

Statistical Machine Learning Task

Predicting Prostate Cancer Status : A Machine Learning Approach

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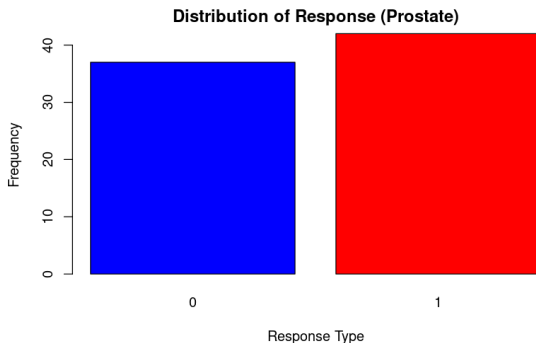


Outline

- Data description and manipulation
- Models fitting and comparison

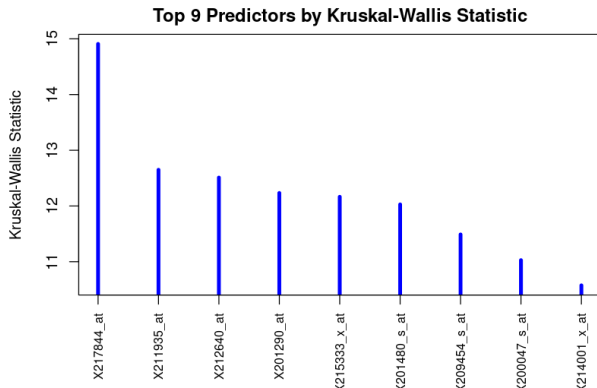
Data description and manipulation

- 501 variables (one response variable, 500 covariates) with 79 observations
- Distribution of the response variable named Y :



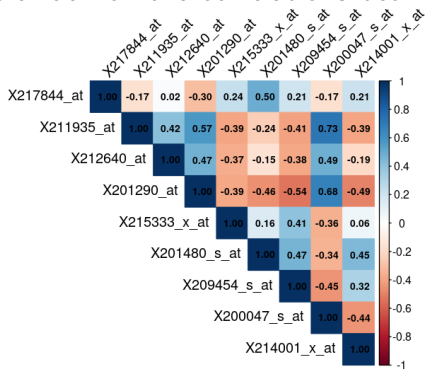
Data description and manipulation

We are in a case of curse of dimensionality, let's see the best predictors.



Data description and manipulation

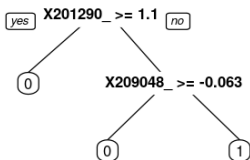
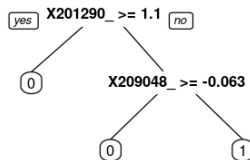
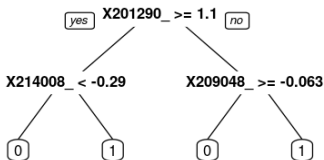
- Have a look on the correlations between the top best predictors



- By doing the eigen decomposition of the correlation matrix we get the ratio = 17.02

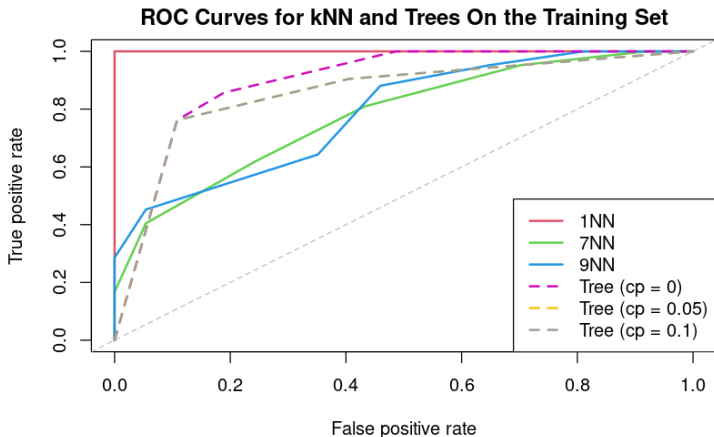
Models fitting and comparison

- Let's start with a tree with different values for the complexity parameter.



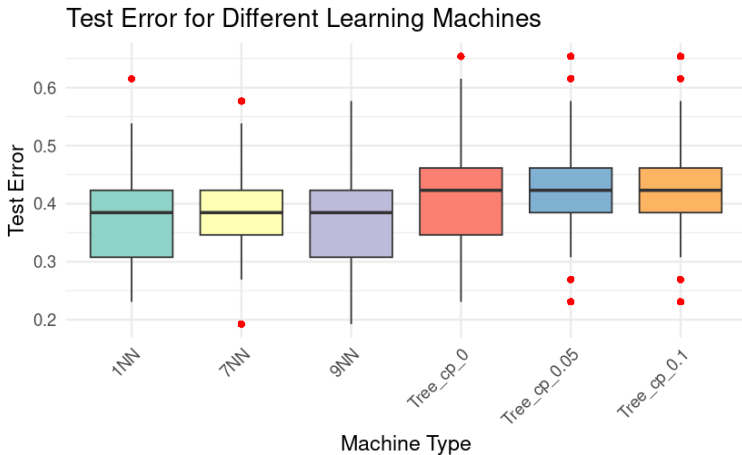
Models fitting and comparison

- Let's add to the previous model a kNN model with different values of k .



Models fitting and comparison

- Let's do predictions on the test set.



Overall Conclusion

- A Kruskal Wallis Test can be done to have the best predictors variables.
- For this dataset, the kNN machine performs better than the Trees.
- There is no significant difference in the predictive merits of 1NN, 7NN and 9NN but in practice, we will choose 9NN because it is the least complex model between these three models.