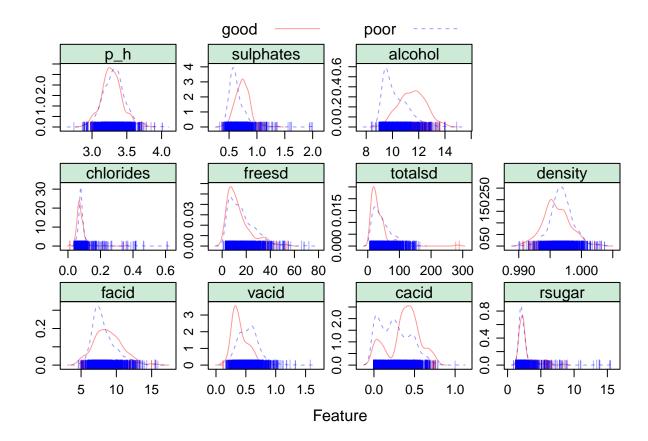
Untitled

Yue Lai

5/15/2020

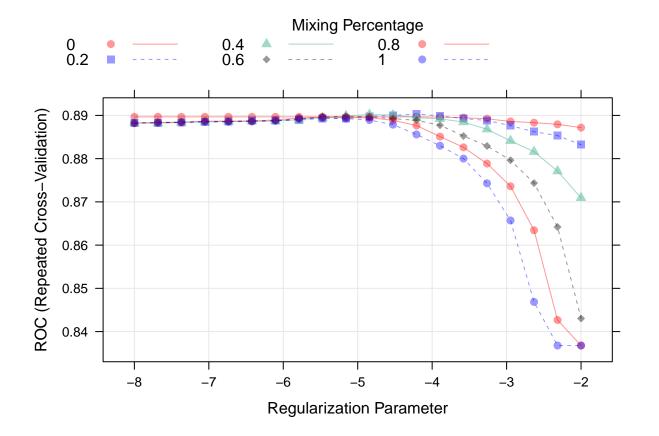
import data



Divide the data into two part (training and test)

glm

glmn



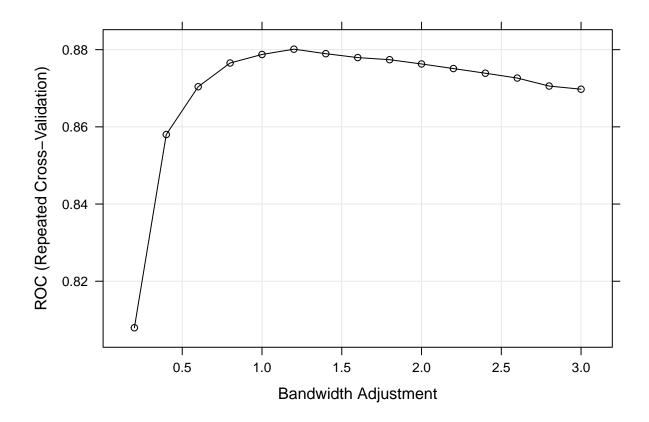
```
model.glmn$bestTune
```

```
## alpha lambda
## 33 0.2 0.01483856
```

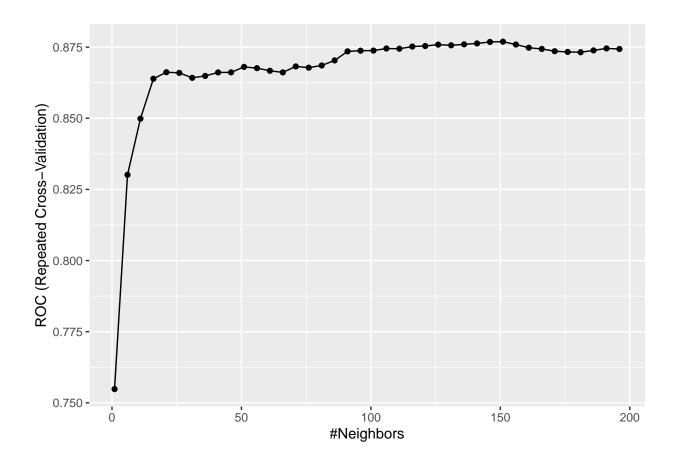
LDA

\mathbf{QDA}

Naive Bayes



KNN



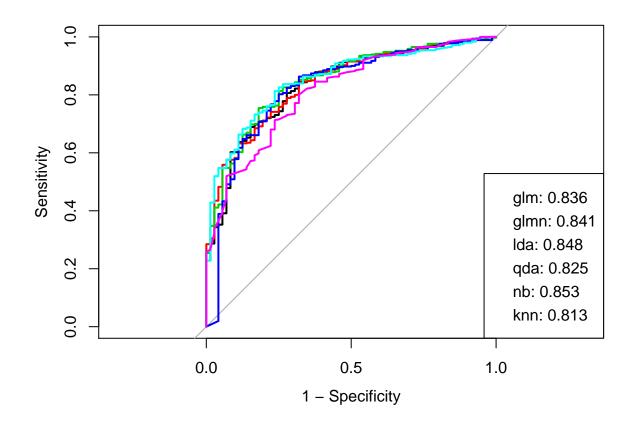
summary

```
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, NB, KNN
## Number of resamples: 50
##
## ROC
##
                      1st Qu.
                                 Median
               Min.
                                              Mean
                                                     3rd Qu.
          0.8172043 0.8604196 0.8916149 0.8881226 0.9118377 0.9818841
## GLMNET 0.8097826 0.8667660 0.8920549 0.8903277 0.9141281 0.9811594
                                                                           0
## LDA
          0.8144410 0.8581134 0.8873706 0.8863589 0.9111542 0.9862319
          0.7305901\ 0.8323370\ 0.8563665\ 0.8523540\ 0.8850932\ 0.9536232
## DQA
```

```
0.7717391 0.8590454 0.8870342 0.8801251 0.9069746 0.9637681
## NB
                                                                      0
## KNN
         0.7491039 0.8483890 0.8864001 0.8769163 0.9042831 0.9844203
##
## Sens
##
              Min.
                     1st Qu.
                               Median
                                           Mean
                                                  3rd Qu.
         0.1428571 0.2857143 0.3571429 0.3902857 0.4666667 0.7333333
## GLM
## GLMNET 0.1333333 0.2666667 0.3333333 0.3380000 0.4285714 0.6000000
         0.2000000\ 0.3571429\ 0.4666667\ 0.4708571\ 0.5714286\ 0.8000000
## T.DA
                                                                      0
## DQA
         0.2857143 0.5785714 0.6666667 0.6506667 0.7333333 0.8666667
                                                                      0
         0.2857143\ 0.5714286\ 0.6547619\ 0.6561905\ 0.7333333\ 0.9333333
                                                                      0
## NB
## KNN
         0
##
## Spec
                     1st Qu.
##
              Min.
                                Median
                                           Mean
                                                  3rd Qu.
                                                               Max. NA's
         0.9130435 0.9456522 0.9567555 0.9583474 0.9677419 1.0000000
## GLM
## GLMNET 0.9347826 0.9566386 0.9730014 0.9711571 0.9784362 1.0000000
                                                                      0
         0.9021739 0.9241176 0.9456522 0.9444670 0.9565217 0.9891304
                                                                      0
## LDA
## DQA
         0.8043478 0.8478261 0.8648901 0.8674778 0.8921809 0.9239130
                                                                      0
         0.8260870 0.8586957 0.8804348 0.8802641 0.8997487 0.9456522
                                                                      0
## NB
         1.0000000 1.0000000 1.0000000 1.0000000 1.0000000
## 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$quality[-rowtrain], glm.pred)
roc.glmn = roc(wine$quality[-rowtrain], glmn.pred)
roc.lda = roc(wine$quality[-rowtrain], lda.pred)
roc.qda = roc(wine$quality[-rowtrain], qda.pred)
roc.nb = roc(wine$quality[-rowtrain], nb.pred)
roc.knn = roc(wine$quality[-rowtrain], knn.pred)
auc = c(roc.glm\$auc[1], roc.glmn\$auc[1], roc.lda\$auc[1], roc.qda\$auc[1], roc.nb\$auc[1], roc.knn\$auc[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,]) ==wine[-rowtrain,12])/nrow(wine[-rowtrain,])
knn=1-sum(predict(model.knn, newdata = wine[-rowtrain,])==wine[-rowtrain,12])/nrow(wine[-rowtrain,])
glmn=1-sum(predict(model.glmn, newdata = wine[-rowtrain,])==wine[-rowtrain,12])/nrow(wine[-rowtrain,])
lda =1-sum(predict(model.lda, newdata = wine[-rowtrain,])==wine[-rowtrain,12])/nrow(wine[-rowtrain,])
qda =1-sum(predict(model.qda, newdata = wine[-rowtrain,])==wine[-rowtrain,12])/nrow(wine[-rowtrain,])
nb = 1-sum(predict(model.nb, newdata = wine[-rowtrain,])==wine[-rowtrain,12])/nrow(wine[-rowtrain,])
# test data misclassification rate
T1=data.frame(model=c("GLM","GLMN","LDA","QDA","NB","KNN"),Error_rate=c(glm,glmn,lda,qda,nb,knn)) %>% kn
T1
```

model	Error_rate
GLM	0.133
GLMN	0.128
LDA	0.133
QDA	0.173
NB	0.169
KNN	0.135

```
# train data misclassification rate
glm1=1-sum(predict(model.glm, newdata = wine[rowtrain,]) ==wine[rowtrain,12])/nrow(wine[rowtrain,])
knn1=1-sum(predict(model.knn, newdata = wine[rowtrain,])==wine[rowtrain,12])/nrow(wine[rowtrain,])
glmn1=1-sum(predict(model.glmn, newdata = wine[rowtrain,])==wine[rowtrain,12])/nrow(wine[rowtrain,])
lda1 =1-sum(predict(model.lda, newdata = wine[rowtrain,])==wine[rowtrain,12])/nrow(wine[rowtrain,])
```

```
qda1 =1-sum(predict(model.qda, newdata = wine[rowtrain,])==wine[rowtrain,12])/nrow(wine[rowtrain,])
nb1 =1-sum(predict(model.nb, newdata = wine[rowtrain,])==wine[rowtrain,12])/nrow(wine[rowtrain,])
T2=data.frame(model=c("GLM","GLMN","LDA","QDA","NB","KNN"),Error_rate=c(glm1,glmn1,lda1,qda1,nb1,knn1))
T2
```

model	Error_rate
GLM	0.110
GLMN	0.108
LDA	0.117
QDA	0.142
NB	0.127
KNN	0.136