AlkahestResultV4a

July 4, 2023

```
[]: import numpy as np
     import pandas as pd
     import seaborn as sns
     import matplotlib.pyplot as plt
     from sklearn.impute import SimpleImputer
     from sklearn.pipeline import Pipeline
     from sklearn.preprocessing import StandardScaler
     from sklearn.feature_selection import VarianceThreshold
     from stabl.preprocessing import LowInfoFilter
     from stabl.stabl import Stabl, save_stabl_results,plot_stabl_path,u
      →plot_fdr_graph
     from stabl.visualization import boxplot features
     from sklearn.base import clone
     from sklearn.linear_model import LogisticRegression,LogisticRegressionCV, u
      →LinearRegression
     from sklearn.model_selection import LeaveOneOut, RepeatedStratifiedKFold
     from sklearn.metrics import roc_auc_score
```

This here provides the code that gets us the result of the best model on the V4a (normalized to V3) only unstim data.

The best model found was a Lasso model, with hyperparameters lambda $_1 = 0.25$. Reminder, the Lasso solves:

$$\operatorname{argmin}_{\beta} \frac{1}{2n} \|y - X\beta\|_2^2 + \lambda_1 \|\beta\|_1$$

We also use the usual preprocessing pipeline, with a variance threshold of 0.001 (i.e. features with lower variance are removed before fitting the model).

0.0.1 Step 1: Setup

We import the data and set up the preprocessing pipeline:

```
("lif", LowInfoFilter(0)),
          ("impute", SimpleImputer(strategy="median")),
          ("std", StandardScaler())

]
)

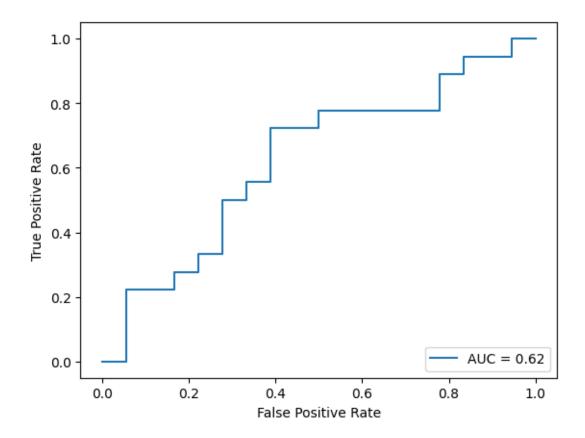
X = dataV4a.to_numpy()
y = label.to_numpy()
```

0.0.2 Step 2: Cross-Validation

ow we calculate the ROC curve for the cross-validation predictions, using Leave-One-Out cross-validation. We obtain an AUC of 0.62 for the curve.

```
[]: from sklearn.metrics import roc_curve,RocCurveDisplay,auc
     c = 0.25
     model = LogisticRegression(penalty="11", C=c, max_iter=int(1e8), solver="saga", __
     ⇔class_weight="balanced")
     kf = LeaveOneOut()
     all_probs=[]
     for train, test in kf.split(X, y):
         Xtrain = pd.DataFrame(data=preprocessing.fit_transform(dataV4a.iloc[train,:
      →]),
                               index=dataV4a.index[train],
                               columns=preprocessing.get_feature_names_out()
                              ).to_numpy()
         Xtest = pd.DataFrame(data=preprocessing.transform(dataV4a.iloc[test,:]),
                               index=dataV4a.index[test],
                               columns=preprocessing.get_feature_names_out()
                              ).to numpy()
         all_probs.append(model.fit(Xtrain, y[train]).predict_proba(Xtest)[:,1])
     all probs = np.array(all probs).flatten()
     fpr, tpr, thresholds = roc_curve(y, all_probs)
     roc_auc = auc(fpr, tpr)
     disp = RocCurveDisplay(fpr=fpr, tpr=tpr, roc_auc=roc_auc)
     disp.plot()
```

[]: <sklearn.metrics._plot.roc_curve.RocCurveDisplay at 0x1614ed81410>



We then calculate the p-value of the same predictions, which is about 21.4%.

```
[]: from scipy.stats import mannwhitneyu

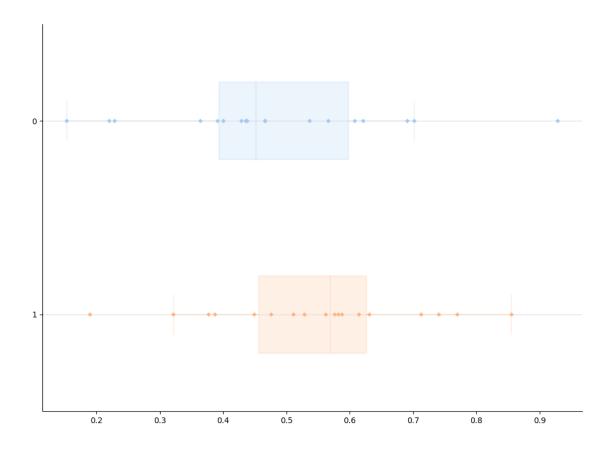
utest1,upval1 = mannwhitneyu(all_probs[y == 1],all_probs[y == 0],method="exact")

print( "p-value of the U-Test on the CV predictions : ",upval1)
```

p-value of the U-Test on the CV predictions : 0.21424980209385966

The spread of the predictions is in the next figure - 0 is placebo, 1 is Alkahest. The dots are the prediction values. Ideally we want the top line to have all dots at 0, and bottom line all at 1.

```
orient="h",
            saturation=1
sns.stripplot(data=[all_probs[y == 0],all_probs[y == 1]],
            ax=ax,
            palette="pastel",
            jitter = False,
            alpha=1,
            size=4,
            marker="D", orient="h"
box_patches = [patch for patch in ax.patches if type(patch) == pltp.PathPatch]
num_patches = len(box_patches)
lines_per_boxplot = len(ax.lines) // num_patches
for i, patch in enumerate(box_patches):
    col = patch.get_facecolor()
    patch.set_edgecolor(col)
    patch.set_facecolor(col)
    for line in ax.lines[i * lines_per_boxplot: (i + 1) * lines_per_boxplot]:
        line.set_color(col)
        line.set_mfc(col)
        line.set_mec(col)
ax.grid(which='major', color='#DDDDDD', linewidth=0.8, axis="y")
ax.spines['top'].set_visible(False)
ax.spines['right'].set_visible(False)
fig.tight_layout()
fig.subplots_adjust(top=0.9)
ax.set_ylabel('')
plt.show()
```



0.0.3 Step 3: We get the final model

We fit the model on all of the data.

[]: LogisticRegression(C=0.25, class_weight='balanced', max_iter=100000000, penalty='l1', solver='saga')

Then we look at which features get a non-zero coefficient, to get a similar understanding of which features were selected by the model.

```
[ ]: for i in Xstd.columns[np.where(model.coef_[0] != 0)]:
    print(i)
```

CD8Tem_pSTAT6_Unstim Tregnaive_MAPKAPK2_Unstim NK-Tcells_pSTAT6_Unstim gdT_pSTAT6_Unstim

```
CD8Tcm_Frequency_Unstim
Th2_STAT5_Unstim
Tregmem_ERK_Unstim
Baso +++_STAT5_Unstim
Th1naive_MAPKAPK2_Unstim

[]: pd.DataFrame(data=all_probs,index=dataV4a.index,columns=["LOO CV predictions"]).

oto_csv("./ResultsFinal/V4a/FinalLASSO_CV_predictions.csv")
```

Boxplots for these features are further down.

0.0.4 Part 2: Stability Selection

With a base estimator a Lasso model, we look at what features it selects:

```
[]: ss =Stabl(
    base_estimator=clone(model),
    lambda_name="C",
    lambda_grid=np.linspace(0.01, 3, 50),
    artificial_type=None,
    sample_fraction=0.5,
    replace= True,
    hard_threshold=0.3,
    n_bootstraps=2000,
    random_state=42
)

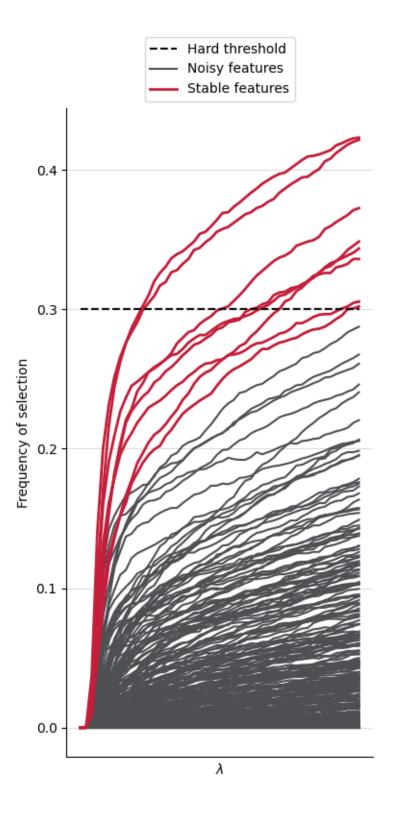
ss.fit(Xstd,y)
```

12<00:00,

46.97s/it]

```
[]: Stabl(artificial_type=None,
           base_estimator=LogisticRegression(C=0.25, class_weight='balanced',
                                             max_iter=100000000, penalty='11',
                                             solver='saga'),
           hard_threshold=0.7,
           lambda_grid=array([0.01
                                        , 0.07102041, 0.13204082, 0.19306122,
     0.25408163,
            0.31510204, 0.37612245, 0.43714286, 0.49816327, 0.55918367,
            0.62020408, 0.68122449, 0.7422449, 0.80326531, 0.86428571,
            0.92530612, 0.98...
            1.23040816, 1.29142857, 1.35244898, 1.41346939, 1.4744898,
            1.5355102 , 1.59653061, 1.65755102, 1.71857143, 1.77959184,
            1.84061224, 1.90163265, 1.96265306, 2.02367347, 2.08469388,
            2.14571429, 2.20673469, 2.2677551, 2.32877551, 2.38979592,
            2.45081633, 2.51183673, 2.57285714, 2.63387755, 2.69489796,
            2.75591837, 2.81693878, 2.87795918, 2.93897959, 3.
                                                                       ]),
           n_bootstraps=2000, random_state=42, replace=True)
```

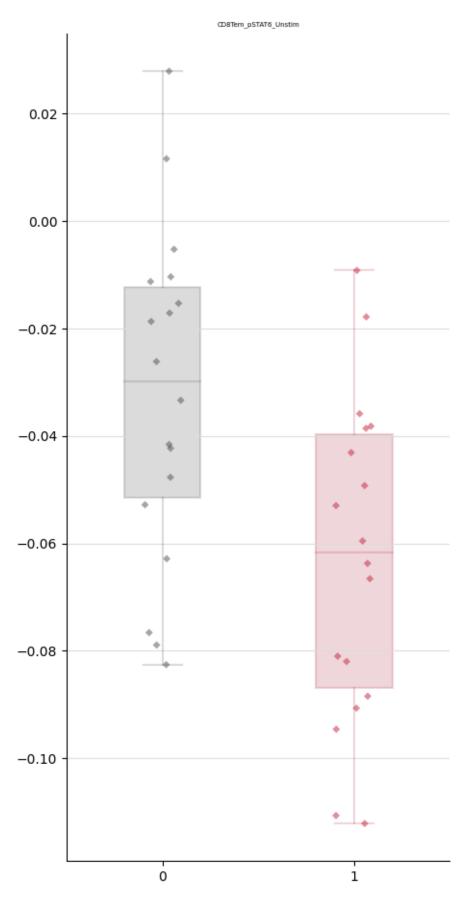
The stability path generated:

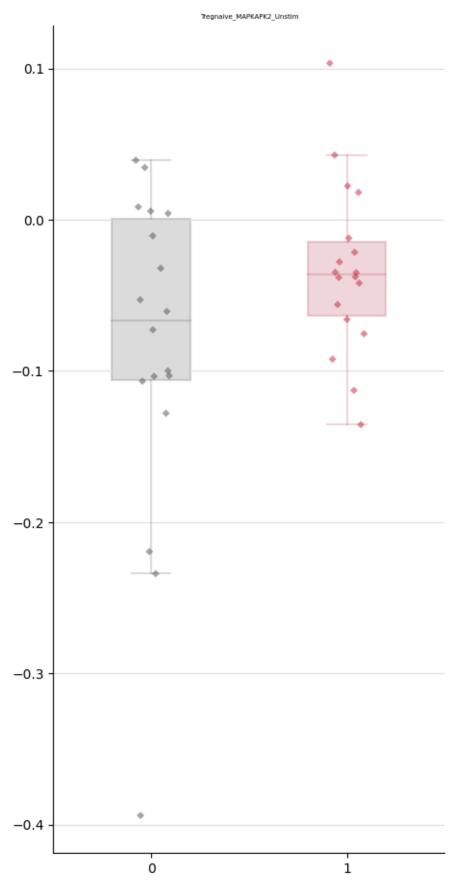


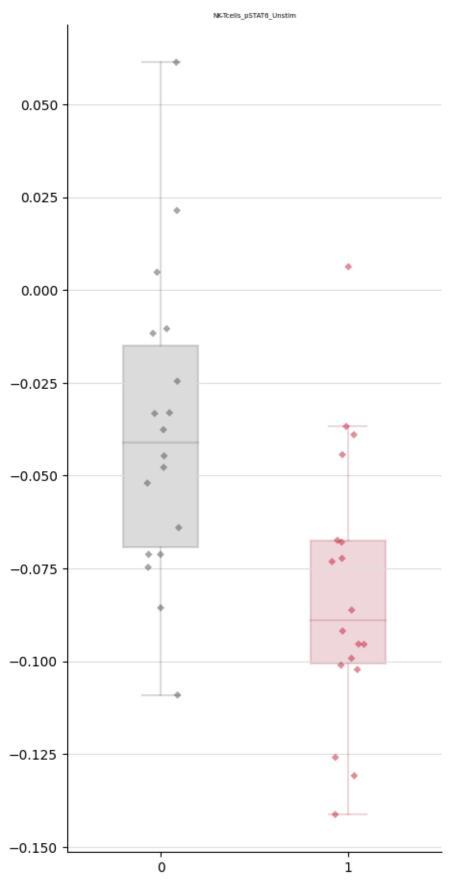
The features selected:

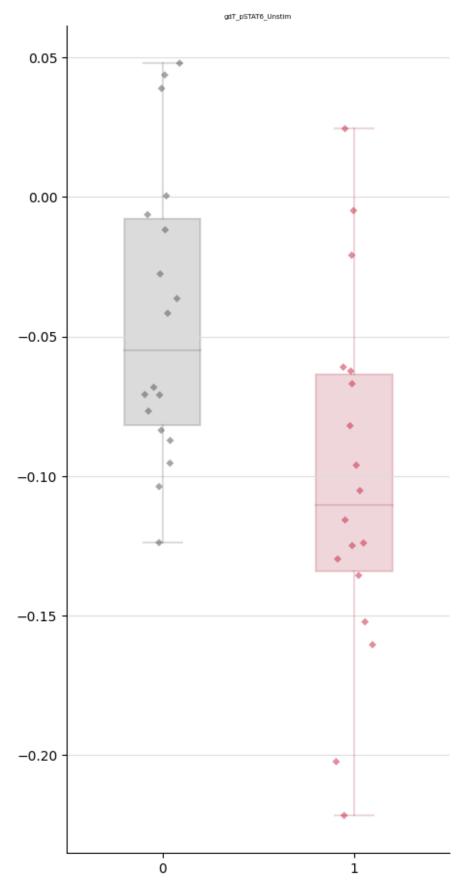
```
[]: ss.get_feature_names_out()
[]: array(['CD8Tem_pSTAT6_Unstim', 'intMC_Frequency_Unstim',
            'Tregnaive_MAPKAPK2_Unstim', 'NK-Tcells_pSTAT6_Unstim',
            'gdT_pSTAT6_Unstim', 'CD8Tcm_Frequency_Unstim',
            'Th1naive_STAT3_Unstim', 'Baso +++_STAT5_Unstim'], dtype=object)
[]: save_stabl_results(ss,"./ResultsFinal/V4a/",dataV4a,y)
    c:\Users\Max\AppData\Local\Programs\Python\Python311\Lib\site-
    packages\stabl\visualization.py:260: FutureWarning: Passing `palette` without
    assigning `hue` is deprecated.
      sns.stripplot(
    c:\Users\Max\AppData\Local\Programs\Python\Python311\Lib\site-
    packages\stabl\visualization.py:260: FutureWarning: Passing `palette` without
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    packages\stabl\visualization.py:260: FutureWarning: Passing `palette` without
    assigning `hue` is deprecated.
      sns.stripplot(
    Here are the boxplots for these features.
[]: boxplot_features(Xstd.columns[np.where(model.coef_[0] != 0)], dataV4a,y)
    c:\Users\Max\AppData\Local\Programs\Python\Python311\Lib\site-
    packages\stabl\visualization.py:260: FutureWarning: Passing `palette` without
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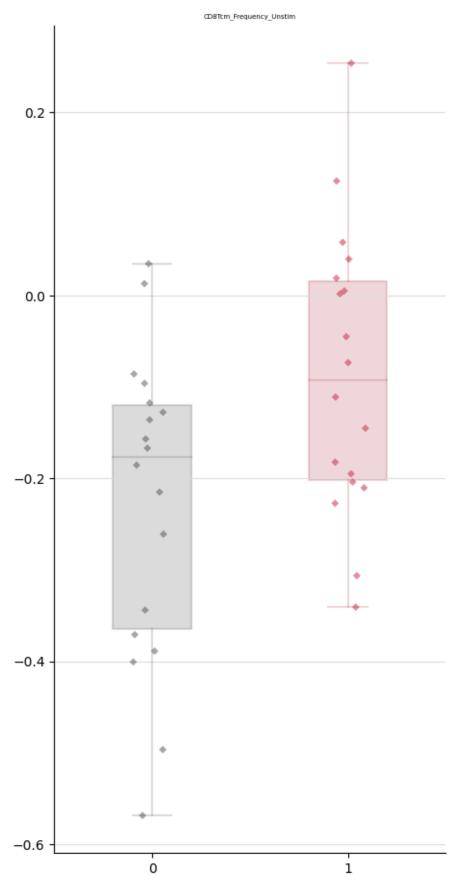
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packages\stabl\visualization.py:260: FutureWarning: Passing `palette` without
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 sns.stripplot(
```

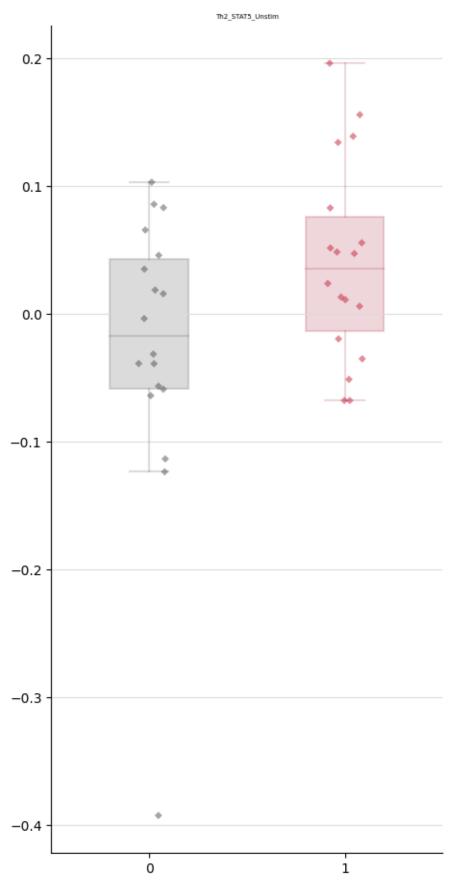


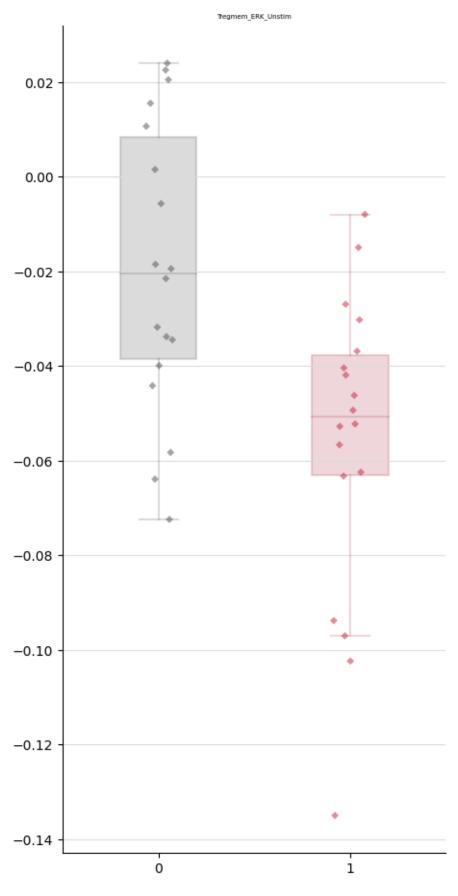


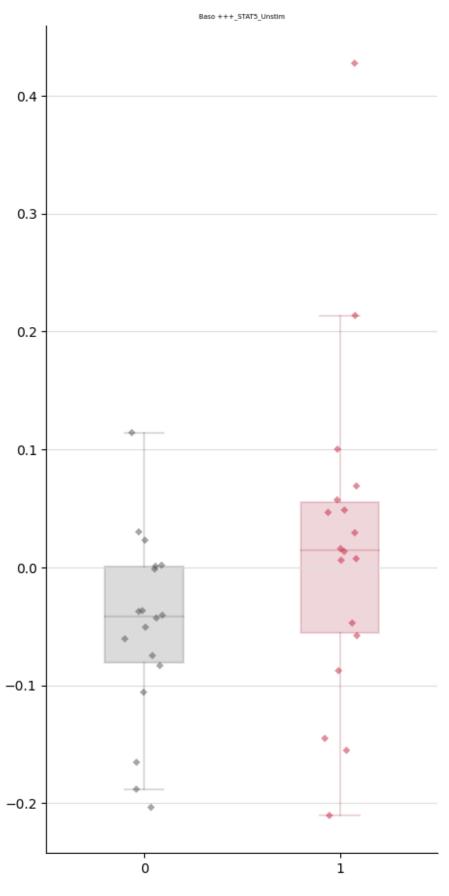


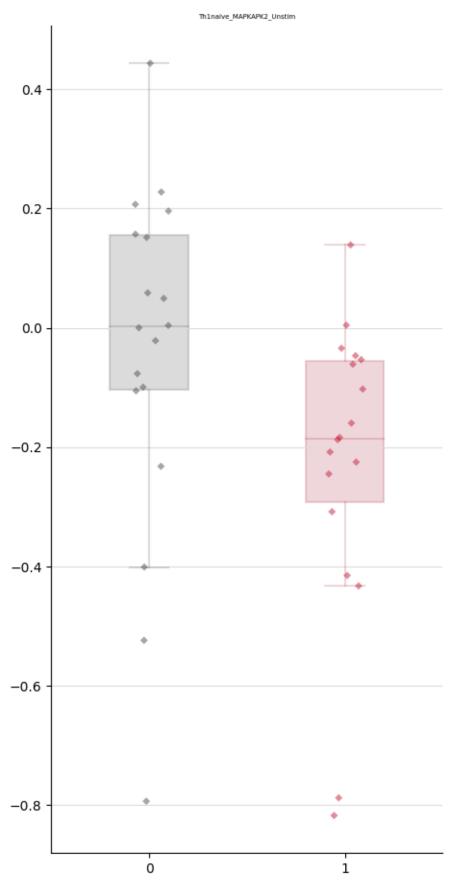












[]: