MiniProject 2: Report

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Question 1

a. Exploratory analysis of data

From examining the data, we notice that there are 7 features: cancervol, weight, age, benpros, vesinv, capspen, and gleason with one response, psa. We also know that there are 97 observations in our dataset, which actually appears to be a small number to try and develop a reasonable model with. For our two qualitative measures, vesinv and gleason, we can see via summary() that there are more people without seminal vesicle invasion than with and that there is a reasonable mix of people with varying gleason scores, though 7, the middle score, does appear most frequently. If we look at the histogram of ages in the dataset, we can see that mostly people from 50 to 70+ are affected with the disease. Also, examination of the correlations between all the variables shows that age correlates with hyperplasia which is indicative of prostatic abnormality and cancer volume is proportional to the outgrowth of the cancer itself, which in turn is correlated to a higher psa level.

b. Is PSA appropriate as a response variable?

PSA is not appropriate as a response variable. Looking at the histogram of psa prior to the transformation shows us that it is skewed heavily to the left, not fitting the traits of a normal distribution at all. Upon using a natural log transformation, we see that the histogram is much more like a normal distribution's.

c. Fit a simple linear regression model to predict PSA for each feature.

I ran lm or glm for each feature in relation to the psa. I found that of the 7 features, only 4 – cancervol, vesiny, capspen, and gleason – were linearly related to the psa. The plots showing their relationship, and confirming the results of the lm(), are shown below:

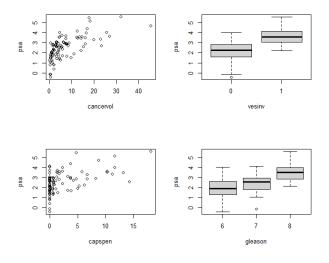


Figure 1: Linearity-plots

d. Fit a multiple regression model to predict PSA for each feature. For which predictors can we reject the null hypothesis?

The multiple regression model found a similar set of features that were linearly related to the psa. This time, it was cancervol, benpros, vesinv=1, and gleason=8, which are the features that we can reject the null

hypothesis for. Again, weight, age, and other values of gleason were found to not be statistically significant in terms of a linear relationship to psa. However, this model finds benpros to be linearly related to psa and capspen to not be so (by quite a significant margin).

e. Build a "reasonably good" multiple regression model for these data.

I decided to use all the features found to be linearly related to psa, but I excluded capspen as it did not seem statistically significant when other predictors were involved and I excluded benpros as it did not have statistical significance to the psa response until other predictors were accounted for.

f. What is the equation of the final model?

The equation my final model returned was psa = 1.60467 + 0.05875 * cancervol + 0.6259312 * vesinv1 + 0.3543990 * gleason7 + 0.7863444 * gleason8, but since vesinv and gleason are qualitative measures I have derived the following equations for all possible cases of vesinv and gleason.

```
psa = \begin{cases} 1.60467 + 0.05875 * cancervol, & \text{with} & vesinv = 0, gleason = 6 \\ 1.95907 + 0.05875 * cancervol, & \text{with} & vesinv = 0, gleason = 7 \\ 2.39102 + 0.05875 * cancervol, & \text{with} & vesinv = 0, gleason = 8 \\ 2.230602 + 0.05875 * cancervol, & \text{with} & vesinv = 1, gleason = 6 \\ 2.58500 + 0.05875 * cancervol, & \text{with} & vesinv = 1, gleason = 7 \\ 3.01695 + 0.05875 * cancervol, & \text{with} & vesinv = 1, gleason = 8 \end{cases}
```

g. Use the final model to predict the PSA level for a patient whose quantitative predictors are at the sample means of the variables and qualitative predictors (if any) are at the most frequent category.

We find via mean() that the average cancervol is approximately 6.9987, the most common vesinv value is 0, and the most common gleason score is 7. We can use predict() with our final model and this new entry as our parameters to find that the predicted psa value for such a person is 2.370213. To confirm, we can try psa = 1.95907 + 0.05875 * (6.9987) = 2.370244, which gets us approximately the correct answer.

Question 2

a. Perform an exploratory analysis of data by examining appropriate plots and comment on how helpful these predictors may be in predicting response.

Again, we have a situation with not many training and test data observations, so accuracy measurements and model reliability should be evaluated with this in mind. Upon looking at plots with GPA and GMAT plotted against Group individually, we can see that GPA tends to correlate fairly well with Group in that midrange GPA values were most commonly found in students on the borderline, whereas high and low GPA values were associated with acceptance and non-acceptance, respectively. GMAT scores, however, were less significantly correlated; students with medium range values of GMAT scores were assigned to all 3 groups in noticeable quantity. Only those with very high or low scores were clearly associated with acceptance and non-acceptance, respectively.

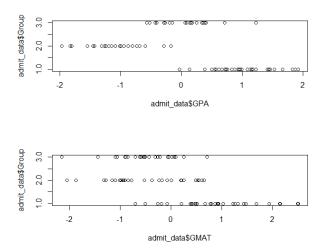


Figure 2: GPA and GMAT vs. Group

I decided to place my decision boundary graphs here for comparison.

b. Perform an LDA. Superimpose the decision boundary on an appropriate display of the training data. Does the boundary seem sensible? Compute Confusion matrix and misclassification rate for both test and training data. What do you observe?

The boundary seems sensible, with separation between all three classes clearly present. The training confusion matrix has (24,23,20) across its diagonal with only 3 instances present elsewhere. It's misclassification rate is $\sim 4.29\%$. The test confusion matrix has (4,3,5) across its main diagonal with 3 instances present elsewhere. It's misclassification rate is 20%.

c. Perform a QDA.

The boundary for this one seems sensible as well; you can see curved lines separating all three classes in the training data, but even better as the curvature in the decision boundaries brings the bounds closer to those outliers that are commonly misclassified. The training confusion matrix has (25,23,20) across its main diagonal and only 2 instances present elsewhere. It's misclassification rate is $\sim 2.86\%$. The test confusion matrix has (5,3,5) across its main diagonal and 2 instances present elsewhere. It's misclassification rate is $\sim 13.\overline{3}\%$.

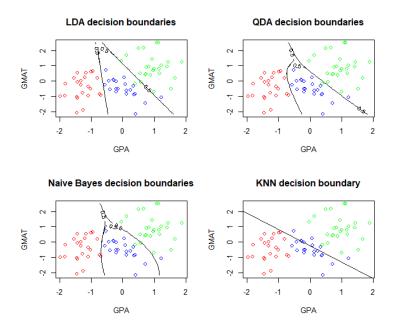


Figure 3: All decision boundaries

d. Create a naive Bayes model.

The boundary for this one seems sensible. Like the QDA, it has curvature that isolates the classes while remaining indeterminate towards the top where few class instances are present. These curves extend in a concave fashion and appear less strict and inflexible in comparison to the QDA curves. The training confusion matrix has (24,23,20) across its main diagonal and 2 instances present elsewhere. Its misclassification rate is $\sim 4.29\%$. The test confusion matrix has (4,2,5) across its main diagonal and 4 instances present elsewhere. Its misclassification rate is $\sim 26.6\%$.

e. Create a KNN classifier with optimal K found via test error rates.

For this one, the classifier we used, KNN with K=55, did not return probabilities for each individual class, so I estimated a $0.33\overline{3}\%$ value for the decision boundary (where each class had approximately equal chance of occurring), and simply found points with probabilities close to that point (within 0.05 of that value). It drew a single line and that separated the accepted and non-accepted populations quite well, actually. Unfortunately, it did not provide much information on the borderline population. The misclassification rate for training and testing sets were 10% and $13.\overline{3}\%$ respectively. The training confusion matrix had (25, 23, 15) on its main diagonal and 7 instances elsewhere. The testing confusion matrix had (4,5,4) on its main diagonal, and 2 instances elsewhere.

f. Compare results. Which one would you recommend?

QDA and Naive Bayes should more flexibility in their decisions compared to LDA. I feel as though QDA was a really solid option in this situation, but with a lot more data Naive Bayes could serve as a competitive model as well. LDA had a very reliable output and was easy to interpret, but its outliers were more noticeably away from the decision boundaries. As for KNN, with more data and more probability information (perhaps from using a separate package), one could most likely make a very reliable model as well, one where the decision boundaries wrap relatively closely around each group. In this case, however, I would recommend QDA.

Question 3

Consider a classification problem with K classes. The Bayes decision rule assigns an observation to the class for which P (Y = k|x), or equivalently, its log odds relative to class K as baseline, i.e., P (Y = k|x)/P (Y = K|x), is maximum.

Note, that we assume that $X \sim \mathcal{N}_K(\mu, \sigma^2)$ with each class having a specified mean, u_k , specified proportion, π_k , and shared covariance matrix, Σ .

a1. Assuming that the model parameters are known, verify that the log odds can be expressed as follows for LDA.

$$\log\left(\frac{P(Y=k\mid X=x)}{P(Y=K\mid X=x)}\right) = \tag{1}$$

$$\log\left(\frac{\pi_k f_k(x)}{\pi_K f_K(x)}\right) = \tag{2}$$

$$\log \left(\frac{\pi_k \exp(-\frac{1}{2}(x - \mu_k)^T \Sigma^{-1}(x - \mu_k))}{\pi_K \exp(-\frac{1}{2}(x - \mu_K)^T \Sigma^{-1}(x - \mu_K))} \right) =$$
 (3)

$$\log\left(\frac{\pi_k}{\pi_K}\right) + \log\left(\frac{\exp(-\frac{1}{2}(x - \mu_k)^T \Sigma^{-1}(x - \mu_k))}{\exp(-\frac{1}{2}(x - \mu_K)^T \Sigma^{-1}(x - \mu_K))}\right) =$$
(4)

$$\log\left(\frac{\pi_k}{\pi_K}\right) + \log\left(\exp\left(-\frac{1}{2}(x-\mu_k)^T\Sigma^{-1}(x-\mu_k)\right)\right) - \log\left(\exp\left(-\frac{1}{2}(x-\mu_K)^T\Sigma^{-1}(x-\mu_K)\right)\right) = (5)$$

$$\log\left(\frac{\pi_k}{\pi_K}\right) + \left[-\frac{1}{2}(x - \mu_k)^T \Sigma^{-1}(x - \mu_k)\right] - \left[-\frac{1}{2}(x - \mu_K)^T \Sigma^{-1}(x - \mu_K)\right] =$$
 (6)

$$\log\left(\frac{\pi_k}{\pi_K}\right) - \left[\frac{1}{2}(x - \mu_k)^T \Sigma^{-1}(x - \mu_k)\right] + \left[\frac{1}{2}(x - \mu_K)^T \Sigma^{-1}(x - \mu_K)\right] =$$
(7)

$$\log\left(\frac{\pi_k}{\pi_K}\right) - \frac{1}{2}(\mu_k + \mu_K)^T \Sigma^{-1}(\mu_k - \mu_K) + x^T \Sigma^{-1}(\mu_k - \mu_K) =$$
(8)

$$a_k + \sum_{j=1}^p b_{kj} x_j \tag{9}$$

a2. Assuming that the model parameters are known, verify that the log odds can be expressed as follows for Naive Bayes.

$$\log\left(\frac{P(Y=k\mid X=x)}{P(Y=K\mid X=x)}\right) = \tag{10}$$

$$\log\left(\frac{\pi_k f_k(x)}{\pi_K f_K(x)}\right) = \tag{11}$$

$$\log\left(\frac{\pi_k \prod_{j=1}^p f_{kj}(x_j)}{\pi_K \prod_{j=1}^p f_{Kj}(x_j)}\right) = \tag{12}$$

$$\log\left(\frac{\pi_k}{\pi_K}\right) + \log\left(\frac{\prod_{j=1}^p f_{kj}(x_j)}{\prod_{j=1}^p f_{Kj}(x_j)}\right) = \tag{13}$$

$$\log\left(\frac{\pi_k}{\pi_K}\right) + \sum_{j=1}^p \log\left(\frac{f_{kj}(x_j)}{f_{Kj}(x_j)}\right) = \tag{14}$$

$$a_k + \sum_{j=1}^p g_{kj}(x_j)$$
 (15)

b. Under what assumptions LDA is a special case of naive Bayes? Justify your answer.

LDA, being a classifier with a linear boundary, inherently is a special case of naive Bayes where $g_{kj}(x_j) = b_{kj}x_j$. The assumptions that have to be made, however, is that all features are normally distributed, one covariance matrix is common to all classes, and the features are independent of one another.

c. Under what assumptions naive Bayes is a special case of LDA? Justify your answer.

From the previous portions of this question, we can compare LDA to naive Bayes and see that for Naive Bayes to be a special case of LDA, we should model elements of $g_{kj}(x_j)$ so that $g_{kj}(x_j)$ is equal to $b_{kj}x_j$. To do this, we can model $f_{kj}x_j$ with a normal distribution, $\mathcal{N}(\mu_{kj}, \sigma_j^2)$, which will result in $g_{kj}(x_j) = \frac{\mu_{kj} - \mu_{Kj}}{\sigma_j^2}$. In this case, $g_{kj}(x_j) = b_{kj}x_j$ and Σ is a diagonal covariance matrix of σ 's corresponding to each 1-dimensional from 1 to p. We can see this covariance matrix is the same for regardless of class and the distributions are normal; therefore, assuming sample measurements are independent, we can say that naive Bayes is a special case of LDA.

Q1 Code

```
# Read in prostate cancer data
pc data <- read.csv("prostate cancer.csv")</pre>
# Eliminate subject number feature
pc data <- pc data[,-1]</pre>
# Convert gleason and treat vesinv as qualitative variables
pc data$vesinv <- factor(pc data$vesinv, order=F, levels = c(0, 1))</pre>
pc data$gleason \leftarrow factor(pc data$gleason, order=F, levels = c(6, 7, 8))
# Part a
# Preliminary findings
nrow(pc data)
colnames (pc data)
summary(pc data$vesinv) # There's more people without seminal vesicle
invasion than with
summary(pc data$gleason) # There's a mix of people with varying gleason
hist (pc data$age) # Most people with pancreatic cancer information are older
(50-70+)
cor(pc data[,unlist(lapply(pc data, is.numeric))])
# age seems to have a high correlation with the amount of prostatic
hyperplasia
#, which is indicative of early stages of prostatic abnormality
# Capsular penetration, which indicates the outgrowth of cancerous tissue,
has a correlation with cancer volume
# Part b
# Examine distribution of psa to determine if it's an appropriate response
variable.
hist(pc data[, 1])
# Since psa is not, transform it with a natural log transformation and check
again.
pc data[, 1] <- log(pc data[, 1])</pre>
hist(pc data[, 1])
# Part c - For each predictor, fit a simple linear regression model to
predict the response
summary(glm(psa ~ cancervol, data = pc data))$coefficients #Significance
summary(glm(psa ~ weight, data = pc data))$coefficients
summary(glm(psa ~ age, data = pc data))$coefficients
summary(glm(psa ~ benpros, data = pc data))$coefficients
summary(lm(psa ~ vesinv, data = pc data))$coefficients
                                                            #Significance
found
summary(glm(psa ~ capspen, data = pc data))$coefficients
                                                             #Significance
found
summary(lm(psa ~ gleason, data = pc data))$coefficients #Significance
found
# Plot individual features versus the response
par(mfrow=c(2,2))
plot(pc data$cancervol, pc data$psa, xlab = "cancervol", ylab="psa")
```

```
plot(pc data$vesinv, pc data$psa, xlab = "vesinv", ylab="psa")
plot(pc data$capspen, pc data$psa, xlab = "capspen", ylab="psa")
plot(pc data$gleason, pc data$psa, xlab = "gleason", ylab="psa")
# Part d
# Compute multiple regression of all features against the response
summary(glm(psa ~ ., data = pc data))
# We can reject the null hypothesis for cancervol, benpros, vesinv, and
gleason (linear)
# Part e
# I excluded capspen as it did not seem statistically significant when other
predictors were involved
# I excluded benpros as it did not have statistical significance to the psa
response until other predictors were accounted for
# Create final model with 1m and find its coefficient estimates
final model <- lm(psa ~ cancervol + vesinv + gleason, data = pc data)
summary(final model)
final model$coefficients
# Part f - Linear equation of the final model
\# psa = psa = 1.60467 + 0.05875*cancervol + 0.6259312*vesinv1 +
0.3543990*gleason7 + 0.7863444*gleason8
#Part q
# Create sample patient and predict its psa using the final model
sample patient <- data.frame(mean(pc data$cancervol),</pre>
names(sort(table(pc data$vesinv)))[-1],
names(sort(table(pc data$gleason)))[c(-1,-2)])
colnames(sample patient) <- c("cancervol", "vesinv", "gleason")</pre>
predict(final model, sample patient)
```

Q2 Code

```
# Read in admission data
admit data <- read.csv("admission.csv")</pre>
# Appropriately standardize the GPA and GMAT scores
admit data[,1:2] <- scale(admit data[,1:2])</pre>
# Form test data from the last 5 observations in each group
test_data <- rbind(</pre>
  tail(split(admit data, admit data$Group)$`1`, 5),
  tail(split(admit data, admit data$Group)$`2`, 5),
  tail(split(admit data, admit data$Group)$`3`, 5)
# Take the train data as the rest of the observations
train data <- admit data[-as.numeric(rownames(test data)), ]</pre>
# Partition features and responses
train X <- train data[,1:2]
train y <- train data[,3]</pre>
test X <- test data[, 1:2]
test y <- test data[, 3]</pre>
# Count the number of observations
observation count <- nrow(admit data)
# Display frequency of GPA and GMAT data
par(mfrow=c(1,2))
hist(admit_data$GPA)
hist(admit_data$GMAT)
#Display frequency of response
hist(admit data$Group)
par(mfrow=c(2,1))
plot(admit data$GPA, admit data$Group)
#GPA appears to correlate with acceptance
plot(admit data$GMAT, admit data$Group)
# Students with the highest GMAT scores tended to be accepted,
# mid range students had a mix of acceptance rates
# low scoring students often did not get accepted or were borderline
# Form grid for future decision boundary making
n grid <- 50
gpa grid <- seq(f=min(train X$GPA), t=max(train X$GPA), l=n grid)</pre>
gmat grid <- seq(f=min(train X$GMAT), t=max(train X$GMAT), l=n grid)</pre>
grid <- expand.grid(gpa_grid, gmat_grid)</pre>
colnames(grid) <- c("GPA", "GMAT")</pre>
par(mfrow=c(2,2))
#Part b
library (MASS)
# Fit an lda function with Group as a response and GPA and GMAT as predictors
admit lda <- lda (Group ~ GPA + GMAT, data=admit data,
subset=rownames(train data))
# Predict class values for a grid
```

```
predict lda grid <- predict(admit lda, grid)</pre>
# Store posterior probabilities for usage later to find decision boundaries
lda probs 1 <- matrix(predict lda grid$posterior[,1], nrow=n grid,</pre>
ncol=n grid)
lda probs 2 <- matrix(predict lda grid$posterior[,2], nrow=n grid,</pre>
ncol=n grid)
lda probs 3 <- matrix(predict lda grid$posterior[,3], nrow=n grid,</pre>
ncol=n grid)
# Plot each decision boundary for LDA
plot(train X, col= ifelse(train y == 1, "green", ifelse(train y == 2, "red",
"blue")), main="LDA decision boundaries")
contour(gpa grid, gmat grid, lda probs 1, levels=0.5, add=T)
contour(gpa_grid, gmat_grid, lda_probs_2, levels=0.5, add=T)
contour(gpa_grid, gmat_grid, lda_probs_3, levels=0.5, add=T)
# Make confusion matrices and find misclassification error for both training
and test sets under the LDA model
predict lda train <- predict(admit lda, train X)</pre>
(cfm <- table(predict lda train$class, train y))</pre>
(miss train \leftarrow 1 - ((cfm[1,1] + cfm[2,2] + cfm[3,3])/sum(cfm)))
predict lda test <- predict(admit lda, test X)</pre>
(cfm <- table(predict lda test$class, test y))</pre>
(miss test <-1 - ((cfm[1,1] + cfm[2,2] + cfm[3,3])/sum(cfm)))
#Part c
# Fit an qda function with Group as a response and GPA and GMAT as predictors
admit qda <- qda (Group ~ GPA + GMAT, data=admit data,
subset=rownames(train data))
# Predict class values for a grid
predict qda grid <- predict(admit qda, grid)</pre>
# Store posterior probabilities for usage later to find decision boundaries
qda probs 1 <- matrix(predict qda grid$posterior[,1], nrow=n grid,
ncol=n grid)
qda_probs_2 <- matrix(predict_qda_grid$posterior[,2], nrow=n grid,</pre>
ncol=n grid)
qda probs 3 <- matrix(predict qda qrid$posterior[,3], nrow=n qrid,
ncol=n grid)
# Plot each decision boundary for QDA
plot(train X, col= ifelse(train y == 1, "green", ifelse(train y == 2, "red",
"blue")), main="QDA decision boundaries")
contour(gpa_grid, gmat_grid, qda probs 1, levels=0.5, add=T)
contour(gpa_grid, gmat_grid, qda_probs_2, levels=0.5, add=T)
contour(gpa grid, gmat grid, qda probs 3, levels=0.5, add=T)
# Make confusion matrices and find misclassification error for both training
and test sets under the QDA model
predict qda train <- predict(admit qda, train X)</pre>
(cfm <- table(predict qda train$class, train y))</pre>
(miss train \leftarrow 1 - ((cfm[1,1] + cfm[2,2] + cfm[3,3])/sum(cfm)))
predict qda test <- predict(admit qda, test X)</pre>
(cfm <- table(predict qda test$class, test y))</pre>
(miss test <-1 - ((cfm[1,1] + cfm[2,2] + cfm[3,3])/sum(cfm)))
#Part d
library(e1071)
```

```
# Fit a naive Bayes model with Group as the response and GPA and GMAT as
predictors
admit nb <- naiveBayes (Group ~ GPA + GMAT, data=admit data,
subset=rownames(train data))
# Find posterior probabilities and store them by predicting with type="raw"
predict nb grid <- predict(admit nb, grid, type="raw")</pre>
nb probs 1 <- matrix(predict nb grid[,1], nrow=n grid, ncol=n grid)</pre>
nb probs 2 <- matrix(predict nb grid[,2], nrow=n grid, ncol=n grid)
nb probs 3 <- matrix(predict nb grid[,3], nrow=n grid, ncol=n grid)
# Plot decision boundaries for naive Bayes based on the model data found
plot(train_X, col= ifelse(train_y == 1, "green", ifelse(train y == 2, "red",
"blue")), main="Naive Bayes decision boundaries")
contour(gpa grid, gmat grid, nb probs 1, levels=0.5, add=T)
contour(gpa_grid, gmat_grid, nb_probs_2, levels=0.5, add=T)
contour(gpa grid, gmat grid, nb probs 3, levels=0.5, add=T)
# Find confusion matrices and calculate the misclassification error for both
training and test sets under the NB model
predict nb train <- predict(admit nb, train X)</pre>
(cfm <- table(predict nb train, train y))</pre>
(miss train \leftarrow 1 - ((cfm[1,1] + cfm[2,2] + cfm[3,3])/sum(cfm)))
predict nb test <- predict(admit nb, test X)</pre>
(cfm <- table(predict_nb_test, test_y))</pre>
(miss test <-1 - ((cfm[1,1] + cfm[2,2] + cfm[3,3])/sum(cfm)))
#Part e
library(class)
set.seed(5)
#Test out multiple knn classifiers
ks \leftarrow c(seq(1,30, by=1), seq(35,150, by=5))
nks <- length(ks)
err train <- numeric(length=nks)</pre>
err test <- numeric(length=nks)</pre>
names(err train) <- names(err test) <- ks</pre>
# For each k number of neighbors, find the error rate for train and test data
for(i in seq(along=ks)){
 knn train <- knn(train X, train X, train y, k=ks[i], prob=TRUE)
  cfm <- table(knn train, train y)</pre>
  train acc <- (cfm[1,1] + cfm[2,2] + cfm[3,3]) / sum(cfm)
  knn test <- knn(train X, test X, train y, k=ks[i], prob=TRUE)
  cfm <- table(knn_test, test_y)</pre>
 test acc <- (cfm[1,1] + cfm[2,2] + cfm[3,3]) / sum(cfm)
 err train[i] <- 1 - train acc
  err test[i] <- 1 - test acc
# Plot train and test data to see more information on optimal K values
#plot(ks, err train, xlab="K", ylab="Error rate", type = "b", col="green",
pch=20, ylim=c(0,1))
#lines(ks, err test, type="b", col="red", pch=20)
# Find the optimal K value
optim find <- data.frame(ks, err train, err test)</pre>
```

```
optim find[optim find$err test == min(optim find$err test), ]
# 1 and 55 are both found to be optimal
# Train a knn to predict the grid of values from before
optimal knn <- knn (train X, grid, train y, k=55, prob=TRUE)
# Using the probabilities found from the knn classifier, find subjects where
their probability is close to 1/3
optimal_probs <- attr(optimal knn, "prob")</pre>
optimal probs <- matrix(optimal probs, n grid, n grid)
all boundary subjects <- which (optimal probs - 0.333 <= 0.05)
boundary points <- grid[all boundary subjects,]</pre>
# Plot the training data and draw a line through the points having close to
1/3 chance of appearing to represent a decision boundary
plot(train X, col= ifelse(train y == 1, "green", ifelse(train y == 2, "red",
"blue")), main="KNN decision boundary")
abline(lm(boundary points$GMAT ~ boundary points$GPA))
# Find cfms for the training and testing sets under KNN
(cfm train KNN <- table(knn(train X, train X, train y, k=55, prob=TRUE),
train y))
(cfm test KNN <- table(knn(train X, test X, train y, k=55, prob=TRUE),
test y))
1 - (cfm train KNN[1,1] + cfm train KNN[2,2] +
cfm train KNN[3,3])/sum(cfm train KNN)
1 - (cfm test KNN[1,1] + cfm test KNN[2,2] +
cfm test KNN[3,3])/sum(cfm test KNN)
```