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Final Primary Analysis

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```
library(tidyverse)
library(summarytools)
library(corrplot)
library(caret)
library(vip)
library(rpart.plot)
library(ranger)
```

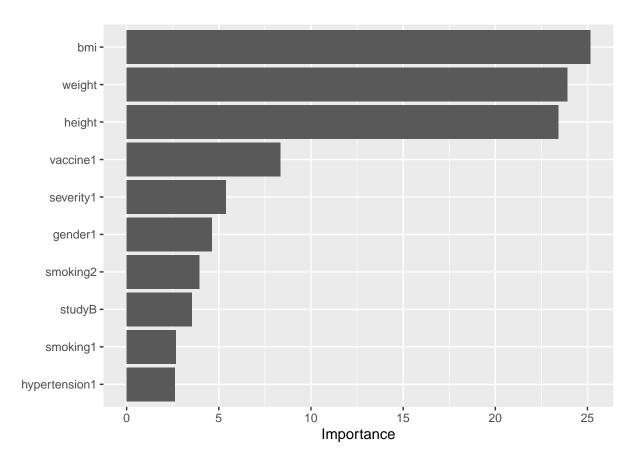
1 Model Training

1.1 Primary Analysis

```
ctrl1 <- trainControl(method = "cv", number = 5)</pre>
```

1.1.1 Linear Model

```
set.seed(1)
lm.fit <- train(train.x, train.y,</pre>
               method = "lm",
               trControl = ctrl1)
coef(lm.fit$finalModel)
     (Intercept)
                           age
                                     gender1
                                                     race2
## -3.190120e+03 1.163953e-01 -4.443893e+00 2.189010e+00 -6.599719e-01
##
                                    smoking2
           race4
                      smoking1
                                                    height
## -1.156806e+00 2.905693e+00 6.427376e+00 1.866280e+01 -2.014323e+01
                                   diabetes1
            bmi hypertension1
                                                       SBP
## 6.056969e+01 4.165589e+00 -1.152370e+00 -7.863399e-02 -4.215262e-02
                     severity1
                                      studyB
                                                    studyC
## -8.133542e+00 8.747096e+00 4.368587e+00 -6.869681e-01
vip(lm.fit$finalModel)
```

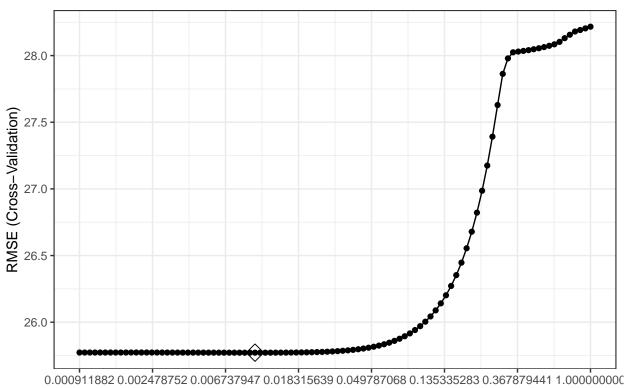


1.1.2 LASSO

```
set.seed(1)
lasso.fit <- train(train.x, train.y,</pre>
                   method = "glmnet",
                   tuneGrid = expand.grid(
                     alpha = 1,
                     lambda = exp(seq(0, -7, length=100))),
                   trControl = ctrl1)
lasso.fit$bestTune
##
      alpha
                lambda
          1 0.01009253
coef(lasso.fit$finalModel, s = lasso.fit$bestTune$lambda)
## 19 x 1 sparse Matrix of class "dgCMatrix"
## (Intercept)
                 -3.051355e+03
                  1.115262e-01
## age
## gender1
                 -4.427839e+00
## race2
                  2.176007e+00
                 -6.665776e-01
## race3
## race4
                 -1.116651e+00
## smoking1
                 2.878063e+00
## smoking2
                  6.336796e+00
```

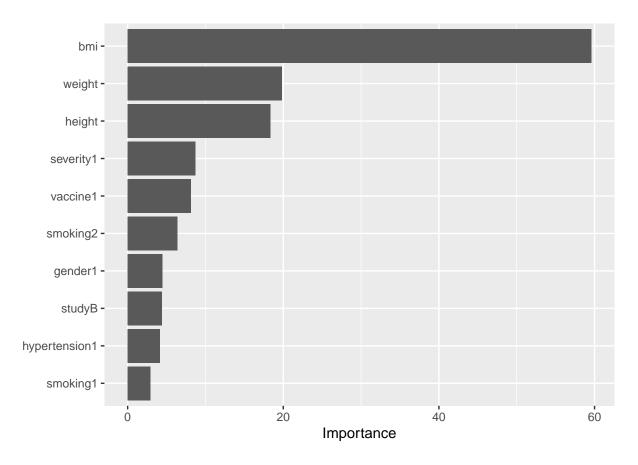
```
## height
                  1.783946e+01
                 -1.927206e+01
## weight
## bmi
                  5.808023e+01
## hypertension1 4.072672e+00
## diabetes1
                -1.157773e+00
## SBP
                -7.180642e-02
## LDL
                -4.176661e-02
## vaccine1
                -8.156859e+00
## severity1
                8.688928e+00
## studyB
                  4.363270e+00
## studyC
                 -6.562541e-01
ggplot(lasso.fit, highlight = TRUE) +
  labs(title="LASSO CV Result") +
  scale_x_continuous(trans='log',n.breaks = 10) +
  theme_bw()
```

LASSO CV Result



0.000911882 0.002478752 0.006737947 0.018315639 0.049787068 0.135335283 0.367879441 1.000000000 Regularization Parameter

```
ggsave("./figure/lasso_cv.jpeg", dpi = 500)
vip(lasso.fit$finalModel)
```

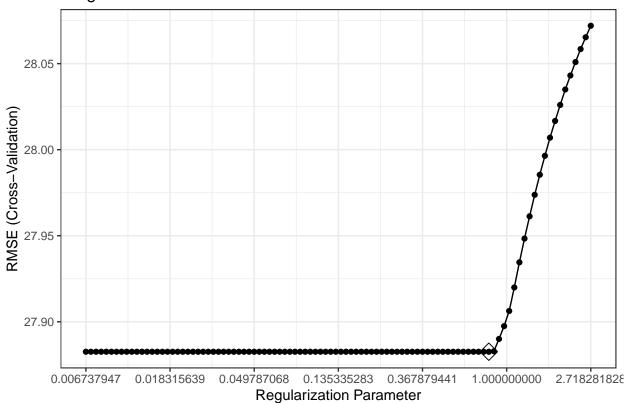


1.1.3 Ridge

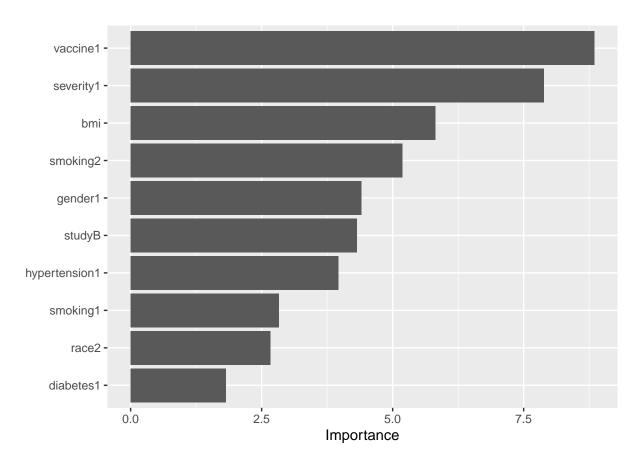
```
-131.33806374
## (Intercept)
                   0.09731228
## age
## gender1
                  -4.40320528
## race2
                   2.66527141
## race3
                  -1.32710400
## race4
                  -1.12570977
## smoking1
                   2.82624366
## smoking2
                   5.18400128
## height
                   0.60404463
```

```
## weight
                   -1.01341715
## bmi
                    5.81922510
## hypertension1
                   3.96367066
## diabetes1
                   -1.81677375
## SBP
                   -0.06303616
## LDL
                   -0.04440780
## vaccine1
                   -8.84608080
## severity1
                   7.88676978
## studyB
                    4.32156225
                   -0.51357417
## studyC
ggplot(ridge.fit,highlight = TRUE) +
  scale_x_continuous(trans='log', n.breaks = 6) +
  labs(title="Ridge CV Result") +
  theme_bw()
```

Ridge CV Result



```
ggsave("./figure/ridge_cv.jpeg", dpi = 500)
vip(ridge.fit$finalModel)
```



1.1.4 Elastic Net

race3

race4

smoking1

smoking2

-6.913699e-01

-1.153389e+00

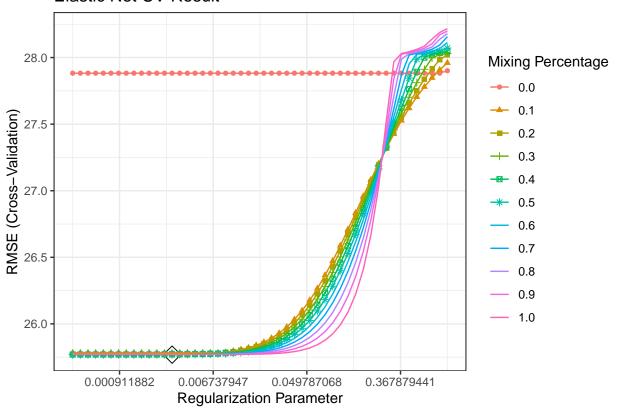
2.905138e+00

6.373116e+00

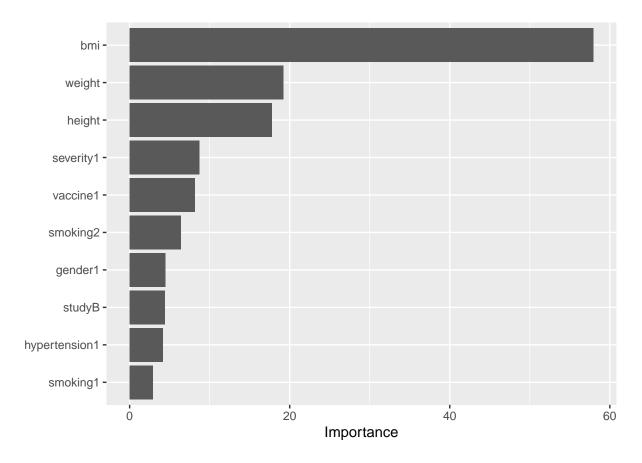
```
set.seed(1)
enet.fit <- train(train.x, train.y,</pre>
                  method = "glmnet",
                  tuneGrid = expand.grid(
                    alpha = seq(0, 1, length = 11),
                    lambda = exp(seq(0, -8, length = 50))),
                  trControl = ctrl1)
enet.fit$bestTune
       alpha
                  lambda
## 164
        0.3 0.002801638
coef(enet.fit$finalModel, enet.fit$bestTune$lambda)
## 19 x 1 sparse Matrix of class "dgCMatrix"
##
## (Intercept)
                 -3.041934e+03
                  1.153916e-01
## age
## gender1
                 -4.445993e+00
## race2
                  2.210482e+00
```

```
## height
                  1.778761e+01
                 -1.921664e+01
## weight
## bmi
                  5.792147e+01
## hypertension1 4.164562e+00
                -1.183733e+00
## diabetes1
## SBP
                -7.825297e-02
## LDL
                 -4.228081e-02
## vaccine1
                 -8.179141e+00
## severity1
                 8.715312e+00
## studyB
                  4.374718e+00
## studyC
                 -6.704444e-01
ggplot(enet.fit, highlight = TRUE) +
  scale_x_continuous(trans='log', n.breaks = 6) +
  labs(title ="Elastic Net CV Result") +
  theme_bw()
```

Elastic Net CV Result

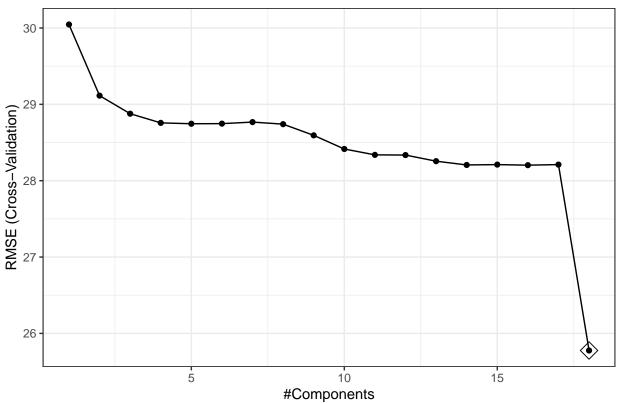


```
ggsave("./figure/enet_cv.jpeg", dpi = 500)
vip(enet.fit$finalModel)
```



1.1.5 Principal components regression (PCR)

PCR CV Result



```
ggsave("./figure/pcr_cv.jpeg", dpi = 500)
pcr.fit$bestTune
```

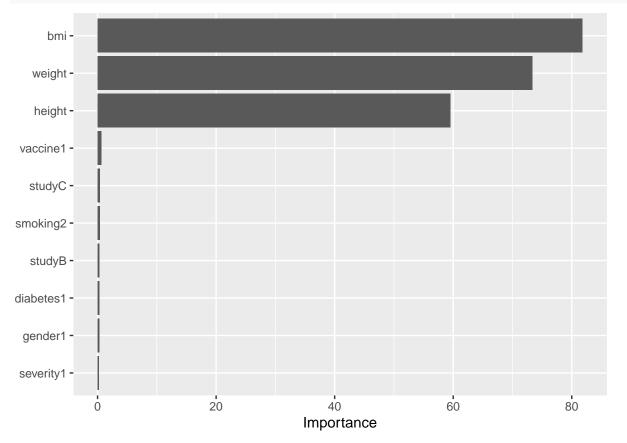
ncomp ## 18 18

coef(pcr.fit\$finalModel)

```
## , , 18 comps
##
##
                     .outcome
                    0.5252538
## age
                   -2.2221586
## gender1
## race2
                    0.4563464
## race3
                   -0.2619635
## race4
                   -0.3476329
## smoking1
                    1.3205684
## smoking2
                    1.9344423
## height
                  112.6936931
## weight
                 -141.0001175
                  165.1518985
## bmi
## hypertension1
                    2.0811234
                   -0.4188178
## diabetes1
## SBP
                   -0.6356938
## LDL
                   -0.8376686
## vaccine1
                   -4.0025673
## severity1
                   2.5879846
```

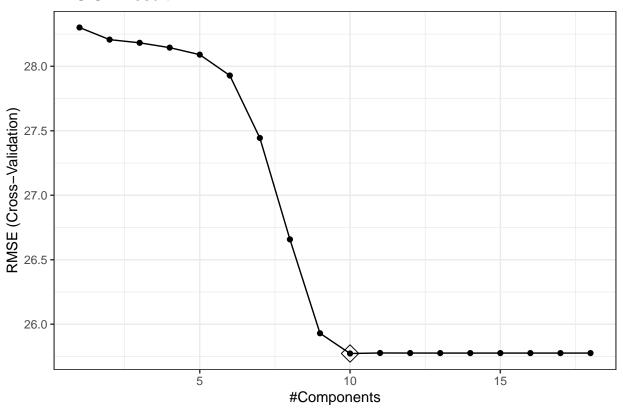
```
## studyB 2.1374000
## studyC -0.2730416
```

vip(pcr.fit\$finalModel)



1.1.6 Partial Least Squares (PLS)

PLS CV Result



```
ggsave("./figure/pls_cv.jpeg", dpi = 500)
pls.fit$bestTune
```

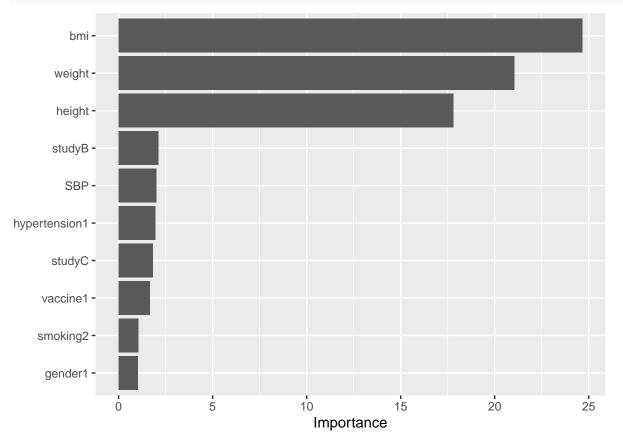
ncomp ## 10 10

coef(pls.fit\$finalModel)

```
## , , 10 comps
##
##
                     .outcome
                    0.2557655
## age
                   -2.2288535
## gender1
## race2
                    0.4448161
## race3
                   -0.1161982
## race4
                   -0.4146309
## smoking1
                    1.3626057
## smoking2
                    1.8793373
## height
                  112.5738962
## weight
                 -140.9034395
## bmi
                  165.0235495
## hypertension1
                    2.1927025
                   -0.4588377
## diabetes1
## SBP
                   -0.6092501
## LDL
                   -0.7129796
## vaccine1
                   -4.0284909
## severity1
                   2.5664367
```

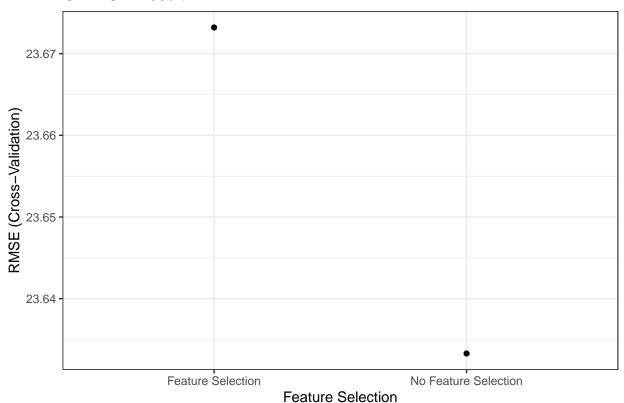
```
## studyB 2.1234056
## studyC -0.2961257
```

vip(pls.fit\$finalModel)



1.1.7 Generalized Additive Model (GAM)

GAM CV Result

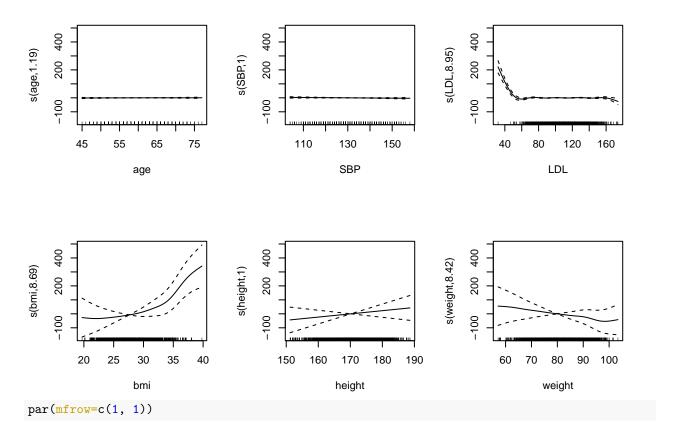


```
ggsave("./figure/gam_cv.jpeg", dpi = 500)
gam.fit$bestTune
```

```
## select method
## 1 FALSE GCV.Cp
# coef(gam.fit$finalModel)
gam.fit$finalModel
```

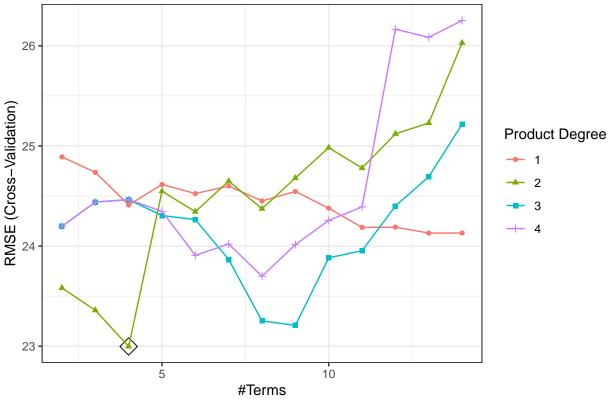
```
##
## Family: gaussian
## Link function: identity
##
## Formula:
## .outcome ~ gender1 + race3 + race4 + smoking1 + smoking2 + hypertension1 +
## diabetes1 + vaccine1 + severity1 + studyB + studyC + s(age) +
## s(SBP) + s(LDL) + s(bmi) + s(height) + s(weight)
##
## Estimated degrees of freedom:
## 1.19 1.00 8.95 8.69 1.00 8.42 total = 41.24
##
## GCV score: 524.5768

par(mfrow=c(2, 3))
plot(gam.fit$finalModel)
```



1.1.8 Multivariate Adaptive Regression Splines (MARS)

MARS CV Result



```
ggsave("./figure/mars_cv.jpeg", dpi = 500)
mars.fit$bestTune
```

```
## nprune degree
## 16 4 2
```

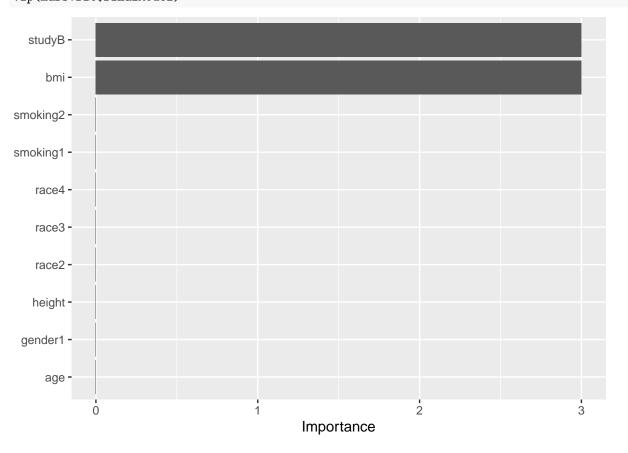
coef(mars.fit\$finalModel)

```
## (Intercept) h(31.7-bmi) h(bmi-31.7) * studyB
## 14.402672 3.762816 34.486367
## h(bmi-26.8)
## 6.780526
```

summary(mars.fit\$finalModel)

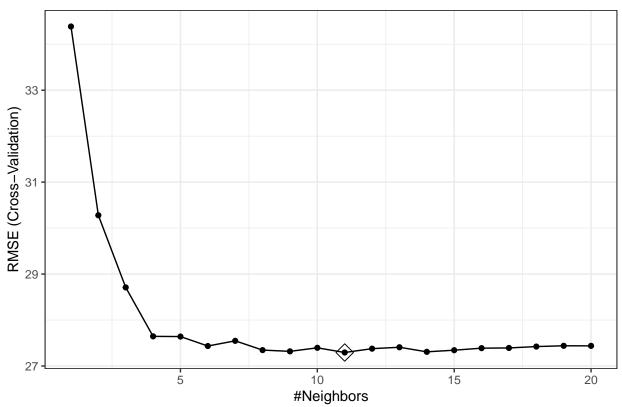
```
## Call: earth(x=matrix[2900,18], y=c(40,34,31,50,3...), keepxy=TRUE, degree=2,
##
               nprune=4)
##
                        coefficients
##
## (Intercept)
                           14.402672
## h(bmi-26.8)
                            6.780526
## h(31.7-bmi)
                            3.762816
## h(bmi-31.7) * studyB
                           34.486367
## Selected 4 of 25 terms, and 2 of 18 predictors (nprune=4)
## Termination condition: Reached nk 37
## Importance: bmi, studyB, age-unused, gender1-unused, race2-unused, ...
## Number of terms at each degree of interaction: 1 2 1
```

GCV 505.0777 RSS 1456152 GRSq 0.4574307 RSq 0.4602344 vip(mars.fit\$finalModel)



1.1.9 K-Nearest Neighbour (KNN)

KNN CV Result



```
ggsave("./figure/knn_cv.jpeg", dpi = 500)
knn.fit$bestTune
```

k ## 11 11

1.1.10 Bagging

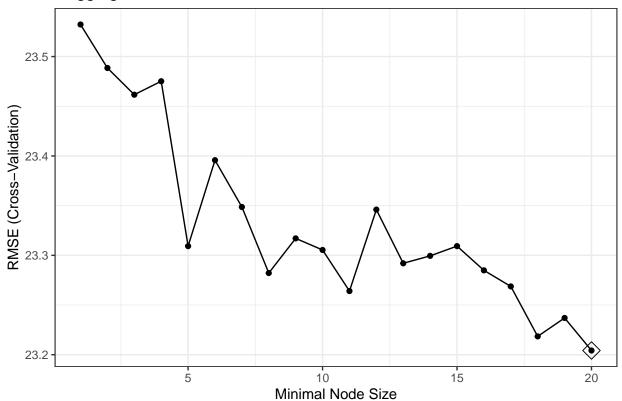
20 18 variance

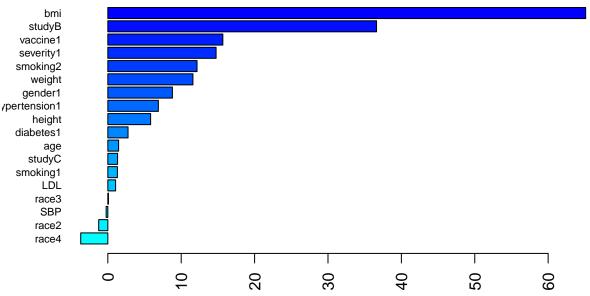
theme_bw()

ggplot(bag.fit, highlight = TRUE) +
labs(title = "Bagging CV Result") +

```
18
```

Bagging CV Result

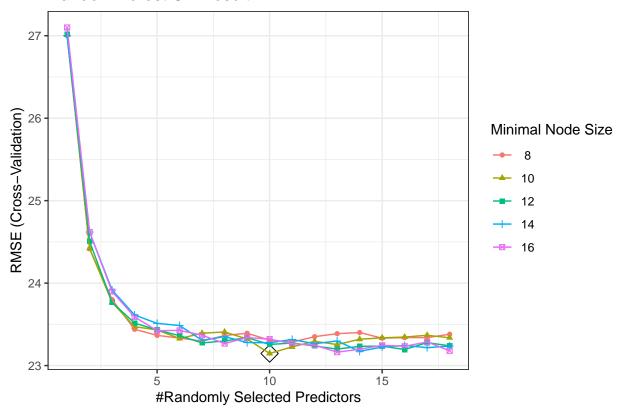


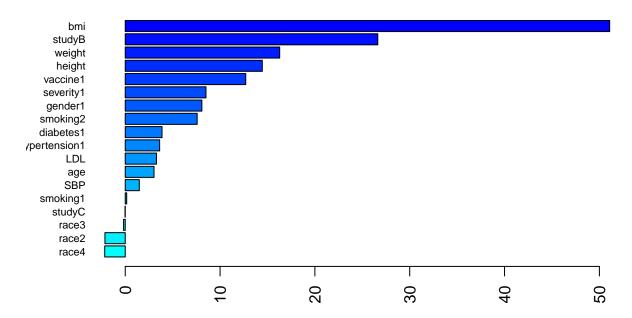


```
# p1 <- pdp::partial(</pre>
  bag.fit,
   pred.var = "Lot_Area",
#
  grid.resolution = 20
#
  ) %>%
#
  autoplot()
# p2 <- pdp::partial(
  bag.fit,
  pred.var = "Lot_Frontage",
  grid.resolution = 20
  ) %>%
  autoplot()
# gridExtra::grid.arrange(p1, p2, nrow = 1)
```

1.1.11 Random Forest

Random Forest CV Result

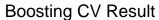


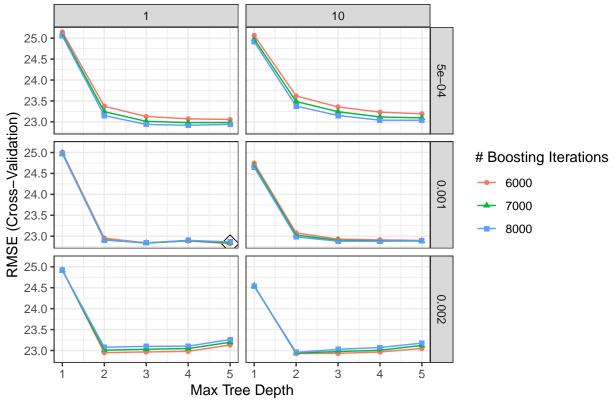


1.1.12 Boosting

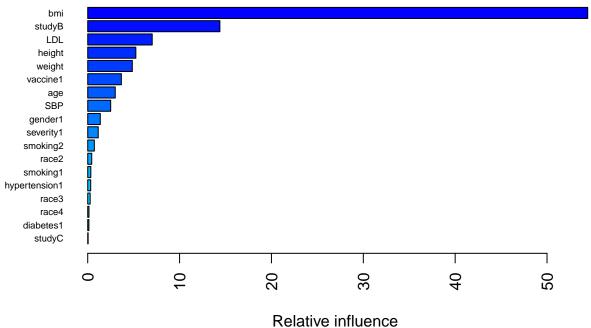
theme_bw()

```
set.seed(1)
bst.grid \leftarrow expand.grid(n.trees = c(6000, 7000, 8000),
                         interaction.depth = 1:5,
                         shrinkage = c(0.0005, 0.001, 0.002),
                         n.minobsinnode = c(1,10)
bst.fit <- train(train.x,</pre>
                 method = "gbm",
                 tuneGrid = bst.grid,
                 trControl = ctrl1,
                 verbose = FALSE)
bst.fit$bestTune
      n.trees interaction.depth shrinkage n.minobsinnode
## 55
         6000
                                     0.001
ggplot(bst.fit, highlight = TRUE) +
 labs(title = "Boosting CV Result") +
```







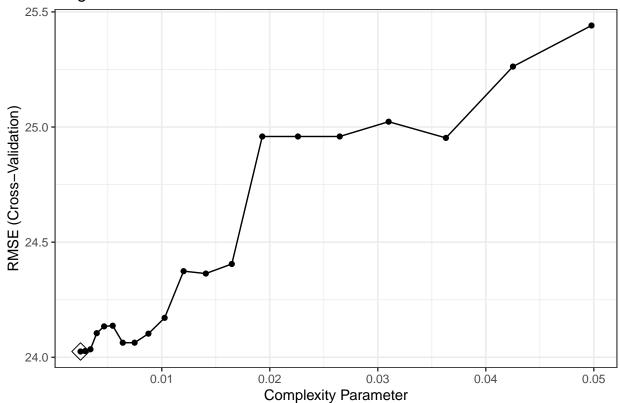


var rel.inf

```
## bmi
                         bmi 54.42823959
## studyB
                      studyB 14.38641721
## LDL
                       LDL 7.02137704
## height
                     height 5.23835738
## weight
                      weight 4.85450164
## vaccine1
                   vaccine1 3.66265204
## age
                         age 2.99850055
## SBP
                         SBP 2.49879651
                    gender1 1.36812142
## gender1
## severity1
                    severity1 1.14541590
## smoking2
                   smoking2 0.72209105
## race2
                       race2 0.43708547
## smoking1
                    smoking1 0.33759811
## hypertension1 hypertension1 0.32434377
## race3
                       race3 0.26762636
                       race4 0.13594602
## race4
## diabetes1
                    diabetes1 0.12810140
## studyC
                       studyC 0.04482855
```

1.1.13 Regression Trees

Regression Tree CV Result



ggsave("./figure/rpart1_cv.jpeg", dpi = 500)
rpart.fit1\$bestTune

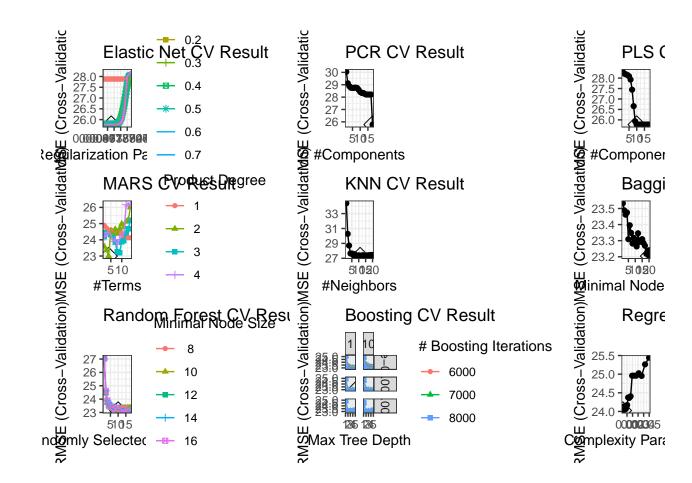
cp ## 1 0.002478752

rpart.plot(rpart.fit1\$finalModel)

```
43
                                                       100%
                                                  yes -bmi < 34- no
                                    41
                                   99%
                                                                             1%
                                                                           studyB = 0
                                  bmi < 31
                   39
                                                    62
                  89%
                                                    10%
                vaccine1 = 1
                                                  studyB = 0
                                                                              weight >= 93
                               43
        36
       53%
                              36%
     ┌bmi >= 22
                             bmi >= 23
                                                         bmi < 33
    36
                         42
   52%
                        35%
                                     1%
                                                     5%
severity1 = 0
                                  studyB = 0
                                                  height >= 173
                                                              SBP < 130
                      -bmi < 31-
                    42
                    34%
                 gender1 = 1
                             58
                                                   0%
47%
      6%
            1%
                 17%
                      17%
                            1%
                                  0%
                                             4%
                                                              0%
jpeg("./figure/rpart1.jpeg", width = 8, height = 6, units="in", res=500)
rpart.plot(rpart.fit1$finalModel)
dev.off()
## pdf
##
library(patchwork)
lasso <- ggplot(lasso.fit, highlight = TRUE) +</pre>
  labs(title="LASSO CV Result") +
  scale_x_continuous(trans='log',n.breaks = 10) +
  theme_bw()
ridge <- ggplot(ridge.fit,highlight = TRUE) +</pre>
  scale_x_continuous(trans='log', n.breaks = 6) +
  labs(title="Ridge CV Result") +
  theme_bw()
enet <- ggplot(enet.fit, highlight = TRUE) +</pre>
  scale_x_continuous(trans='log', n.breaks = 6) +
  labs(title ="Elastic Net CV Result") +
  theme bw()
pcr <- ggplot(pcr.fit, highlight = TRUE) +</pre>
  labs(title ="PCR CV Result") +
  theme_bw()
pls <- ggplot(pls.fit, highlight = TRUE) +</pre>
  labs(title ="PLS CV Result") +
  theme_bw()
```

```
gam <- ggplot(gam.fit) +</pre>
  labs(title = "GAM CV Result") +
  theme_bw()
mars <- ggplot(mars.fit, highlight = TRUE)+</pre>
  labs(title ="MARS CV Result") +
  theme_bw()
knn <- ggplot(knn.fit, highlight = TRUE) +</pre>
  labs(title ="KNN CV Result") +
  theme_bw()
bagging <- ggplot(bag.fit, highlight = TRUE) +</pre>
  labs(title = "Bagging CV Result") +
  theme_bw()
rf <- ggplot(rf.fit, highlight = TRUE) +</pre>
  labs(title = "Random Forest CV Result") +
  theme_bw()
boosting <- ggplot(bst.fit, highlight = TRUE) +</pre>
  labs(title = "Boosting CV Result") +
  theme_bw()
tree <- ggplot(rpart.fit1, highlight = TRUE) +</pre>
  labs(titlem = "Regression Tree CV Result") +
  theme_bw()
p <- wrap_plots(enet, pcr,</pre>
           pls,
           mars, knn,
           bagging, rf, boosting, tree,
           ncol = 3)
print(p)
```

1.2 Model Selection 28



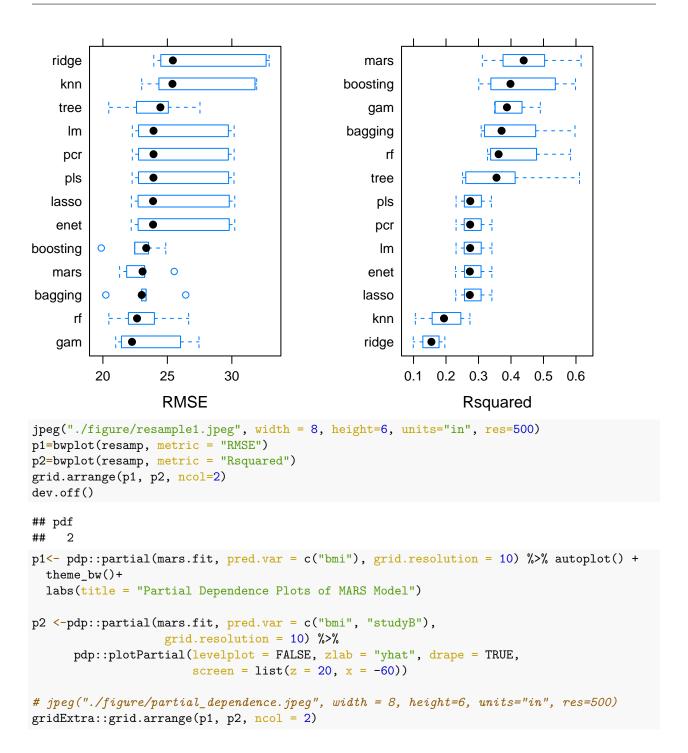
1.2 Model Selection

```
##
## Call:
## summary.resamples(object = resamp)
##
## Models: lm, lasso, ridge, enet, pcr, pls, gam, mars, knn, bagging, rf, boosting, tree
## Number of resamples: 5
##
```

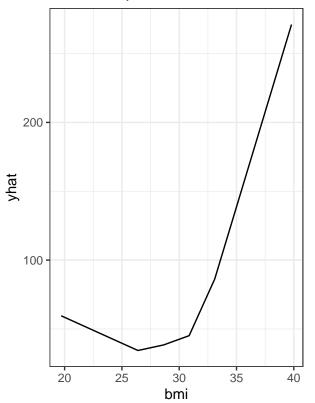
1.2 Model Selection 29

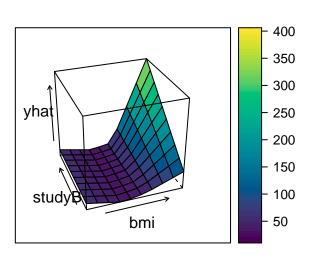
```
## MAE
##
                Min. 1st Qu.
                                Median
                                           Mean 3rd Qu.
                                                             Max. NA's
            15.96528 16.05841 16.15746 16.61362 17.35611 17.53083
## lm
            15.88262 15.98520 16.07771 16.54081 17.29954 17.45899
## lasso
## ridge
            16.20185 16.30253 16.30943 16.81917 17.53434 17.74768
            15.87424 15.97981 16.07553 16.53944 17.30292 17.46472
## enet
            15.96528 16.05841 16.15746 16.61362 17.35611 17.53083
## pcr
            15.94127 16.05148 16.15418 16.60440 17.34318 17.53190
## pls
## gam
            14.81848 14.86559 14.90671 15.35894 15.79482 16.40911
## mars
            14.40217 14.82546 15.08888 15.13374 15.15379 16.19842
## knn
            15.16523 15.33428 15.74108 16.20600 17.29065 17.49878
           14.30573 14.87425 14.93096 15.07427 15.02219 16.23824
## bagging
            14.27247 14.73418 14.87519 15.04845 15.07648 16.28392
## boosting 13.89063 14.41200 14.71826 14.67873 14.85924 15.51354
            14.38914 14.83369 15.33260 15.27741 15.35360 16.47802
## tree
##
## RMSE
##
                     1st Qu.
                                Median
                                           Mean 3rd Qu.
                Min.
            22.28192 22.76489 23.92550 25.77618 29.73019 30.17840
## lm
## lasso
            22.20841 22.72983 23.89091 25.77143 29.80066 30.22733
## ridge
           23.94717 24.48964 25.42540 27.88259 32.65846 32.89230
            22.19664 22.73144 23.88994 25.76880 29.79842 30.22759
## enet
            22.28192 22.76489 23.92550 25.77618 29.73019 30.17840
## pcr
            22.26788 22.76203 23.91897 25.77286 29.74750 30.16794
## pls
## gam
            20.99325 21.44352 22.25827 23.63328 26.02019 27.45117
## mars
            21.29599 21.84278 23.07553 22.99675 23.23852 25.53093
            23.00812 24.34468 25.39307 27.29397 31.79649 31.92751
## knn
## bagging 20.22835 23.00556 23.01213 23.20424 23.35161 26.42358
            20.46281 21.97878 22.64841 23.14669 23.99432 26.64912
## boosting 19.87397 22.46479 23.36056 22.82262 23.53813 24.87563
            20.45432 22.60774 24.46022 24.02522 25.07597 27.52782
## tree
##
## Rsquared
##
                         1st Qu.
                                    Median
                                                        3rd Qu.
                  Min.
                                                Mean
                                                                     Max. NA's
## lm
            0.23089680 0.2560430 0.2742497 0.2821842 0.3083763 0.3413553
            0.22968512 0.2569237 0.2732588 0.2818156 0.3079845 0.3412259
## lasso
                                                                             0
## ridge
            0.09919468 0.1287032 0.1550195 0.1515681 0.1785277 0.1963953
            0.22929118 0.2569371 0.2733233 0.2817017 0.3078424 0.3411144
                                                                             0
## enet
            0.23089680 0.2560430 0.2742497 0.2821842 0.3083763 0.3413553
## pcr
            0.23095996\ 0.2564685\ 0.2746187\ 0.2821505\ 0.3088601\ 0.3398454
                                                                             0
## pls
            0.34944854 0.3512306 0.3875093 0.4024771 0.4339766 0.4902202
## gam
            0.31177294 0.3755147 0.4390225 0.4491446 0.5034847 0.6159280
                                                                             0
## mars
## knn
            0.10557822 0.1573365 0.1937424 0.1951755 0.2455872 0.2736333
## bagging 0.30825656 0.3184900 0.3710160 0.4141515 0.4759321 0.5970628
            0.32782940 0.3371971 0.3619514 0.4177998 0.4786762 0.5833452
## boosting 0.30074844 0.3379932 0.3983908 0.4344615 0.5365054 0.5986697
                                                                             0
            0.25105096 0.2607188 0.3554261 0.3781581 0.4128121 0.6107827
## tree
p1=bwplot(resamp, metric = "RMSE")
p2=bwplot(resamp, metric = "Rsquared")
grid.arrange(p1, p2 ,ncol=2)
```

1.2 Model Selection 30



Partial Dependence Plots of MARS Model





```
# dev.off()
```

Important variables

varImp(mars.fit\$finalModel)

Overall
bmi 100
studyB 100

1.3 Training / Testing Error

```
# training error
mars.train.pred = predict(mars.fit, newdata = train.x)
RMSE(train.y, mars.train.pred)
```

```
## [1] 22.40806
```

```
# testing error
mars.pred = predict(mars.fit, newdata = test.x)
RMSE(test.y, mars.pred)
```

[1] 22.59373