(data_split)
testing_data <- testing(data_split)</pre>
```

Ridge regression



ridge.fit\$bestTune

```
## alpha lambda
## 89 0 0.4998399
```

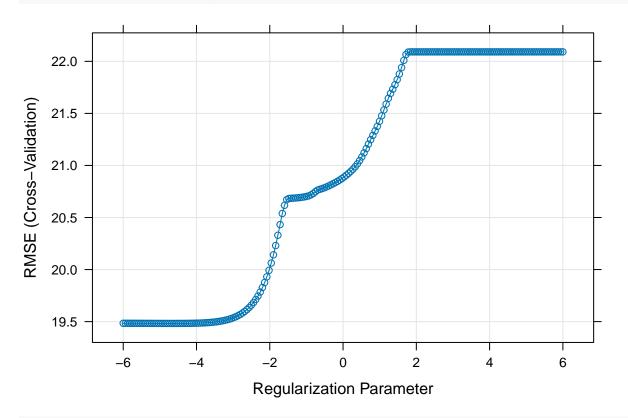
coef(ridge.fit\$finalModel, ridge.fit\$bestTune\$lambda)

```
## 18 x 1 sparse Matrix of class "dgCMatrix"
##
## (Intercept)
                 -114.65105734
## age
                    0.20004345
## gender1
                   -2.13115994
## race2
                    4.15477752
## race3
                   -0.62565171
## race4
                   -0.15246672
## smoking1
                    2.00533980
## smoking2
                    4.03330645
## height
                    0.59749832
## weight
                   -0.91582811
                    4.20101819
## bmi
## hypertension1
                    3.21624909
## diabetes1
                   -1.99034318
## sbp
                    0.01764196
## ldl
                   -0.02006663
## vaccine1
                   -6.71209585
## severity1
                    8.77312581
## studyB
                    4.81721562
```

Lasso

Warning in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainInfo, ## : There were missing values in resampled performance measures.

```
plot(lasso.fit, xTrans = log)
```



lasso.fit\$bestTune

```
## alpha lambda
## 23 1 0.009340768
```

```
coef(lasso.fit$finalModel, lasso.fit$bestTune$lambda)
```

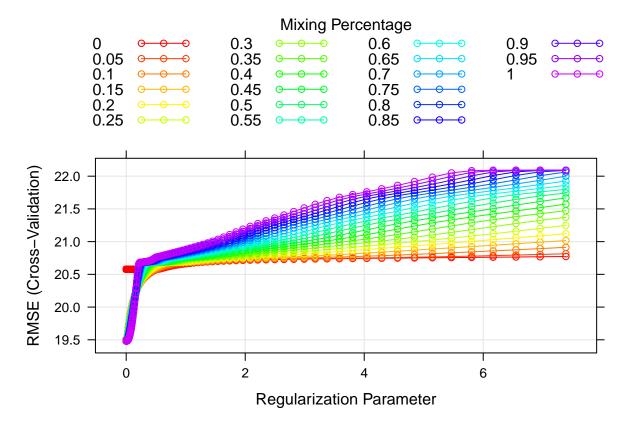
```
## 18 x 1 sparse Matrix of class "dgCMatrix"
## s1
## (Intercept) -1.954480e+03
## age 1.937815e-01
```

```
## gender1 -2.292988e+00
## race2
                4.102802e+00
## race3
               -5.884611e-01
## race4
                4.793890e-01
             2.265972e+00
4.272929e+00
## smoking1
## smoking2
## height
                1.145672e+01
## weight
              -1.242565e+01
## bmi
                3.731646e+01
## hypertension1 3.484604e+00
## diabetes1 -1.779152e+00
              -1.105410e-02
## sbp
## ldl
              -2.554712e-02
## vaccine1 -6.313273e+00
## severity1 9.155499e+00
               4.620366e+00
## studyB
```

plot(enet.fit, par.settings = myPar)

Elastic net

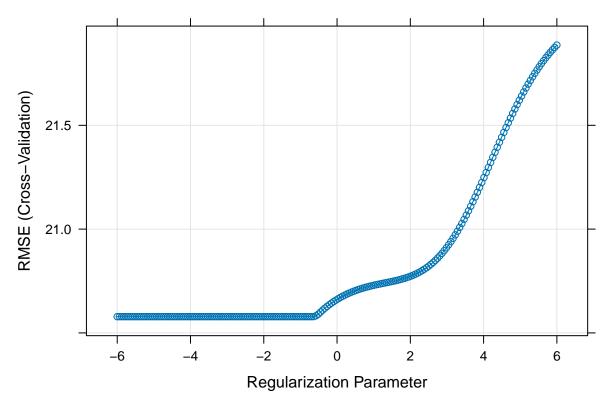
```
set.seed(11)
enet.fit <- train(recovery_time ~ .,</pre>
                   data = training_data,
                   method = "glmnet",
                   tuneGrid = expand.grid(alpha = seq(0, 1, length = 21),
                                            lambda = \exp(\text{seq}(2, -10, \text{length} = 200))),
                   trControl = ctrl1)
## Warning in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainInfo,
## : There were missing values in resampled performance measures.
enet.fit$bestTune
       alpha
                   lambda
## 868 0.2 0.002580431
myCol <- rainbow(25)</pre>
myPar <- list(superpose.symbol = list(col = myCol),</pre>
               superpose.line = list(col = myCol))
```



coef(enet.fit\$finalModel, enet.fit\$bestTune\$lambda)

```
## 18 x 1 sparse Matrix of class "dgCMatrix"
##
## (Intercept)
                 -1.952199e+03
## age
                  1.972764e-01
## gender1
                 -2.306583e+00
## race2
                  4.139347e+00
## race3
                 -6.070652e-01
## race4
                  5.040683e-01
## smoking1
                  2.287723e+00
## smoking2
                  4.307013e+00
## height
                  1.144672e+01
## weight
                 -1.241459e+01
## bmi
                  3.728410e+01
## hypertension1 3.568559e+00
## diabetes1
                 -1.802445e+00
## sbp
                 -1.688603e-02
## ldl
                 -2.603621e-02
                 -6.333775e+00
## vaccine1
## severity1
                  9.177936e+00
## studyB
                  4.637170e+00
```

Ridge regression: one SE rule



ridge.fit_1se\$bestTune

```
## alpha lambda
## 196 0 316.9658
```

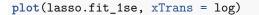
coef(ridge.fit_1se\$finalModel, ridge.fit_1se\$bestTune\$lambda)

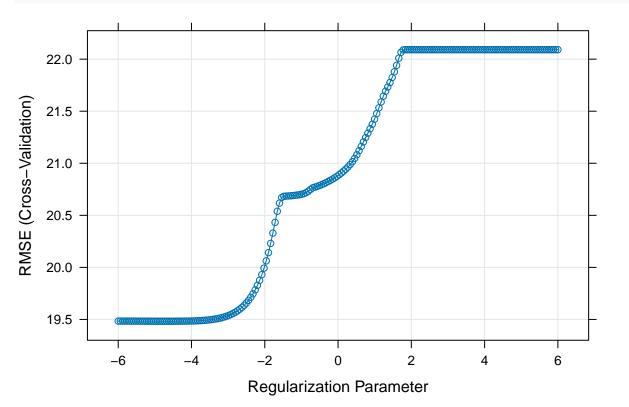
```
## 18 x 1 sparse Matrix of class "dgCMatrix"
## s1
## (Intercept) 40.9035051207
## age 0.0225089928
## gender1 -0.1724040557
## race2 0.3772525684
## race3 -0.0318586237
## race4 -0.0098145100
```

```
## smoking1
                  0.1309686338
## smoking2
                  0.2362534598
## height
                 -0.0411558082
## weight
                  0.0227943684
## bmi
                  0.1281912930
## hypertension1 0.2339598484
## diabetes1
                 -0.1635369673
                  0.0118642244
## sbp
## ldl
                  0.0006658349
## vaccine1
                 -0.4862538300
## severity1
                  0.6552374862
## studyB
                  0.3269409146
```

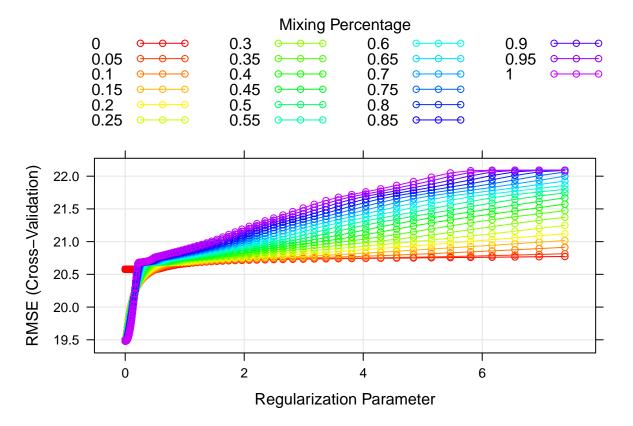
Lasso: one SE rule

Warning in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainInfo, ## : There were missing values in resampled performance measures.





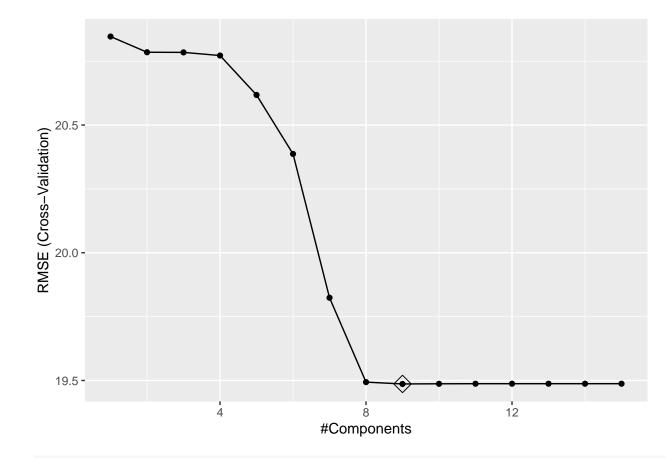
```
lasso.fit_1se$bestTune
               lambda
##
      alpha
## 72 1 0.1793183
coef(lasso.fit_1se$finalModel, lasso.fit_1se$bestTune$lambda)
## 18 x 1 sparse Matrix of class "dgCMatrix"
##
                             s1
## (Intercept) -2.643798e+02
## age
                 1.697354e-01
## gender1
               -1.865753e+00
                3.531337e+00
## race2
             -1.916278e-01
## race3
## race4
## smoking1 1.619531e+00
## smoking2 3.457458e+00
## height
                 1.491542e+00
## weight
               -1.876756e+00
## bmi
                 6.987201e+00
## hypertension1 3.152043e+00
## diabetes1 -1.521273e+00
## sbp
## 1dl -7.937861e-03
## vaccine1 -6.449607e+00
## severity1
                8.500207e+00
## studyB
                 4.537838e+00
Elastic net: one SE rule
set.seed(11)
enet.fit_1se <- train(recovery_time ~ .,</pre>
                      data = training_data,
                      method = "glmnet",
                       tuneGrid = expand.grid(alpha = seq(0, 1, length = 21),
                                          lambda = \exp(\text{seq}(2, -10, \text{length} = 200))),
                      trControl = ctrl_1se)
## Warning in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainInfo,
## : There were missing values in resampled performance measures.
enet.fit_1se$bestTune
                lambda
##
       alpha
## 348 0.05 0.3212041
myCol <- rainbow(25)</pre>
myPar <- list(superpose.symbol = list(col = myCol),</pre>
              superpose.line = list(col = myCol))
plot(enet.fit_1se, par.settings = myPar)
```



coef(enet.fit_1se\$finalModel, enet.fit_1se\$bestTune\$lambda)

```
## 18 x 1 sparse Matrix of class "dgCMatrix"
## (Intercept)
                 -218.83869465
## age
                    0.19893628
## gender1
                   -2.12900018
## race2
                    4.12873024
## race3
                   -0.58678595
## race4
                   -0.05078926
## smoking1
                    2.00250853
## smoking2
                    4.03366016
## height
                    1.21461536
## weight
                   -1.57275172
## bmi
                    6.09912376
## hypertension1
                    3.29511924
## diabetes1
                   -1.95328996
## sbp
                    0.01084008
## ldl
                   -0.01952597
## vaccine1
                   -6.72347455
## severity1
                    8.83174186
## studyB
                    4.82138977
```

PLS



pls.fit\$finalModel\$ncomp

[1] 9

MARS

```
## Loading required package: earth

## Loading required package: Formula

## Loading required package: plotmo

## Loading required package: plotrix

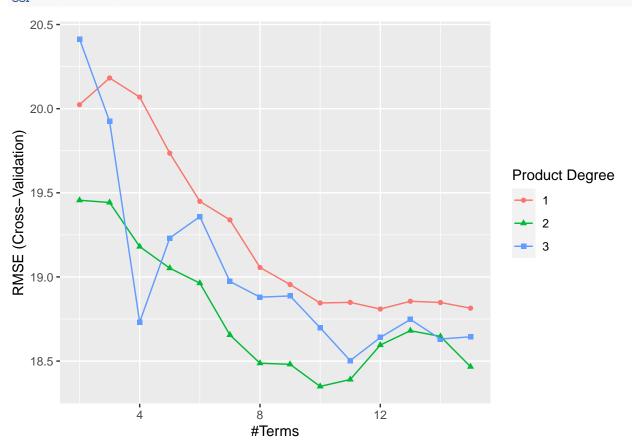
## ## Attaching package: 'plotrix'

## The following object is masked from 'package:scales':

## ## rescale

## Loading required package: TeachingDemos
```

ggplot(mars.fit)



```
mars.fit$bestTune
##
      nprune degree
## 23
         10
coef(mars.fit$finalModel)
                                                 h(31-bmi)
##
                   (Intercept)
##
                    14.2893606
                                                  4.1770989
##
            h(bmi-31) * studyB
                                                h(bmi-25.3)
##
                    15.2507664
                                                  4.9496560
##
                      vaccine1
                                   h(bmi-25.3) * severity1
##
                    -6.2289789
                                                  2.1690932
## h(bmi-22.3) * hypertension1 h(22.3-bmi) * hypertension1
##
                     0.6581062
                                                 14.7719808
           race2 * h(bmi-33.9)
                                   h(bmi-33.9) * severity1
##
##
                    77.8665195
                                                 70.9836429
GAM
set.seed(1)
gam.fit <- train(x, y,</pre>
                 method = "gam",
                 trControl = ctrl1)
## Loading required package: mgcv
## Loading required package: nlme
## Attaching package: 'nlme'
## The following object is masked from 'package:dplyr':
##
##
       collapse
## This is mgcv 1.9-0. For overview type 'help("mgcv-package")'.
gam.fit$bestTune
     select method
## 1 FALSE GCV.Cp
```

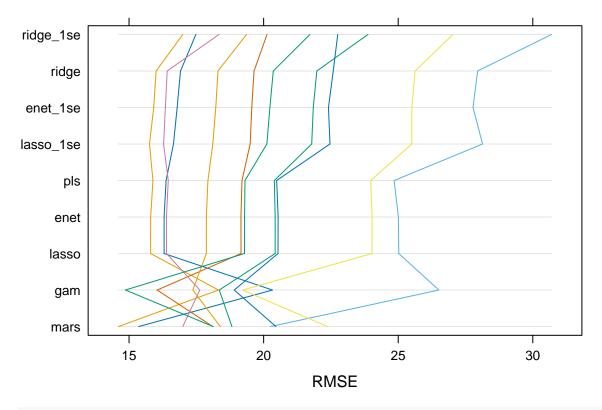
Comparing different models

```
set.seed(11)
resamp <- resamples(list(ridge = ridge.fit, enet = enet.fit, lasso = lasso.fit, pls = pls.fit,
                         ridge_1se = ridge.fit_1se, enet_1se = enet.fit_1se, lasso_1se = lasso.fit_1se,
                         mars = mars.fit, gam = gam.fit))
summary(resamp)
##
## Call:
## summary.resamples(object = resamp)
## Models: ridge, enet, lasso, pls, ridge_1se, enet_1se, lasso_1se, mars, gam
## Number of resamples: 10
##
## MAE
##
                 Min. 1st Qu.
                                 Median
                                            Mean 3rd Qu.
## ridge
             11.90469 12.54695 13.00443 13.04325 13.58196 14.27625
                                                                       0
             11.96564 12.39041 13.26113 13.02431 13.52946 13.91211
## enet
## lasso
             11.96549 12.38961 13.25917 13.02185 13.53109 13.90959
             12.03096 12.47340 13.31264 13.09057 13.60297 13.95535
## pls
                                                                       0
## ridge_1se 12.13485 13.05752 13.27856 13.41577 13.88641 14.58846
                                                                       0
## enet_1se 11.88284 12.46541 12.96441 12.98752 13.52810 14.22101
## lasso_1se 11.79052 12.33593 12.88245 12.92246 13.58637 14.20098
                                                                       0
## mars
             10.91572 11.71431 12.24786 12.07252 12.51720 12.89125
                                                                       0
## gam
             11.22297 12.00089 12.55518 12.51730 13.00707 13.63910
                                                                       0
##
## RMSE
                                            Mean 3rd Qu.
                 Min. 1st Qu.
                                 Median
             16.00722 17.25925 20.00110 20.57831 22.43405 27.94991
## ridge
## enet
             15.80354 16.76022 19.22445 19.48193 20.51149 25.00597
             15.80145 16.76142 19.22422 19.48264 20.50791 25.02117
## lasso
                                                                       0
             15.88697 16.82547 19.25178 19.48638 20.46293 24.84868
## pls
                                                                       0
## ridge 1se 16.99777 18.59551 20.92268 21.83867 23.59467 30.69770
                                                                       0
## enet_1se 15.91600 17.14625 19.89601 20.46035 22.26728 27.77887
## lasso_1se 15.76046 17.01619 19.81021 20.43188 22.29529 28.13379
                                                                       0
             14.60691 17.27601 18.25745 18.34948 19.89803 22.37118
## mars
                                                                       0
             14.86521 17.43440 18.33833 18.75470 19.13950 26.50970
## gam
##
## Rsquared
##
                   Min.
                           1st Qu.
                                      Median
                                                  Mean
                                                          3rd Qu.
                                                                       Max. NA's
## ridge
             0.05279118 0.10526923 0.1392760 0.1464777 0.1743017 0.2716057
             0.12616732 0.18960775 0.2147002 0.2331675 0.2402409 0.4420076
## enet
## lasso
             0.12600091 0.18978794 0.2149894 0.2332728 0.2401815 0.4421833
## pls
             0.12596192 0.18925914 0.2172799 0.2334081 0.2384395 0.4438751
                                                                               0
## ridge 1se 0.03767866 0.08892062 0.1202529 0.1252861 0.1585655 0.2179548
## enet_1se 0.06250011 0.11564685 0.1479151 0.1563262 0.1853543 0.2895023
## lasso 1se 0.05808079 0.12335619 0.1569717 0.1588148 0.1946356 0.2574671
             0.19275996\ 0.22166420\ 0.2753658\ 0.3132764\ 0.3459672\ 0.6407233
## mars
                                                                               0
```

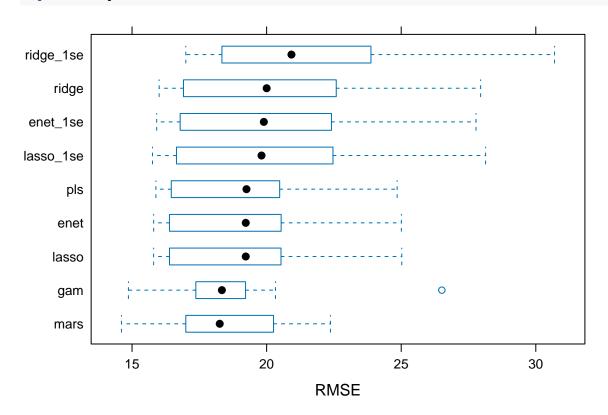
0.15303888 0.19941341 0.2226602 0.2861746 0.3903267 0.4986527

gam

parallelplot(resamp, metric = "RMSE")



bwplot(resamp, metric = "RMSE")



Results

```
pred_ridge = predict(ridge.fit, newdata = testing_data)
rmse_ridge = sqrt(mean((testing_data$recovery_time - pred_ridge)^2))
rmse_ridge
## [1] 24.0026
pred_lasso = predict(lasso.fit, newdata = testing_data)
rmse_lasso = sqrt(mean((testing_data$recovery_time - pred_lasso)^2))
rmse_lasso
## [1] 22.54878
pred_enet = predict(enet.fit, newdata = testing_data)
rmse_enet = sqrt(mean((testing_data$recovery_time - pred_enet)^2))
rmse_enet
## [1] 22.55381
pred_ridge_1se = predict(ridge.fit_1se, newdata = testing_data)
rmse_ridge_1se = sqrt(mean((testing_data$recovery_time - pred_ridge_1se)^2))
rmse_ridge_1se
## [1] 25.40867
pred_lasso_1se = predict(lasso.fit_1se, newdata = testing_data)
rmse_lasso_1se = sqrt(mean((testing_data$recovery_time - pred_lasso_1se)^2))
rmse_lasso_1se
## [1] 23.80956
pred_enet_1se = predict(enet.fit_1se, newdata = testing_data)
rmse_enet_1se = sqrt(mean((testing_data$recovery_time - pred_enet_1se)^2))
rmse_enet_1se
## [1] 23.88015
pred_pls = predict(pls.fit, newdata = x2)
rmse_pls = sqrt(mean((y2 - pred_pls)^2))
rmse_pls
## [1] 22.52326
pred_mars = predict(mars.fit, new_data = x2)
rmse_mars = sqrt(mean((y2 - pred_mars)^2))
rmse_mars
## [1] 29.3692
```

knitr::kable(data.frame(models, rmse_on_testing))

models	rmse_on_testing
ridge_regression	24.00260
lasso	22.54878
elastic_net	22.55381
ridge_regression_1se	25.40867
lasso_1se	23.80956
$elastic_net_1se$	23.88015
pls	22.52326
mars	29.36920
gam	28.80383