MACHINE LEARNING

With Heart Disease Dataset



ผู้จัดทำ



ชื่อ นาย ศิวกร ภาสว่าง

เลขประจำตัว 6410451423

หมู่เรียนที่ 200



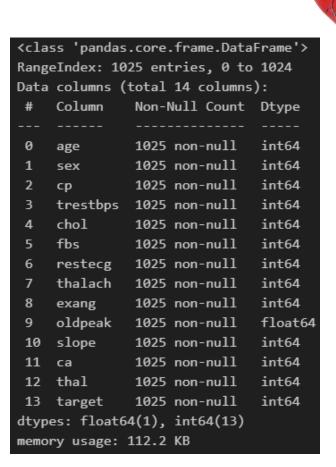
Outline

- Heart Dataset
- Preprocessing
- Support Vector Machine Algorithm
- Performance
- Model Selection



Heart Disease Dataset

- Age
- Sex
- Chest Pain Type
- Resting blood Pressure
- Serum cholesterol in mg/dl
- Fasting blood sugar > 120 mg/dl
- Resting Electrocardiographic results
- Maximum heart rate achieved
- Exercise induced angina
- Old peak = ST depression indued by exercise relative to rest
- The slop of the peak exercise ST segment
- Number of major vessel (0-3) colored by fluoroscopy
- Thalassemia: thal (o = normal; 1 = fixed defect; 2=reversable defect)
- Target





Preprocessing

Change value of target from o to -1

<pre>1 dataframe["target"] = dataframe["target"].replace(0, -1) 2 dataframe.sample(5)</pre>														
	age	sex	ср	trestbps	chol	fbs	restecg	thalach	exang	oldpeak	slope	ca	thal	target
469	67	1	0	160	286	0	0	108	1	1.5	1	3	2	-1
37	59	1	0	138	271	0	0	182	0	0.0	2	0	2	1
202	52	1	3	152	298	1	1	178	0	1.2	1	0	3	1
809	54	0	2	110	214	0	1	158	0	1.6	1	0	2	1
656	57	0	1	130	236	0	0	174	0	0.0	1	1	2	-1



Preprocessing

Split to Training data and Test data by no sklearn library

- Test_size = 0.25 (training = 75 %, test = 25 %)
- Random_state = 40 (default : np.random.randint(100))



Support Vector Machine Algorithm

<u>Setup</u>

• Features :
$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_d \\ 1 \end{bmatrix}$$

• Weight :
$$\overrightarrow{w} = \begin{bmatrix} \overrightarrow{w} \\ b \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$$

• Formula of hyperplane :

$$\vec{w}^T \vec{x} = \begin{bmatrix} \vec{w} \\ b \end{bmatrix}^T \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_d \\ 1 \end{bmatrix} = \vec{w}^T \vec{x} + b = y$$





- With Soft Margin
- Formula of update weight :

$$cost = \gamma w^{T}w + slack_{i} ; slack_{i} \begin{cases} 1 - y_{i}(w^{T}x_{i}) & if \ y_{i}(w^{T}x_{i}) < 1 \\ 0 & otherwise \end{cases}$$

$$\frac{d}{dw}cost = \gamma w + slack_i ; slack_i \begin{cases} -y_i x_i & if \ y_i (w^T x_i) < 1 \\ 0 & otherwise \end{cases}$$

$$step = -learningRate * \frac{d}{dw}cost$$
$$w_{t+1} = w_t + step$$





```
def computeWeight(self, weight, feature_train, labels_train, n_record):
           new_weight = weight
           for i in range(n_record):
               check = labels_train[i] * (np.inner(new_weight, feature_train[i]))
               if check < 1:
                   cost = self.gamma * new_weight - np.inner(labels_train[i], feature_train[i])
                   step = (-1) * self.learning_rate * cost
                   new_weight += step
               else:
                   cost = self.gamma * new_weight
                   step = (-1) * self.learning_rate * cost
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                   new weight += step
           return new_weight
```

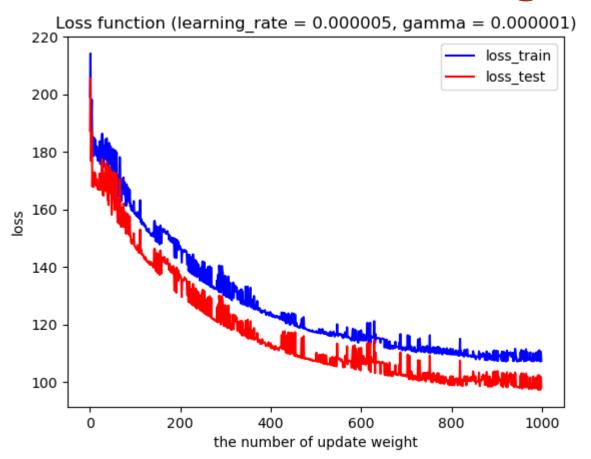


Early Stopping

```
for i in range(1000):
    self.weight = self.computeWeight(self.weight, self.features, self.labels,
    self.n_record) # compute to get weight's value

self.array_weight = np.append(self.array_weight, [self.weight], axis=0)
```







Performance	Training Dataset	Test Dataset
Accuracy	0.8362	0.8516
Sensitivity	0.8022	0.7881
Specificity	1.0	1.0

$$Accuracy = \frac{TP + TN}{TP + TN + FP + FN}$$

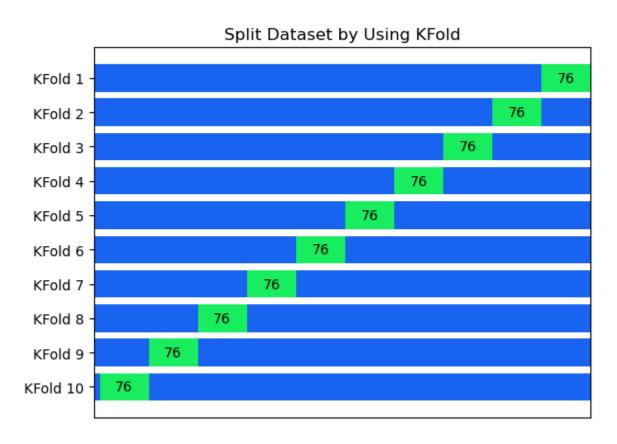
$$Sensitivity = \frac{TP}{TP + FP}$$

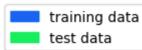
$$Specificity = \frac{TN}{TN + FP}$$

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Goal: find mean and max value score

- Accuracy
- Sensitivity
- Specificity



Result by Using K-Fold

learning rate=0.000005, gamma=0.000001

Performance	Training Dataset	Validation (Test) Dataset		
Mean of Accuracy	0.8278	0.8342		
Mean of Sensitivity	0.8056	0.8106		
Mean of Specificity	1.0	1.0		
Max of Accuracy	0.8427	0.9211		
Max of Sensitivity	0.8490	0.9302		
Max of Specificity	1.0	1.0		



Result by Using K-Fold

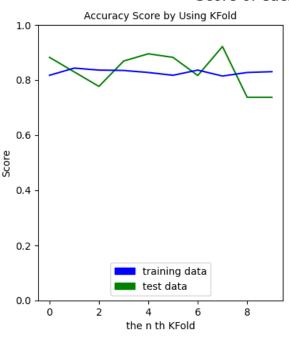
learning rate=0.000005, gamma=0.001

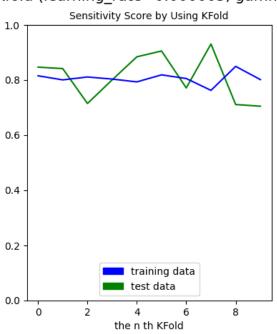
Performance	Training Dataset	Validation (Test) Dataset
Mean of Accuracy	0.7441	0.355
Mean of Sensitivity	0.7738	0.7688
Mean of Specificity	1.0	1.0
Max of Accuracy	0.7561	0.8026
Max of Sensitivity	0.8282	0.9
Max of Specificity	1.0	1.0

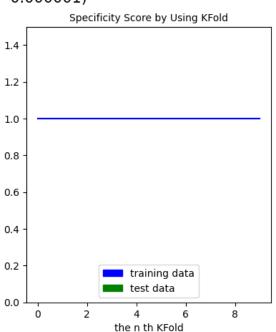








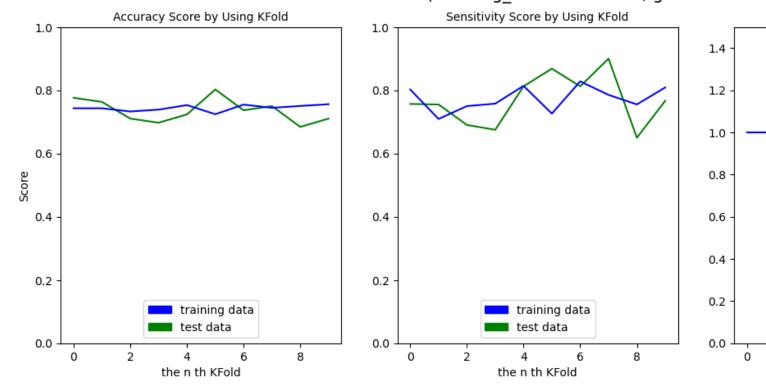


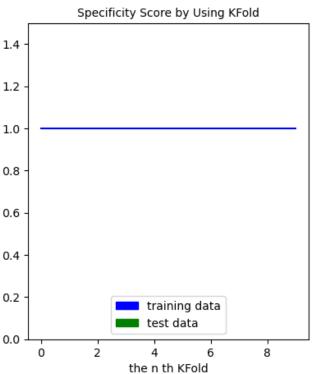












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Summary

การใช้ SVM with soft margin ที่มี learning rate = 0.000005 และ gamma = 0.000001 มีประสิทธิภาพที่ดีกว่าการใช้ SVM with soft margin ที่มี learning rate = 0.000005 และ gamma = 0.001 โดยการทดลองนี้ใช้ K-fold ในการเลือกโมเดล และวัดประสิทธิภาพโดยใช้ความถูกต้อง ความไวและความจำเพาะ

Source Code: https://github.com/OatKID/MLProject

Thank You

