Homework 2: Generalized Additive Models and Storytelling

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Problem 1: Heart Disease Diagnosis

In this problem, the task is to build a model that can diagnose heart disease for a patient presented with chest pain. The data set is provided in the files dataset_1_train.txt and dataset_1_test.txt, and contains 6 predictors for each patient, along with the diagnosis from a medical professional.

Initialize

In the following code chunk all the necessary setup for the modelling environment is done.

```
## Options
options(scipen = 10)  # Disable scientific notation
update_package <- FALSE  # Use old status of packages

## Init files (always execute, eta: 10s)
source("scripts/01_init.R")  # Helper functions to load packages
source("scripts/02_packages.R")  # Load all necessary packages
source("scripts/03_functions.R")  # Load project specific functions</pre>
```

Load the data

```
## Read data
df_train1 <- read_csv("data/q1/dataset_1_train.txt")
df_test1 <- read_csv("data/q1/dataset_1_test.txt")</pre>
```

Prepare data

```
# Transform dummys to factor variables
df_train1$Sex <- factor(df_train1$Sex, labels=c("Sex 1", "Sex 2"))
df_train1$ExAng <- factor(df_train1$ExAng, labels=c("No-ExAng", "ExAng"))
df_train1$ChestPain <- factor(df_train1$ChestPain)
df_train1$Thal <- factor(df_train1$Thal)
df_train1$HeartDisease <- factor(df_train1$HeartDisease)

df_test1$Sex <- factor(df_test1$Sex, labels=c("Sex 1", "Sex 2"))
df_test1$ExAng <- factor(df_test1$ExAng, labels=c("No-ExAng", "ExAng"))
df_test1$ChestPain <- factor(df_test1$ChestPain)
df_test1$Thal <- factor(df_test1$Thal)
df_test1$HeartDisease <- factor(df_test1$HeartDisease)</pre>
```

Visual inspection

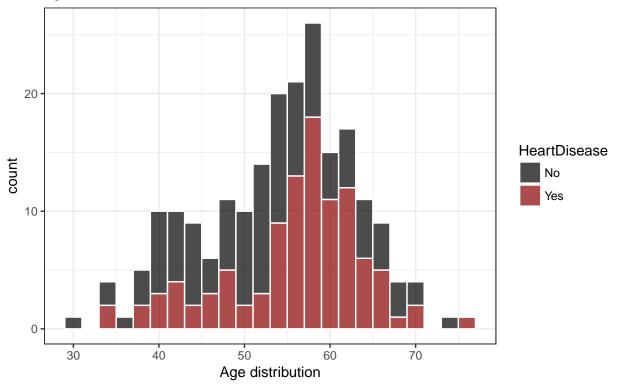
By visual inspection, do you find that the predictors are good indicators of heart disease in a patient?

Visualise the data:

Plot and visualize age

Plot I: Histogram

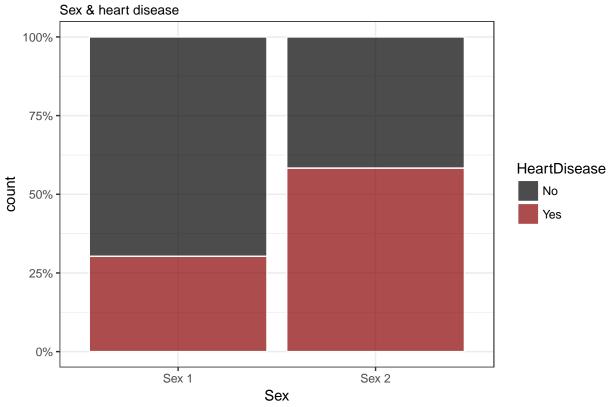
Age & heart disease



The distribution appears to be sqewed to the left, i.e., older people appear to have a higher incidents of heart disease, especially above the age of 55.

Plot and visualize sex

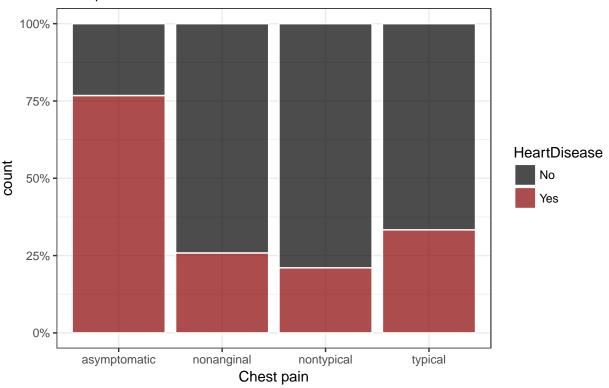
Plot II: Barchart



The above plot shows There appears to be a much higher incidence of heart disease in sex 2 compared to sex 1.

Plot and visualize Chest Pain

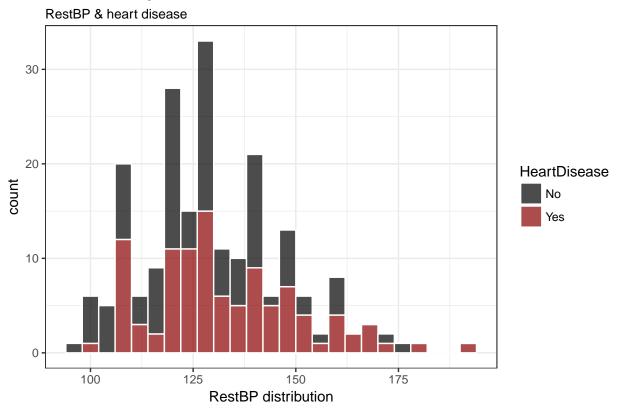
Plot III: Barchart Chest pain & heart disease



Barchart III above shows, that individuals with asymptomatic chest pain have a much higher rate of heart disease than the indiviuals with other pain types.

Plot and visualize RestBP

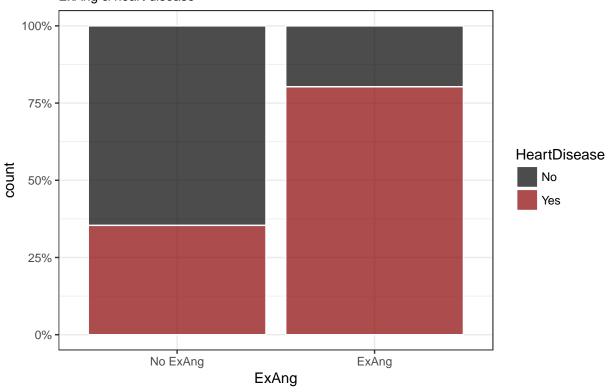
Plot IV: Histogram



Plot IV above shows, that there appears to be a association between higher resting blood pressure values with heart disease.

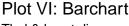
Plot and visualize ExAng

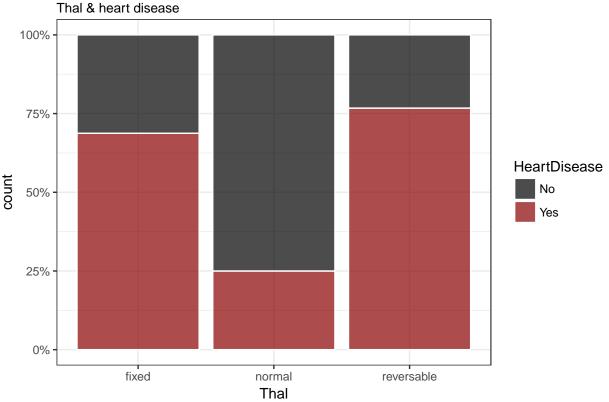
Plot V: Barchart ExAng & heart disease



Plot V shows, that people with ExAng have a much higher incidence of heart disease.

Plot and visualize Thal





Plot VI shows, that people with a normal Thal have a lower heart disease rate than people with a fixed or reversable thal.

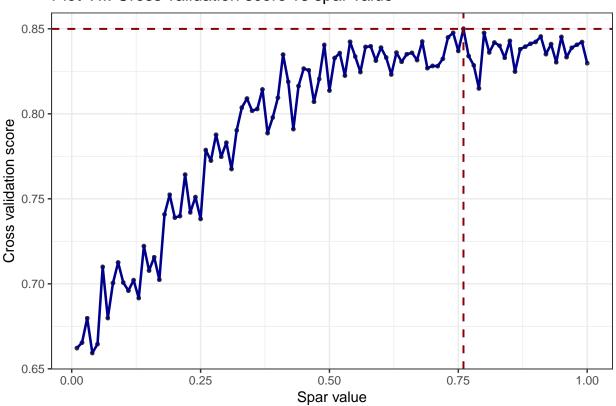
Applying a GAM (generalized additive model)

Apply the generalized additive model (GAM) method to fit a binary classification model to the training set and report its classification accuracy on the test set. You may use a smoothing spline basis function wherever relevant, with the smoothing parameter tuned using cross-validation on the training set.

Tune smoothing parameter with 5-fold cross validation

```
xlab("Spar value") +
theme_bw()
```

Plot VII: Cross validation score vs spar value



The optimal spar parameter appears to be 0.76 with a cross-validation score of 0.85

Apply GAM with optimal spar

The GAM model classification accuracy is: 0.8022

Smoothing splines to categorical predictors

Would you be able to apply the smoothing spline basis to categorical predictors?

No, the smoothing spline basis should not be applied to categorical predictors. This is because the weighted average would either produce the predictors actual value or some meaningless value between predictors. If we take the gender as an example where 0 represents female and 1 male, and a weighted average would produces 0.7, we couldn't use this result as it doesn't correspond with either male nor female.

Difference between R and Python for dummy handling

Is there a difference in the way you would handle categorical attributes in R compared to sklearn in Python?

R has the ability to handle categorical variables as factors. When reading a dataset with the *read.csv* function, R transforms categorical variables automaticly into factor variables. This is done unless the parameter *stringasfactors* is set to *false* or using the *readr* packages. The advantage of R modeling packages is, that most models are able to do one-hot encoding internally. On the other hand, sklearn in Python needs one-hot encoding in order to get dummy variables.

Plot the smooth

Plot the smooth of each predictor for the fitted GAM. By visual inspection, do you find any benefit in modeling the numerical predictors using smoothing splines?

Predictor Smoothing

```
p1 <- preplot(fit gam, terms=sprintf("s(Age, spar = %.2f)", spar max coef))[[1]]
df1 <- data.frame(x=p1$x, y=p1$y, se=p1$se.y)</pre>
g1 \leftarrow ggplot(df1, aes(x=x, y=y)) +
      geom_line(size=0.9) +
      geom_ribbon(aes(ymin=df1$y - df1$se, ymax=df1$y + df1$se),
                  alpha=0.2, fill="black") +
      scale_y_continuous(limits = c(min(df1$y*4), max(df1$y*4))) +
      labs(title="Plot VIII: Age") +
      ylab(label=p1$ylab) +
      xlab(label=p1$xlab) +
      theme_bw()
p2 <- preplot(fit_gam, terms=sprintf("s(RestBP, spar = %.2f)", spar_max_coef))[[1]]
df2 \leftarrow data.frame(x=p2$x, y=p2$y, se=p2$se.y)
g2 \leftarrow ggplot(df2, aes(x=x, y=y)) +
      geom line(size=0.9) +
      geom_ribbon(aes(ymin=df2$y - df2$se, ymax=df2$y + df2$se),
                  alpha=0.2, fill="black") +
      scale_y_continuous(limits = c(min(df2$y*4), max(df2$y*4))) +
      labs(title="Plot IX: Rest blood pressure") +
      ylab(label=p2$ylab) +
      xlab(label=p2$xlab) +
      theme_bw()
grid.arrange(g1, g2, nrow=1, ncol=2)
```



Table 1: Anova for Parametric Effects

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
s(Age, spar = 0.76)	1	2.4	2.4	2.2	
\mathbf{Sex}	1	5.9	5.9	5.5	*
s(RestBP, spar = 0.76)	1	0.97	0.97	0.89	
ExAng	1	14	14	13	* * *
${f ChestPain}$	3	21	7	6.5	* * *
Thal	2	15	7.4	6.8	* *
Residuals	194	211	1.1	NA	NA

Signif. codes: 0 '' 0.001 '' 0.01 " 0.05 " 0.1 " 1

It appears that there is no additional benefit trought smoothing splines. This can be seen in the plots above trought there large standard errors for non-zero coefficient values. Furthermore, the summary statistics also show, that the smoothing parameters are not significant.

Using the likelihood ratio test

Using a likelihood ratio test, compare the fitted GAM with the following models: i) a GAM with only the intercept term ii) a GAM with only categorical predictors iii) a GAM with all predictors entered linearly.

(i) GAM with only the intercept

Table 2: Anova intercept vs. full model

Resid. Df	Resid. Dev	Df	Deviance	Pr(>Chi)
194	174	NA	NA	NA
209	291	-15	-117	* * *

Signif. codes: 0 '' **0.001** " 0.01 " 0.05 " 0.1 " 1

Table 2 above shows, that including all predictors with smoothing performs significantly better (0.001) than a gam model with only the intercept.

(ii) GAM with categorical variables

Table 3: Anova categorical variables vs. full model

Resid. Df	Resid. Dev	Df	Deviance	$\Pr(>\!\!\operatorname{Chi})$
194	174	NA	NA	NA
202	190	-7.8	-16	*

Signif. codes: 0 '' 0.001 " 0.01 " 0.05 " 0.1 " 1

Table 3 above shows, that the full model performs significantly better (0.05) than the gam model with only the categorical predictors.

(iii) GAM with linear predictors

Table 4: Anova linear model vs. full model

Resid. Df	Resid. Dev	Df	Deviance	Pr(>Chi)
194	174	NA	NA	NA
200	182	-5.8	-7.7	

Signif. codes: 0 '' 0.001 '' 0.01 " 0.05 '' 0.1 '' 1

Table 4 above shows, that the full model doesn't perform significantly better than the gam model with only linear precdictors. The linear model is therefore to be prefered to the full model.

Problem 2: The Malaria Report

You work for the Gotham Times media organization and have been tasked to write a short report on the World Health Organisation's (WHO) fight against malaria. The WHO Global Malaria Programme (http://www.who.int/malaria/en/) has been working to eliminate the deadly disease over the past several decades, your job is to discuss their work and spotlight the impact they've had. Your writing and graphics should be easily understood by anyone interested in the topic, and not necessarily just physicians and experts.

Key Facts and Quotes on Malaria

Here are some informative key facts and quotes about Malaria that you may want to include in your report:

- RISK: About 3.2 billion people almost half of the world's population are at risk of malaria.
- CASES: 214 million malaria cases reported worldwide in 2015.
- INCIDENCE: 37% global decrease in malaria incidence between 2000 and 2015.
- MORTALITY: 60% decrease in global malaria mortality rates between 2000 and 2015.
- "Malaria is a life-threatening disease caused by parasites that are transmitted to people through the bites of infected female mosquitoes."
- "Young children, pregnant women and non-immune travelers from malaria-free areas are particularly vulnerable to the disease when they become infected."
- "Malaria is preventable and curable, and increased efforts are dramatically reducing the malaria burden in many places."

Many of these facts were pulled from the WHO website, where you can find many more.

The malaria data

The datasets consist of country-level information for 2015, estimated malaria cases over time.

Dataset 1: data/global-malaria-2015.csv This dataset contains observed and suspected malaria cases as well as other detailed country-level information **for 2015** in 100 countries worldwide. The CSV file consists of the following fields:

- WHO_region, Country, Country Code, UN_population
- At_risk % of population at risk
- At_high_risk % of population at high risk
- $\bullet \ \ Suspected_malaria_cases$
- Malaria cases actual diagnosed cases

Dataset 2: data/global-malaria-2000-2013.csv This dataset contains information about suspected number of malaria cases in the same 100 countries for the years 2000, 2005, 2010, 2013.

Load the data

```
## Read data
rm(list=ls())
df_malaria_15 <- read_csv("data/q2/global-malaria-2015.csv")
df_malaria_years <- read_csv("data/q2/global-malaria-2000-2013.csv")</pre>
```

Clean up the data

```
# Join
df_merge <- merge(df_malaria_years, df_malaria_15[, c("Code", "UN_population",
                                                         "Suspected malaria cases",
                                                         "WHO region")],
                  by='Code')
# Gather
df_malaria <- gather(df_merge, Year, Estimated_Malaria_Counts, Y_2000, Y_2005,
                      Y 2010, Y 2013, Suspected malaria cases, factor key=TRUE)
# Renaming
names(df_malaria) [names(df_malaria) == "UN_population"] <- "UN_population_2015"</pre>
levels(df_malaria$Year) <- c('2000', '2005', '2010', '2013', '2015')</pre>
# Calculate percentage of suspected malaria cases
df_malaria$Percentage <- round(df_malaria$Estimated_Malaria_Counts /</pre>
                                  df_malaria$UN_population_2015, 2)
df_malaria$Percentage[is.na(df_malaria$Percentage)] <- 0</pre>
rm(df_merge, df_malaria_years)
df_malaria_15 <- df_malaria[df_malaria$Year == "2015", ]</pre>
```

Table I: Inspect the data

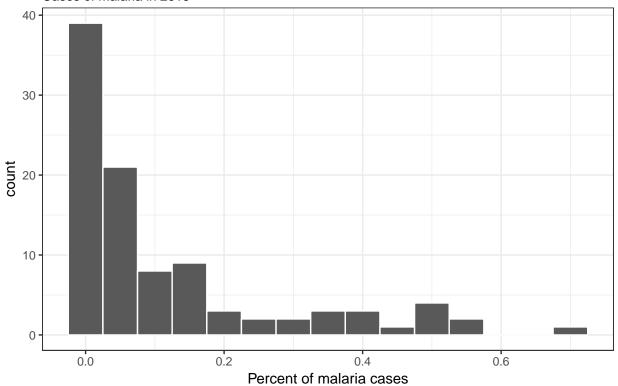
A.C.:	Eastern	D	Region of the	South-East	Western
African	Mediterranean	European	Americas	Asia	Pacific
42	6	6	20	10	10

In 2015, 94 countries and areas had ongoing malaria transmission. Out of those 94 countries 42 are in Africa. This is followed by some regions in America.

Visualize malaria data

Plot I: Histogram

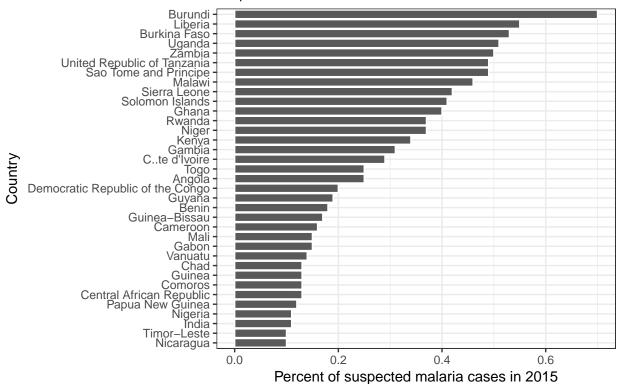




```
# Countries with most suspected malaria cases
ggplot(data=df_malaria_15[df_malaria_15$Percentage >= 0.1, ],
```

```
mapping=aes(x=Country, y=Percentage)) +
labs(title="Plot II: Barchart",
    subtitle="Suspected cases of malaria") +
geom_bar(stat="identity", colour="white") +
theme_bw() +
ylab("Percent of suspected malaria cases in 2015") +
coord_flip()
```

Plot II: Barchart
Suspected cases of malaria



As can be seen from the above plot, most cases of malaria occur in African countries. That is why we're concentrating on this continent for the analysi from this point on.

Data cleanup

Table II: Outliers

Table 6: (continued below)

	Code	Country	UN_population_2015	WHO_region
12		Cabo Verde	513906	African
42		South Africa	53969054	African

Table 7: Table continues below

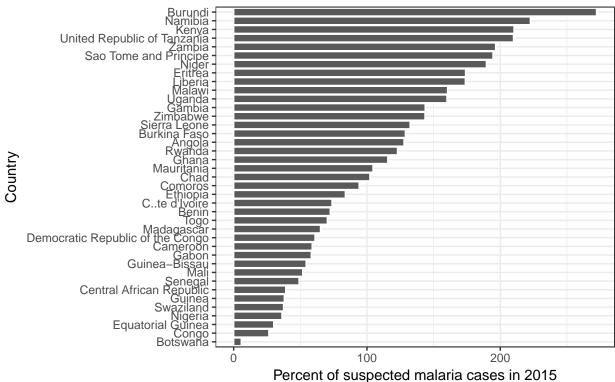
	Y_2000	Y_2005	Y_2010	Y_2013	Y_2015
12	490	220	140	NA	6894
42	39000	17000	17000	19000	543196

	perc_change
12	1407
42	1393

The data for the two Countries Cabo Verde and South Africa appear to be extremly large. It is very probable that those numbers are not correct (e.g., a mistake in the data). that is why they are excluded from the following plot.

coord_flip()

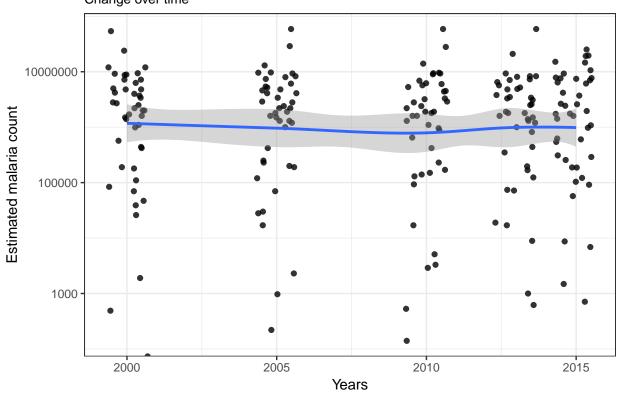
Plot III: Barchart
Suspected cases of malaria in Africa



The countries with the hightest percentage increase in suspected Malaria cases are Burundi, Namibia and Kenya, the countries with the lowest increases are Equatorial Guinea, Congo and Botswana.

Change over time

Plot IV: Beeswarm Change over time



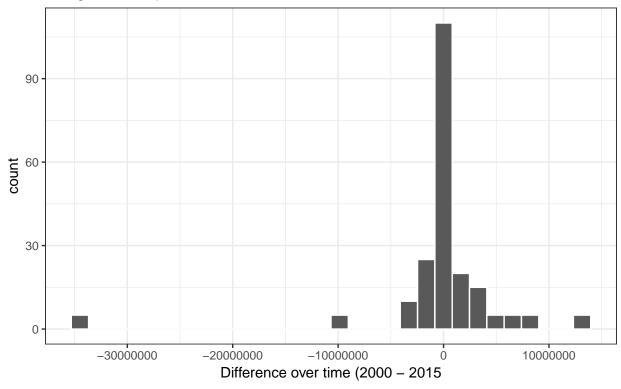
It appears that the estimated malaria count stays stable over the time. We can check if the stability can also be observert over the individual countries trough a histogram of the differences.

```
df_malaria$difference <- df_malaria$Estimated_Malaria_Counts[df_malaria$Year == 2015] -
    df_malaria$Estimated_Malaria_Counts[df_malaria$Year == 2000]

ggplot(data=df_malaria, mapping=aes(x=difference)) +
    labs(title="Plot V: Histogram",
    subtitle="Change over time (2000 - 2015") +
    geom_histogram(bins=30, colour="white") +
    xlab("Difference over time (2000 - 2015") +
    theme_bw()</pre>
```

Plot V: Histogram

Change over time (2000 - 2015



The above plot shows, that even tought that the malaria count is more or less stable over time, the story for some countries is different. A large majority doesn't move by much. However, some countries experience a large change in the overall malaria numbers.

The funding data

The datasets include the funding values and sources over time.

Dataset 3: data/global-funding.csv This dataset contains the total funding for malaria control and elimination (in millions USD) provided by donor governments, multilateral organizations, and domestic sources between 2005 and 2013.

Load the data

```
## Read data
df_global_funding <- read_csv("data/q2/global-funding.csv")</pre>
```

Clean up the data

```
# Gather
names(df_global_funding) <- c("Source", paste0("X", names(df_global_funding)[2:10]))
df_global_funding <- gather(df_global_funding, Year, Amount, X2005:X2013, factor_key=TRUE)
levels(df_global_funding$Year) <- c('2005', '2006', '2007', '2008', '2009',</pre>
```

```
'2010', '2011', '2012', '2013')

# Recode NA's

df_global_funding$Amount[is.na(df_global_funding$Amount)] <- 0

df_global_funding$Source <- factor(df_global_funding$Source)

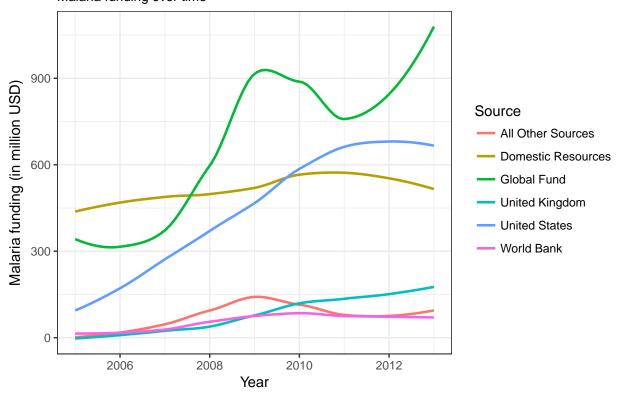
# Remove total

df_global_funding <- df_global_funding[!df_global_funding$Source == "Total", ]</pre>
```

Visualize the data

```
# Countries with most suspected malaria cases
df_global_funding$Year <- as.numeric(as.character(df_global_funding$Year))
ggplot(data = df_global_funding, aes(x=Year, y=Amount, group=Source, colour=Source)) +
    geom_smooth(aes(group=Source), method="loess", se=FALSE, size=0.9) +
    theme_bw() +
    labs(title="Plot VI: Linechart",
        subtitle="Malaria funding over time") +
    ylab("Malaria funding (in million USD)") +
    xlab("Year") +
    theme(panel.background=element_rect(fill="transparent"),
        plot.background=element_rect(fill="transparent"))</pre>
```

Plot VI: Linechart Malaria funding over time



As can be seen , the global fund is contributing the most to followed by the United States. The least amount of money is contributed by the World Bank. Furthermore, there appears to be an upward trend where more

and more money is spend on malaria prevention.

Geographic data

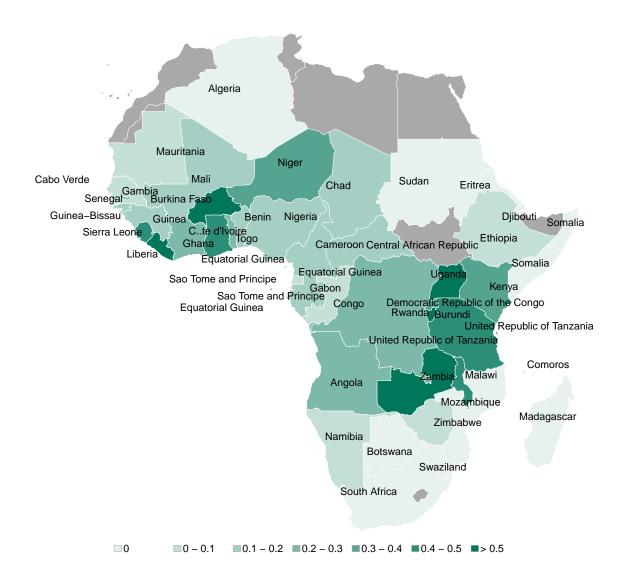
Dataset 4: data/africa.topo.json The TopoJSON file (extension of GeoJSON) contains the data of the boundaries for the African countries.

Load and clean up the mapping data

```
## Load shape file
shp_africa <- readOGR("data/q2/africa.topo.json")</pre>
## OGR data source with driver: GeoJSON
## Source: "data/q2/africa.topo.json", layer: "collection"
## with 67 features
## It has 64 fields
## Colors
col_vec <- c(sanCol("green1", alpha = 255),</pre>
             sanCol("green1", alpha = 210),
             sanCol("green1", alpha = 170),
             sanCol("green1", alpha = 130),
             sanCol("green1", alpha = 90),
             sanCol("green1", alpha = 60),
             sanCol("green1", alpha = 25))
col_vec <- rev(as.character(unlist(col_vec)))</pre>
## Break points (with kmeans)
brks_anzahl <- classIntervals(df_malaria_15$Percentage, n=7, style="kmeans")$brks
brks anzahl \leftarrow c(0, 0.05, 0.1, 0.2, 0.3, 0.4, 0.5, 0.6)
df_malaria_15$color <- col_vec[findInterval(df_malaria_15$Percentage,</pre>
                                              brks anzahl, all.inside=TRUE)]
shp_africa <- merge(shp_africa, df_malaria_15, by.x="sov_a3", by.y="Code", all.x=TRUE)</pre>
# Missings
shp_africa$color[is.na(shp_africa$color)] <- "darkgrey"</pre>
# Legend text
legend_txt <- leglabs(paste0(round(brks_anzahl, 1), ""), under="", over=">")
legend_txt[1] <- "0"</pre>
```

Plotting

Percent of malaria cases in Africa



The above plot shows what we already saw in the barchart. The countries with the hightes suspected malaria incidents are Burundi, Liberia, Burkoina Faso, Uganda an Zambia. It can be seen that the center of Africa has a much higher rate of malaria than the northern and southern bit of africa. Overall, it can be seen that Sub-Saharan Africa carries a disproportionately high share of the global malaria burden. The grey areas mark the teritorys where no data is available.