# Untitled

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5/15/2020

### import data

```
red = read_excel(path = "./data/wine.xlsx", sheet = "red") %>%
    janitor::clean_names()

## Warning in FUN(X[[i]], ...): strings not representable in native encoding will

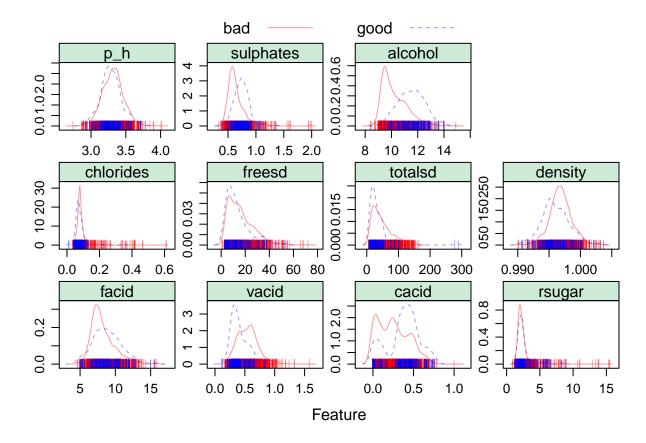
## be translated to UTF-8

white = read_excel(path = "./data/wine.xlsx", sheet = "white") %>%
    janitor::clean_names()

wine = data.frame(rbind(red, white))

wine = red %>%
    mutate(quality = as.factor(ifelse(quality > 6.5, "good", "bad")))
```

The data contains 6497 observations and 11 variables. The outcome is the binary variable category. We start from some simple visualization of the data.



Divide the data into two part (training and test)

## glm

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```

## glmn

```
set.seed(666)
glmngrid = expand.grid(.alpha = seq(0,1,length = 6),
```

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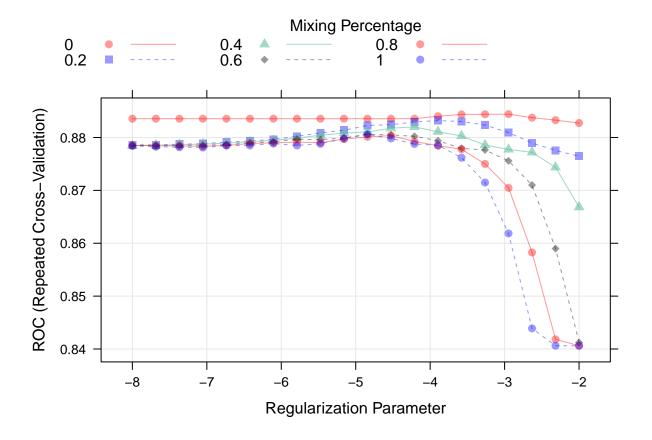
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```





#### model.glmn\$bestTune

## alpha lambda
## 17 0 0.05247762

### LDA

```
set.seed(666)
model.lda = train(x = wine[rowtrain, 1:11],
                  y = wine quality [rowtrain],
                  method = "lda",
                  metric = "ROC",
                  trControl = ctrl)
## Warning: Setting row names on a tibble is deprecated.
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### QDA

```
set.seed(666)
model.qda = train(x = wine[rowtrain, 1:11],
                 y = wine quality [rowtrain],
                  method = "qda",
                  metric = "ROC",
                  trControl = ctrl)
## Warning: Setting row names on a tibble is deprecated.
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```

### Naive Bayes

#### **KNN**

```
set.seed(666)
model.knn = train(x = wine[rowtrain, 1:11],
                  y = wine quality [rowtrain],
                  method = "knn",
                  preProcess = c("center", "scale"),
                  tuneGrid = data.frame(k = seq(1, 200, by = 5)),
                  trControl = ctrl)
## Warning in train.default(x = wine[rowtrain, 1:11], y = wine$quality[rowtrain], :
## The metric "Accuracy" was not in the result set. ROC will be used instead.
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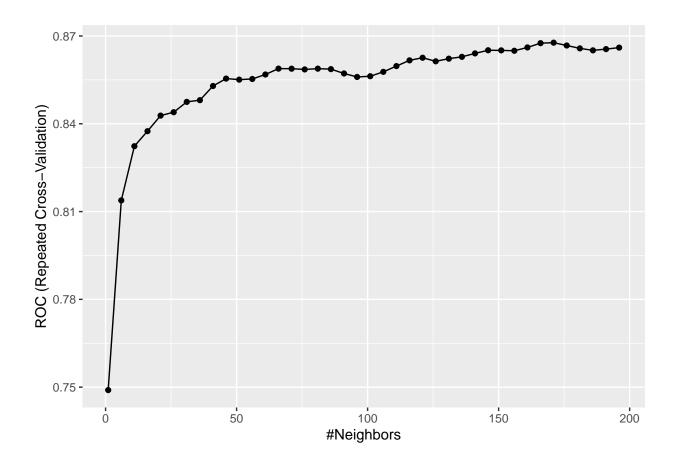
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ggplot(model.knn)

95



## summary

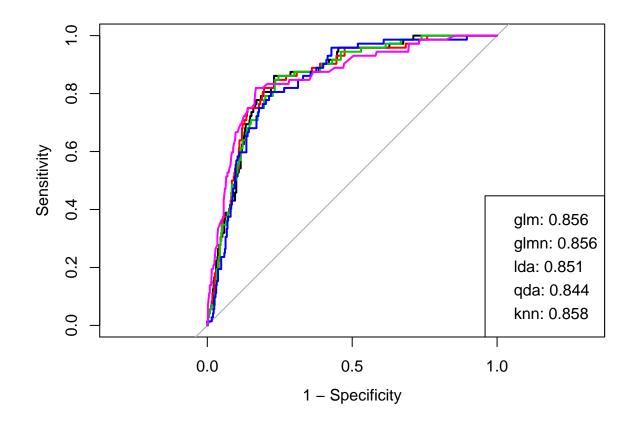
```
res = resamples(list(GLM = model.glm,
                     GLMNET = model.glmn,
                     LDA = model.lda,
                     DQA = model.qda,
                      NB = model.nb,
                     KNN = model.knn))
summary(res)
##
## Call:
## summary.resamples(object = res)
## Models: GLM, GLMNET, LDA, DQA, KNN
## Number of resamples: 50
##
## ROC
##
                      1st Qu.
                                 Median
               Min.
                                              Mean
                                                     3rd Qu.
          0.7775362 0.8446217 0.8740942 0.8779923 0.9168608 0.9829193
## GLMNET 0.8028986 0.8493221 0.8834627 0.8844142 0.9183931 0.9767081
                                                                          0
## LDA
          0.7884058 0.8485866 0.8815994 0.8839543 0.9170290 0.9836957
                                                                          0
          0.7521739 0.8164855 0.8509834 0.8537102 0.8938923 0.9518634
## DQA
                                                                          0
```

```
## KNN
         0.7734255 0.8393778 0.8716846 0.8677096 0.9028533 0.9491460
##
## Sens
                                           Mean
##
              Min.
                     1st Qu.
                               Median
                                                  3rd Qu.
                                                              Max. NA's
## GT.M
         0.9239130 \ 0.9565217 \ 0.9673913 \ 0.9648527 \ 0.9782609 \ 1.0000000
## GLMNET 0.9569892 0.9891304 0.9946237 0.9913230 1.0000000 1.0000000
                                                                      0
         0.9021739 0.9380259 0.9565217 0.9522768 0.9673913 0.9784946
## LDA
## DQA
         0.8172043 \ 0.8807562 \ 0.9189458 \ 0.9121388 \ 0.9347826 \ 0.9784946
                                                                      0
## KNN
         1.0000000 1.0000000 1.0000000 1.0000000 1.0000000
##
## Spec
                     1st Qu.
                               Median
##
              Min.
                                           Mean
                                                  3rd Qu.
                                                              Max. NA's
         0.1428571 0.2666667 0.3571429 0.3725714 0.4666667 0.7857143
## GLM
## GLMNET 0.0000000 0.1333333 0.2000000 0.1910476 0.2666667 0.5000000
                                                                      0
## LDA
         0.1428571 0.3571429 0.4285714 0.4362857 0.5333333 0.7857143
                                                                      0
         0.1428571 0.3571429 0.4666667 0.4527619 0.5333333 0.7142857
## DQA
                                                                      0
## KNN
         0
```

## test set performance

```
glm.pred = predict(model.glm, newdata = wine[-rowtrain,], type = "prob")[,2]
glmn.pred = predict(model.glmn, newdata = wine[-rowtrain,], type = "prob")[,2]
lda.pred = predict(model.lda, newdata = wine[-rowtrain,], type = "prob")[,2]
qda.pred = predict(model.qda, newdata = wine[-rowtrain,], type = "prob")[,2]
#nb.pred = predict(model.nb, newdata = wine[-rowtrain,], type = "prob")[,2]
knn.pred = predict(model.knn, newdata = wine[-rowtrain,], type = "prob")[,2]
roc.glm = roc(wine$quality[-rowtrain], glm.pred)
## Setting levels: control = bad, case = good
## Setting direction: controls < cases
roc.glmn = roc(wine$quality[-rowtrain], glmn.pred)
## Setting levels: control = bad, case = good
## Setting direction: controls < cases
roc.lda = roc(wine$quality[-rowtrain], lda.pred)
## Setting levels: control = bad, case = good
## Setting direction: controls < cases
roc.qda = roc(wine$quality[-rowtrain], qda.pred)
## Setting levels: control = bad, case = good
## Setting direction: controls < cases
```

```
#roc.nb = roc(wine$quality[-rowtrain], nb.pred)
roc.knn = roc(wine$quality[-rowtrain], knn.pred)
## Setting levels: control = bad, case = good
## Setting direction: controls < cases
auc = c(roc.glmsauc[1], roc.glmnsauc[1], roc.ldasauc[1], roc.qdasauc[1],
         roc.nb$auc[1],
        roc.knn\sauc[1])
plot(roc.glm, legacy.axes = TRUE)
plot(roc.glmn, col = 2, add = TRUE)
plot(roc.lda, col = 3, add = TRUE)
plot(roc.qda, col = 4, add = TRUE)
\#plot(roc.nb, col = 5, add = TRUE)
plot(roc.knn, col = 6, add = TRUE)
modelNames = c("glm", "glmn", "lda", "qda",
                "nb".
               "knn")
legend("bottomright", legend = paste0(modelNames, ": ", round(auc, 3)))
```



glm=1-sum(predict(model.glm, newdata = wine[-rowtrain,]) %% as.data.frame()==wine[-rowtrain,12])/nrow(knn=1-sum(predict(model.knn, newdata = wine[-rowtrain,])%% as.data.frame()==wine[-rowtrain,12])/nrow(wglmn=1-sum(predict(model.glmn, newdata = wine[-rowtrain,])%% as.data.frame()==wine[-rowtrain,12])/nrow

model	Error_rate
GLM	0.1372180
$\operatorname{GLMN}$	0.1372180
LDA	0.1372180
QDA	0.1503759
KNN	0.1353383