machine learning(732A99) lab1

Anubhav Dikshit(anudi287)
26 November 2018

Assignment 1

Loading The Libraries

Loading Input files

```
spam_data <- read.xlsx("spambase.xlsx", sheetName = "spambase_data")
spam_data$Spam <- as.factor(spam_data$Spam)

tecator_data <- read.xlsx("tecator.xlsx", sheetName = "data")</pre>
```

1.1 Import the data into R and divide it into training and test sets (50%/50%) by using the following code

```
set.seed(12345)

n = NROW(spam_data)
id = sample(1:n, floor(n*0.5))
train = spam_data[id,]
test = spam_data[-id,]
```

1.2 Use logistic regression (functions glm(), predict()) to classify the training and test data by the classification principles

```
min.model = glm(Spam ~ 1, family=binomial, data=train)
biggest <- formula(glm(Spam ~., family=binomial, data=train))
full.model <- glm(Spam ~., family=binomial, data=train)
step.model <- step(min.model, direction='forward', scope=biggest)
summary(step.model)</pre>
```

Manual Feature Selection

```
best_model <- glm(formula = Spam ~ Word35 + Word46 + Word42 + Word44 + Word33 +
    Word45 + Word39 + Word48 + Word30 + Word43 + Word37 +
    Word36 + Word31, family = binomial, data = train)

#export_summs(step.model, best_model,
#model.names = c("Model using Step", "Model Manually Tunned"))</pre>
```

Prediction for probability greater than 50% and 90%

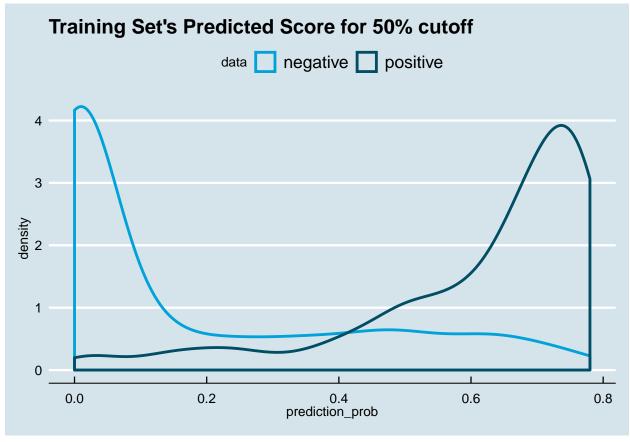
```
# prediction
train$prediction_prob <- predict(best_model, newdata = train, type = "response")
test$prediction_prob <- predict(best_model, newdata = test , type = "response")

train$prediction_class_50 <- ifelse(train$prediction_prob > 0.50, 1, 0)
test$prediction_class_50 <- ifelse(test$prediction_prob > 0.50, 1, 0)

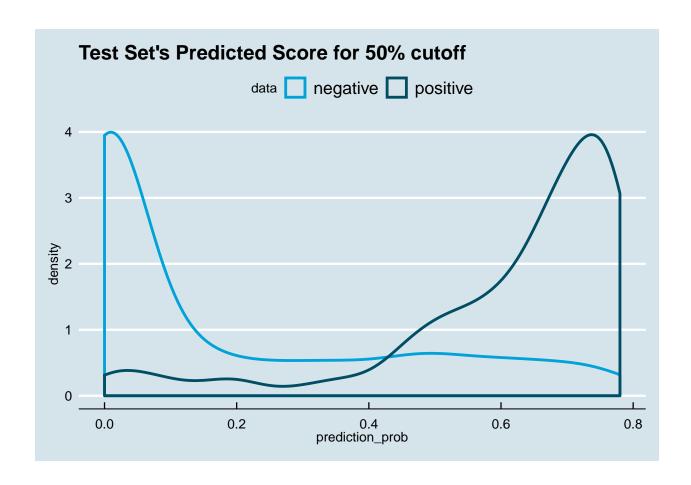
train$prediction_class_90 <- ifelse(train$prediction_prob > 0.90, 1, 0)
test$prediction_class_90 <- ifelse(test$prediction_prob > 0.90, 1, 0)
```

Assessing the Model

```
# plots
ggplot(train, aes(prediction_prob, color = Spam)) +
geom_density(size = 1) + ggtitle("Training Set's Predicted Score for 50% cutoff") +
scale_color_economist(name = "data", labels = c("negative", "positive")) +
theme_economist()
```



```
ggplot(test, aes(prediction_prob, color = Spam)) +
geom_density(size = 1) + ggtitle("Test Set's Predicted Score for 50% cutoff") +
scale_color_economist(name = "data", labels = c("negative", "positive")) +
theme_economist()
```



1.2 Assessing the Fit on train dataset for 50%

```
#confusion table
conf_train <- table(train$Spam, train$prediction_class_50)</pre>
names(dimnames(conf_train)) <- c("Actual Train", "Predicted Train")</pre>
confusionMatrix(conf_train)
## Confusion Matrix and Statistics
##
##
               Predicted Train
##
  Actual Train
                 0
              0 799 146
##
              1 88 337
##
##
                  Accuracy : 0.8292
##
                    95% CI: (0.8082, 0.8488)
##
##
       No Information Rate: 0.6474
##
       P-Value [Acc > NIR] : < 0.0000000000000022
##
                     Kappa: 0.6153
##
##
   Mcnemar's Test P-Value: 0.0001944
##
##
               Sensitivity: 0.9008
##
               Specificity: 0.6977
##
            Pos Pred Value: 0.8455
```

```
##
            Neg Pred Value: 0.7929
##
                Prevalence: 0.6474
            Detection Rate: 0.5832
##
##
      Detection Prevalence: 0.6898
##
         Balanced Accuracy: 0.7993
##
##
          'Positive' Class: 0
##
conf_test <- table(test$Spam, test$prediction_class_50)</pre>
names(dimnames(conf_test)) <- c("Actual Test", "Predicted Test")</pre>
confusionMatrix(conf_test)
## Confusion Matrix and Statistics
##
##
              Predicted Test
## Actual Test
                 0
                    1
##
             0 785 152
##
             1 80 353
##
##
                  Accuracy : 0.8307
                    95% CI: (0.8097, 0.8502)
##
##
       No Information Rate: 0.6314
##
       P-Value [Acc > NIR] : < 0.0000000000000022
##
##
                     Kappa: 0.6251
    Mcnemar's Test P-Value : 0.000003141
##
##
##
               Sensitivity: 0.9075
##
               Specificity: 0.6990
##
            Pos Pred Value: 0.8378
##
            Neg Pred Value: 0.8152
##
                Prevalence: 0.6314
##
            Detection Rate: 0.5730
      Detection Prevalence: 0.6839
##
##
         Balanced Accuracy: 0.8033
##
          'Positive' Class : 0
##
##
```

Analysis: Distribution of the prediction score grouped by known outcome given that our model's final objective is to classify new instances into one of two categories (spam vs. non-spam). We will want the model to give high scores to positive instances (1: spam) and low scores (0: not spam) otherwise. Ideally you want the distribution of scores to be separated, with the score of the negative instances to be on the left and the score of the positive instance to be on the right.

From the confusion matrix it is apparent that Accuracy on train and test dataset when cutoff=50% is about 83%.

1.3 Assessing the Fit on train dataset for 90%

```
#confusion table
conf_train1 <- table(train$Spam, train$prediction_class_90)
names(dimnames(conf_train1)) <- c("Actual Train", "Predicted Train")</pre>
```

conf_train1 ## Predicted Train ## Actual Train ## 0 945 ## 1 425 conf_test1 <- table(test\$Spam, test\$prediction_class_90)</pre> names(dimnames(conf_test1)) <- c("Actual Test", "Predicted Test")</pre> conf_test1 Predicted Test ## ## Actual Test 0 937 ## ## 1 433

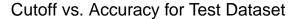
Analysis: Strange, the model only predicts one class!! We know that the prediction of a logistic regression model is a probability, thus in order to use it as a classifier, we'll have to choose a cutoff value, or threshold (cutoff). Where scores above this value will classified as positive, those below as negative. Lets us find this optimum value.

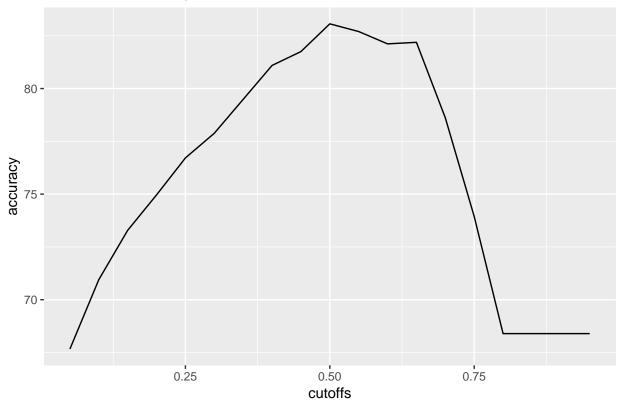
Choosing the best cutoff for test

```
cutoffs <- seq(from = 0.05, to = 0.95, by = 0.05)
accuracy <- NULL

for (i in seq_along(cutoffs)){
    prediction <- ifelse(test$prediction_prob >= cutoffs[i], 1, 0) #Predicting for cut-off
    accuracy <- c(accuracy,length(which(test$Spam == prediction))/length(prediction)*100)}
cutoff_data <- as.data.frame(cbind(cutoffs, accuracy))

ggplot(data = cutoff_data, aes(x = cutoffs, y = accuracy)) +
    geom_line() +
    ggtitle("Cutoff vs. Accuracy for Test Dataset")</pre>
```





Analysis: Our small detour suggests that the cutoff value of 50% was the best for our purpose and going higher than this leads to worse results, at 0.8 and above the accuracy drastically reduces which is what we see when we make cutoff as 0.9.

From the confusion matrix it is evident that the model becomes a trivial model (predicts all cases as one class) and thus the prediction is no better than tossing a coin. This should be the absoutely the worst case that we should avoid.

1.4 Use standard classifier kknn() with K=30 from package kknn, report the the misclassification rates for the training and test data and compare the results with step 1.2.

Confusion Matrix and Statistics
##

```
Predicted Train
## Actual Train
                 0
                    1
##
             0 869 76
##
             1 48 377
##
##
                 Accuracy: 0.9095
##
                   95% CI: (0.893, 0.9242)
##
      No Information Rate: 0.6693
##
      ##
##
                    Kappa: 0.7923
   Mcnemar's Test P-Value: 0.01532
##
##
##
              Sensitivity: 0.9477
##
              Specificity: 0.8322
##
           Pos Pred Value: 0.9196
##
           Neg Pred Value: 0.8871
               Prevalence: 0.6693
##
##
           Detection Rate: 0.6343
     Detection Prevalence: 0.6898
##
##
        Balanced Accuracy: 0.8899
##
##
          'Positive' Class : 0
conf_test2 <- table(test$Spam, test$knn_prediction_class)</pre>
names(dimnames(conf_test2)) <- c("Actual Test", "Predicted Test")</pre>
confusionMatrix(conf_test2)
## Confusion Matrix and Statistics
##
##
             Predicted Test
                0 1
## Actual Test
            0 800 137
##
##
            1 67 366
##
##
                 Accuracy : 0.8511
                   95% CI: (0.8311, 0.8695)
##
##
      No Information Rate: 0.6328
##
      P-Value [Acc > NIR] : < 0.0000000000000022
##
##
                    Kappa: 0.6699
##
   Mcnemar's Test P-Value: 0.000001359
##
##
              Sensitivity: 0.9227
##
              Specificity: 0.7276
           Pos Pred Value: 0.8538
##
##
           Neg Pred Value: 0.8453
               Prevalence: 0.6328
##
           Detection Rate: 0.5839
##
     Detection Prevalence: 0.6839
##
##
        Balanced Accuracy: 0.8252
##
##
          'Positive' Class : 0
##
```

Analysis: Using KKNN with K=30, increased our training accuracy to 90%, however using training error/accuracy a bad 83%

1.5 Repeat step 4 for K=1 and compare the results with step 4. What effect does the decrease of K lead to and why?

```
knn_model1 <- train.kknn(Spam ~ Word35 + Word46 + Word42 + Word44 + Word33 +
    Word45 + Word39 + Word48 + Word30 + Word43 + Word37 +
    Word36 + Word31, data = train, kmax = 1)
train$knn_prediction_class <- predict(knn_model1, train)</pre>
test$knn_prediction_class <- predict(knn_model1, test)</pre>
conf_train2 <- table(train$Spam, train$knn_prediction_class)</pre>
names(dimnames(conf_train2)) <- c("Actual Train", "Predicted Train")</pre>
confusionMatrix(conf_train2)
## Confusion Matrix and Statistics
##
               Predicted Train
##
## Actual Train 0 1
##
              0 912 33
              1 18 407
##
##
##
                  Accuracy: 0.9628
##
                    95% CI: (0.9513, 0.9722)
##
       No Information Rate: 0.6788
##
       P-Value [Acc > NIR] : < 0.0000000000000002
##
##
                     Kappa: 0.9139
    Mcnemar's Test P-Value: 0.04995
##
##
##
               Sensitivity: 0.9806
               Specificity: 0.9250
##
            Pos Pred Value: 0.9651
##
            Neg Pred Value: 0.9576
##
##
                Prevalence: 0.6788
            Detection Rate: 0.6657
##
##
      Detection Prevalence: 0.6898
##
         Balanced Accuracy: 0.9528
##
##
          'Positive' Class : 0
##
conf_test2 <- table(test$Spam, test$knn_prediction_class)</pre>
names(dimnames(conf_test2)) <- c("Actual Test", "Predicted Test")</pre>
confusionMatrix(conf_test2)
## Confusion Matrix and Statistics
##
##
              Predicted Test
## Actual Test
                 0 1
             0 782 155
##
```

```
##
             1 77 356
##
##
                  Accuracy : 0.8307
##
                    95% CI: (0.8097, 0.8502)
##
       No Information Rate: 0.627
       P-Value [Acc > NIR] : < 0.0000000000000022
##
##
##
                     Kappa: 0.6264
##
   Mcnemar's Test P-Value: 0.0000004297
##
##
               Sensitivity: 0.9104
##
               Specificity: 0.6967
            Pos Pred Value: 0.8346
##
            Neg Pred Value: 0.8222
##
##
                Prevalence: 0.6270
##
            Detection Rate: 0.5708
##
     Detection Prevalence: 0.6839
##
         Balanced Accuracy: 0.8035
##
          'Positive' Class : 0
##
##
Analysis:
```

Assignment 2 Feature selection by cross-validation in a linear model

2.1 Implement an R function that performs feature selection (best subset selection) in linear regression by using k-fold cross-validation without using any specialized function like lm() (use only basic R functions)

```
subset_function <- function(X,Y,N){

X = swiss[,1:5]
Y = swiss[,6:6]
N = 5

df <- cbind(X,Y)

temp <- NULL
for(i in 1:NCOL(X)){
combs <- as.data.frame(gtools::combinations(NCOL(X), r=i, v=colnames(X), repeats.allowed=FALSE))
combs <- tidyr::unite(combs, "formula", sep = "+")
temp <- rbind(combs, temp)
}

set.seed(12345)
df2 <- df[sample(nrow(df)),]
df2$k_fold <- sample(N, size = nrow(df), replace = TRUE)

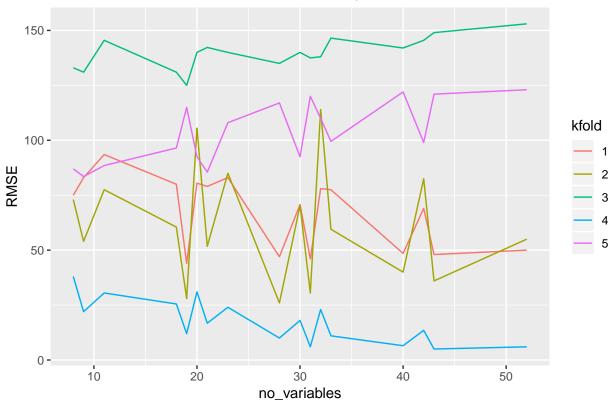
result <- NULL</pre>
```

```
for (j in 1:NROW(temp))
  for(i in 1:N){
train = df2[df2$k_fold != i,]
test = df2[df2$k_fold == i,]
model forumla = paste("Y ~ ", temp[j,],sep = "")
model <- lm(formula = model_forumla, data = train)</pre>
predicted <- predict(model, newdata = test)</pre>
RMSE <- sqrt(mean((predicted - test$Y)^2))</pre>
data <- cbind(i,temp[j,], RMSE)</pre>
result <- rbind(data, result)
}
}
result <- as.data.frame(result)</pre>
colnames(result) <- c("kfold", "variables", "rmse")</pre>
result$rmse <- as.numeric(result$rmse)</pre>
result$no variables <- nchar(as.character(result$variables))</pre>
- nchar(gsub('\\+', "", result$variables)) + 1
variable_performance <- result %>%
  group_by(kfold, no_variables) %>%
  summarise(RMSE = mean(rmse, na.rm = TRUE))
myplot <- ggplot(data = variable_performance, aes(x = no_variables, y = RMSE, color=kfold)) +
geom_line() + ggtitle("Plot of RMSE vs. Number of variables by folds")
myplot2 <- ggplot(data = result, aes(x = variables, y = rmse, color=kfold)) +
geom_bar(stat="identity") + ggtitle("Plot of RMSE vs. Features by folds") + coord_flip()
return(list(myplot, myplot2))
```

2.2 Test your function on data set swiss available in the standard R repository:

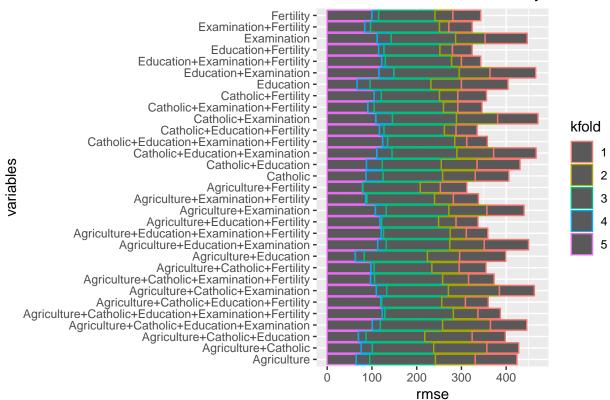
```
subset_function(X = swiss[,1:5], Y = swiss[,6], N = 5)
## [[1]]
```





[[2]]

Plot of RMSE vs. Features by folds



Analysis:

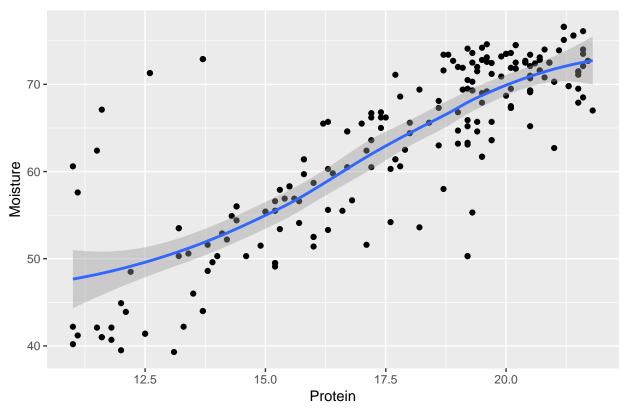
Assignment 3 Linear regression and regularization

3.1 Import data to R and create a plot of Moisture versus Protein. Do you think that these data are described well by linear model.

```
ggplot(data = tecator_data, aes(x = Protein, y = Moisture)) +
  geom_point() +
  geom_smooth() +
  ggtitle("Plot of Moisture vs. Protein")
```

`geom_smooth()` using method = 'loess' and formula 'y ~ x'

Plot of Moisture vs. Protein



Analysis: The data seems fairly linear in nature however there are many outliers. As we can see that data is fairly distributed around the line drawn (above and below) thus there is little bias.

3.2 Multiple Models of varying degree.

```
#Creating Protein function (increasing degree)

final_data <- tecator_data

final_data$Protein_2_power <- (final_data$Protein)^2
final_data$Protein_3_power <- (final_data$Protein)^3
final_data$Protein_4_power <- (final_data$Protein)^4
final_data$Protein_5_power <- (final_data$Protein)^5
final_data$Protein_6_power <- (final_data$Protein)^6
```

3.3 Validation of the Model

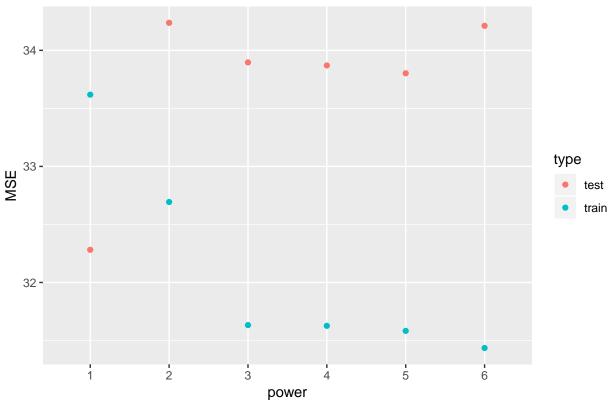
Analysis:

```
set.seed(12345)

n = NROW(final_data)
id = sample(1:n, floor(n*0.5))
train = final_data[id,]
```

```
test = final_data[-id,]
# model building
M_1 <- lm(data = train, Moisture~Protein)</pre>
M_2 <- lm(data = train, Moisture~Protein+Protein_2_power)</pre>
M_3 <- lm(data = train, Moisture~Protein+Protein_2_power+Protein_3_power)
M_4 <- lm(data = train, Moisture~Protein+Protein_2_power+Protein_3_power+
            Protein_4_power)
M_5 <- lm(data = train, Moisture~Protein+Protein_2_power+Protein_3_power+
            Protein_4_power+Protein_5_power)
M_6 <- lm(data = train, Moisture~Protein+Protein_2_power+Protein_3_power+
            Protein_4_power+Protein_5_power+Protein_6_power)
train$type <- "train"</pre>
test$type <- "test"</pre>
final_data <- rbind(test, train)</pre>
# predicting new values
M_1_predicted <- predict(M_1, newdata = final_data)</pre>
M_2_predicted <- predict(M_2, newdata = final_data)</pre>
M_3_predicted <- predict(M_3, newdata = final_data)</pre>
M_4_predicted <- predict(M_4, newdata = final_data)</pre>
M_5_predicted <- predict(M_5, newdata = final_data)</pre>
M_6_predicted <- predict(M_6, newdata = final_data)</pre>
# calculating the MSE
final_data$M_1_error <- (final_data$Moisture - M_1_predicted)^2</pre>
final_data$M_2_error <- (final_data$Moisture - M_2_predicted)^2</pre>
final_data$M_3_error <- (final_data$Moisture - M_3_predicted)^2</pre>
final_data$M_4_error <- (final_data$Moisture - M_4_predicted)^2</pre>
final_data$M_5_error <- (final_data$Moisture - M_5_predicted)^2</pre>
final_data$M_6_error <- (final_data$Moisture - M_6_predicted)^2</pre>
# Chainning like Chainsaw
final_error_data <- final_data %>% select(type, M_1_error, M_2_error, M_3_error,
                                            M_4_error, M_5_error, M_6_error) %>%
  gather(variable, value, -type) %>%
  separate(variable, c("model", "power", "error"), "_") %>%
  group_by(type, power) %>%
  summarise(MSE = mean(value, na.rm=TRUE))
ggplot(final_error_data, aes(x = power, y = MSE, color=type)) + geom_point() +
  ggtitle("Mean squared error vs. model complexitiy by dataset type")
```





Analysis: As evident from the plot above, we see that as we increase the model complexitiy (higher powers of the 'protein'), the training error reduces however the model becomes too biased towards the training set (overfits) and misses the test datasets prediction by larger margins in higher powers.

The best model is M1, that is Moisture~Protein as evident from the least test error (MSE).

The above is a classical case of bias-varience trade-off, which is as follows, as one makes the model fit the trainning dataset better the model becomes more biased and its ability to handle variation to new dataset decreases(varience), thus one should also maintain a good trade off between these two.

3.4 Perform variable selection of a linear model in which Fat is response and Channel1:Channel100 are predicted by using stepAIC.

```
min.model1 = lm(Fat ~ 1, data=tecator_data[,-1])
biggest1 <- formula(lm(Fat ~., data=tecator_data[,-1]))
full.model1 <- lm(Fat ~., data=tecator_data[,-1])
step.model1 <- stepAIC(min.model1, direction ='forward', scope=biggest1)

summary(step.model1)

##
## Call:
## lm(formula = Fat ~ Moisture + Protein + Channel100 + Channel41 +
## Channel7 + Channel48 + Channel42 + Channel50 + Channel45 +
## Channel66 + Channel56 + Channel90 + Channel60 + Channel70 +
## Channel67 + Channel59 + Channel65 + Channel58 + Channel44 +</pre>
```

```
##
       Channel18 + Channel78 + Channel84 + Channel62 + Channel53 +
##
       Channel75 + Channel57 + Channel63 + Channel24 + Channel37,
##
       data = tecator_data[, -1])
##
##
  Residuals:
##
        Min
                  1Q
                       Median
                                     3Q
                                             Max
   -1.27136 -0.28488 -0.00599 0.33002
##
## Coefficients:
##
                  Estimate
                             Std. Error t value
                                                             Pr(>|t|)
## (Intercept)
                  93.46223
                                1.58787
                                         58.860 < 0.000000000000000 ***
                                0.01902 -54.253 < 0.000000000000000 ***
## Moisture
                  -1.03169
## Protein
                  -0.64377
                                0.05899 -10.914 < 0.0000000000000000 ***
                                          1.382
## Channel100
                  66.56349
                               48.17557
                                                             0.168735
## Channel41
                                         -3.952
               -3268.10600
                              826.91869
                                                             0.000110 ***
## Channel7
                 -64.02598
                               20.79831
                                         -3.078
                                                             0.002398 **
                                         -7.948
## Channel48
               -2022.45968
                              254.45994
                                                   0.00000000000181 ***
## Channel42
                4934.22494
                             1124.96237
                                          4.386
                                                    0.000019340406280 ***
## Channel50
                              236.09108
                                          5.250
                1239.51753
                                                   0.000000414456027 ***
## Channel45
                4796.21682
                              783.38496
                                          6.122
                                                    0.00000005394177 ***
## Channel66
                2435.78706
                             1169.84707
                                          2.082
                                                             0.038705 *
## Channel56
                                          4.394
                2372.99590
                              540.06095
                                                    0.000018721173105 ***
## Channel90
                -258.26893
                              247.22053
                                         -1.045
                                                             0.297529
## Channel60
                -264.27434
                              708.11461
                                         -0.373
                                                             0.709421
## Channel70
                  14.24897
                              327.11649
                                          0.044
                                                             0.965303
## Channel67
               -2015.91599
                              543.73686
                                         -3.708
                                                             0.000276 ***
## Channel59
                                          0.638
                 635.71013
                              996.30528
                                                             0.524219
## Channel65
                -941.60761
                             1009.23045
                                         -0.933
                                                             0.352038
## Channel58
                1054.24379
                              927.95085
                                          1.136
                                                             0.257385
                             1079.18915
## Channel44
               -5733.84252
                                         -5.313
                                                    0.000000307504880 ***
## Channel18
                 299.80050
                               88.43461
                                          3.390
                                                             0.000854 ***
## Channel78
                2371.11031
                              361.25352
                                          6.564
                                                   0.00000000513410 ***
## Channel84
                -428.99237
                              338.34806
                                         -1.268
                                                             0.206426
## Channel62
                3062.97254
                              769.58521
                                          3.980
                                                    0.000098872806408 ***
## Channel53
                -804.39127
                              203.44010
                                         -3.954
                                                             0.000109 ***
                                         -3.633
## Channel75
               -1461.42310
                              402.26061
                                                             0.000363 ***
## Channel57
               -3266.78970
                              876.70727
                                         -3.726
                                                             0.000258 ***
## Channel63
               -2844.66233
                              906.40307
                                         -3.138
                                                             0.001977 **
## Channel24
                -308.71263
                               97.87177
                                         -3.154
                                                             0.001878 **
## Channel37
                 401.64118
                                          2.647
                                                             0.008830 **
                              151.75576
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.5005 on 185 degrees of freedom
## Multiple R-squared: 0.9987, Adjusted R-squared: 0.9985
## F-statistic: 4775 on 29 and 185 DF, p-value: < 0.000000000000000022
```

Apendix

```
knitr::opts_chunk$set(echo = TRUE)

if (!require("pacman")) install.packages("pacman")
```

```
pacman::p_load(xlsx, glmnet, MASS, jtools, huxtable, ggplot2,
               ggthemes, gridExtra, ROCR, broom, caret, e1071,
               kknn, tidyr, dplyr, reshape2)
options("jtools-digits" = 2, scipen = 999)
spam_data <- read.xlsx("spambase.xlsx", sheetName = "spambase_data")</pre>
spam data$Spam <- as.factor(spam data$Spam)</pre>
tecator_data <- read.xlsx("tecator.xlsx", sheetName = "data")</pre>
set.seed(12345)
n = NROW(spam_data)
id = sample(1:n, floor(n*0.5))
train = spam_data[id,]
test = spam_data[-id,]
min.model = glm(Spam ~ 1, family=binomial, data=train)
biggest <- formula(glm(Spam ~., family=binomial, data=train))</pre>
full.model <- glm(Spam ~., family=binomial, data=train)</pre>
step.model <- step(min.model, direction='forward', scope=biggest)</pre>
summary(step.model)
best_model <- glm(formula = Spam ~ Word35 + Word46 + Word42 + Word44 + Word33 +
    Word45 + Word39 + Word48 + Word30 + Word43 + Word37 +
    Word36 + Word31, family = binomial, data = train)
#export_summs(step.model, best_model,
#model.names = c("Model using Step", "Model Manually Tunned"))
# prediction
train$prediction_prob <- predict(best_model, newdata = train, type = "response")</pre>
test$prediction_prob <- predict(best_model, newdata = test , type = "response")</pre>
train prediction_class_50 <- ifelse(train prediction_prob > 0.50, 1, 0)
test$prediction_class_50 <- ifelse(test$prediction_prob > 0.50, 1, 0)
train*prediction_class_90 <- ifelse(train*prediction_prob > 0.90, 1, 0)
test$prediction_class_90 <- ifelse(test$prediction_prob > 0.90, 1, 0)
# plots
ggplot(train, aes(prediction_prob, color = Spam)) +
geom_density(size = 1) + ggtitle("Training Set's Predicted Score for 50% cutoff") +
  scale_color_economist(name = "data", labels = c("negative", "positive")) +
  theme economist()
ggplot(test, aes(prediction_prob, color = Spam)) +
geom_density(size = 1) + ggtitle("Test Set's Predicted Score for 50% cutoff") +
  scale_color_economist(name = "data", labels = c("negative", "positive")) +
 theme_economist()
#confusion table
conf_train <- table(train$Spam, train$prediction_class_50)</pre>
```

```
names(dimnames(conf_train)) <- c("Actual Train", "Predicted Train")</pre>
confusionMatrix(conf train)
conf_test <- table(test$Spam, test$prediction_class_50)</pre>
names(dimnames(conf_test)) <- c("Actual Test", "Predicted Test")</pre>
confusionMatrix(conf test)
#confusion table
conf_train1 <- table(train$Spam, train$prediction_class_90)</pre>
names(dimnames(conf_train1)) <- c("Actual Train", "Predicted Train")</pre>
conf train1
conf_test1 <- table(test$Spam, test$prediction_class_90)</pre>
names(dimnames(conf_test1)) <- c("Actual Test", "Predicted Test")</pre>
conf_test1
cutoffs \leftarrow seq(from = 0.05, to = 0.95, by = 0.05)
accuracy <- NULL
for (i in seq_along(cutoffs)){
    prediction <- ifelse(test$prediction_prob >= cutoffs[i], 1, 0) #Predicting for cut-off
    accuracy <- c(accuracy,length(which(test$Spam == prediction))/length(prediction)*100)}</pre>
cutoff_data <- as.data.frame(cbind(cutoffs, accuracy))</pre>
ggplot(data = cutoff_data, aes(x = cutoffs, y = accuracy)) +
  geom line() +
  ggtitle("Cutoff vs. Accuracy for Test Dataset")
knn_model30 <- train.kknn(Spam ~ Word35 + Word46 + Word42 + Word44 + Word33 +
    Word45 + Word39 + Word48 + Word30 + Word43 + Word37 +
    Word36 + Word31, data = train, kmax = 30)
train$knn_prediction_class <- predict(knn_model30, train)</pre>
test$knn_prediction_class <- predict(knn_model30, test)</pre>
conf_train2 <- table(train$Spam, train$knn_prediction_class)</pre>
names(dimnames(conf_train2)) <- c("Actual Train", "Predicted Train")</pre>
confusionMatrix(conf_train2)
conf_test2 <- table(test$Spam, test$knn_prediction_class)</pre>
names(dimnames(conf_test2)) <- c("Actual Test", "Predicted Test")</pre>
confusionMatrix(conf_test2)
knn_model1 <- train.kknn(Spam ~ Word35 + Word46 + Word42 + Word44 + Word33 +
    Word45 + Word39 + Word48 + Word30 + Word43 + Word37 +
    Word36 + Word31, data = train, kmax = 1)
train$knn_prediction_class <- predict(knn_model1, train)</pre>
test$knn_prediction_class <- predict(knn_model1, test)</pre>
conf_train2 <- table(train$Spam, train$knn_prediction_class)</pre>
```

```
names(dimnames(conf_train2)) <- c("Actual Train", "Predicted Train")</pre>
confusionMatrix(conf_train2)
conf_test2 <- table(test$Spam, test$knn_prediction_class)</pre>
names(dimnames(conf_test2)) <- c("Actual Test", "Predicted Test")</pre>
confusionMatrix(conf_test2)
subset_function <- function(X,Y,N){</pre>
X = swiss[,1:5]
Y = swiss[,6:6]
N = 5
df <- cbind(X,Y)
temp <- NULL
for(i in 1:NCOL(X)){
combs <- as.data.frame(gtools::combinations(NCOL(X), r=i, v=colnames(X), repeats.allowed=FALSE))</pre>
combs <- tidyr::unite(combs, "formula", sep = "+")</pre>
temp <- rbind(combs, temp)</pre>
}
set.seed(12345)
df2 <- df[sample(nrow(df)),]</pre>
df2$k_fold <- sample(N, size = nrow(df), replace = TRUE)</pre>
result <- NULL
for (j in 1:NROW(temp))
  for(i in 1:N){
train = df2[df2$k_fold != i,]
test = df2[df2$k_fold == i,]
model_forumla = paste("Y ~ ", temp[j,],sep = "")
model <- lm(formula = model_forumla, data = train)</pre>
predicted <- predict(model, newdata = test)</pre>
RMSE <- sqrt(mean((predicted - test$Y)^2))</pre>
data <- cbind(i,temp[j,], RMSE)</pre>
result <- rbind(data, result)</pre>
}
}
result <- as.data.frame(result)</pre>
colnames(result) <- c("kfold", "variables", "rmse")</pre>
result$rmse <- as.numeric(result$rmse)</pre>
```

```
result$no_variables <- nchar(as.character(result$variables))</pre>
- nchar(gsub('\\+', "", result$variables)) + 1
variable_performance <- result %>%
  group_by(kfold, no_variables) %>%
  summarise(RMSE = mean(rmse, na.rm = TRUE))
myplot <- ggplot(data = variable_performance, aes(x = no_variables, y = RMSE, color=kfold)) +
geom_line() + ggtitle("Plot of RMSE vs. Number of variables by folds")
myplot2 <- ggplot(data = result, aes(x = variables, y = rmse, color=kfold)) +</pre>
geom_bar(stat="identity") + ggtitle("Plot of RMSE vs. Features by folds") + coord_flip()
return(list(myplot, myplot2))
subset_function(X = swiss[,1:5], Y = swiss[,6], N = 5)
ggplot(data = tecator_data, aes(x = Protein, y = Moisture)) +
  geom_point() +
  geom_smooth() +
  ggtitle("Plot of Moisture vs. Protein")
#Creating Protein function (increasing degree)
final_data <- tecator_data
final_data$Protein_2_power <- (final_data$Protein)^2</pre>
final_data$Protein_3_power <- (final_data$Protein)^3</pre>
final_data$Protein_4_power <- (final_data$Protein)^4</pre>
final_data$Protein_5_power <- (final_data$Protein)^5</pre>
final_data$Protein_6_power <- (final_data$Protein)^6</pre>
set.seed(12345)
n = NROW(final_data)
id = sample(1:n, floor(n*0.5))
train = final_data[id,]
test = final_data[-id,]
# model building
M_1 <- lm(data = train, Moisture~Protein)</pre>
M_2 <- lm(data = train, Moisture~Protein+Protein_2_power)</pre>
M_3 <- lm(data = train, Moisture~Protein+Protein_2_power+Protein_3_power)
M_4 <- lm(data = train, Moisture~Protein+Protein_2_power+Protein_3_power+
            Protein_4_power)
M_5 <- lm(data = train, Moisture~Protein+Protein_2_power+Protein_3_power+
            Protein_4_power+Protein_5_power)
M_6 <- lm(data = train, Moisture~Protein+Protein_2_power+Protein_3_power+
            Protein_4_power+Protein_5_power+Protein_6_power)
train$type <- "train"</pre>
test$type <- "test"</pre>
final_data <- rbind(test, train)</pre>
# predicting new values
```

```
M_1_predicted <- predict(M_1, newdata = final_data)</pre>
M_2_predicted <- predict(M_2, newdata = final_data)</pre>
M_3_predicted <- predict(M_3, newdata = final_data)</pre>
M_4_predicted <- predict(M_4, newdata = final_data)</pre>
M_5_predicted <- predict(M_5, newdata = final_data)</pre>
M_6_predicted <- predict(M_6, newdata = final_data)</pre>
# calculating the MSE
final_data$M_1_error <- (final_data$Moisture - M_1_predicted)^2</pre>
final_data$M_2_error <- (final_data$Moisture - M_2_predicted)^2</pre>
final_data$M_3_error <- (final_data$Moisture - M_3_predicted)^2</pre>
final_data$M_4_error <- (final_data$Moisture - M_4_predicted)^2</pre>
final_data$M_5_error <- (final_data$Moisture - M_5_predicted)^2</pre>
final_data$M_6_error <- (final_data$Moisture - M_6_predicted)^2</pre>
# Chainning like Chainsaw
final_error_data <- final_data %>% select(type, M_1_error, M_2_error, M_3_error,
                                            M_4_error, M_5_error, M_6_error) %>%
  gather(variable, value, -type) %>%
  separate(variable, c("model", "power", "error"), "_") %>%
  group_by(type, power) %>%
  summarise(MSE = mean(value, na.rm=TRUE))
ggplot(final_error_data, aes(x = power, y = MSE, color=type)) + geom_point() +
  ggtitle("Mean squared error vs. model complexitiy by dataset type")
min.model1 = lm(Fat ~ 1, data=tecator_data[,-1])
biggest1 <- formula(lm(Fat ~., data=tecator_data[,-1]))</pre>
full.model1 <- lm(Fat ~., data=tecator_data[,-1])</pre>
step.model1 <- stepAIC(min.model1, direction ='forward', scope=biggest1)</pre>
summary(step.model1)
```