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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)
```

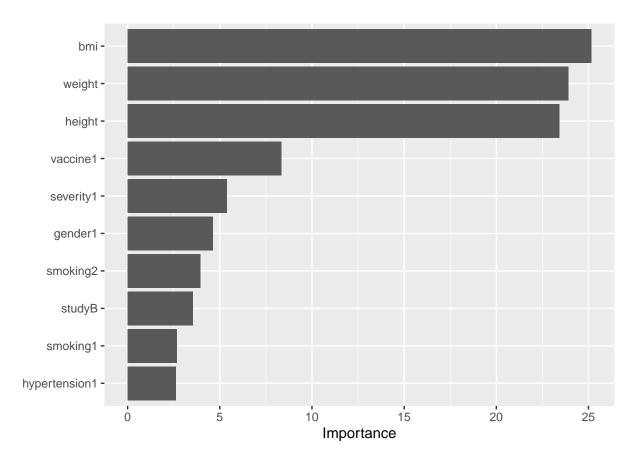
1 Model Training

1.1 Primary Analysis

```
ctrl1 <- trainControl(method = "cv", number = 10)</pre>
```

1.1.1 Linear Model

```
set.seed(2023)
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)
```

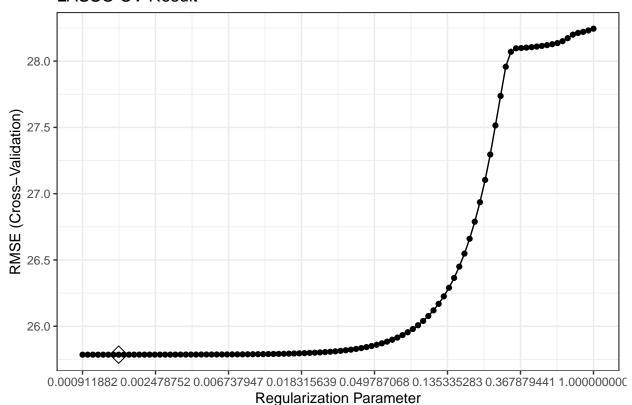


1.1.2 LASSO

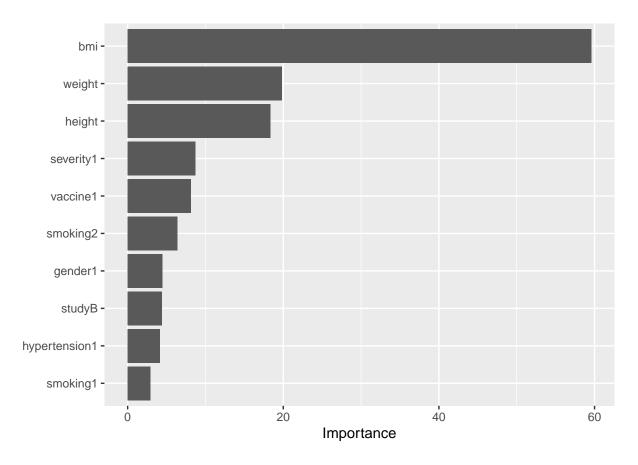
```
set.seed(2023)
lasso.fit <- train(train.x, train.y,</pre>
                   method = "glmnet",
                   tuneGrid = expand.grid(
                     alpha = 1,
                     lambda = exp(seq(0, -7, length=100))),
                   trControl = ctrl1)
lasso.fit$bestTune
## alpha
                lambda
         1 0.001495865
coef(lasso.fit$finalModel, s = lasso.fit$bestTune$lambda)
## 19 x 1 sparse Matrix of class "dgCMatrix"
## (Intercept)
                 -3.134172e+03
                 1.153955e-01
## age
## gender1
                 -4.441866e+00
## race2
                  2.191861e+00
## race3
                 -6.681255e-01
## race4
                 -1.149670e+00
## smoking1
                 2.901232e+00
                  6.400802e+00
## smoking2
```

```
## height
                  1.833161e+01
                 -1.979266e+01
## weight
## bmi
                  5.956877e+01
## hypertension1 4.150461e+00
                -1.160249e+00
## diabetes1
## SBP
                -7.746419e-02
## LDL
                 -4.212203e-02
## vaccine1
                -8.147730e+00
## severity1
                 8.730928e+00
## studyB
                  4.369356e+00
## studyC
                 -6.781352e-01
ggplot(lasso.fit, highlight = TRUE) +
  labs(title="LASSO CV Result") +
  scale_x_continuous(trans='log',n.breaks = 10) +
  theme_bw()
```

LASSO CV Result



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



1.1.3 Ridge

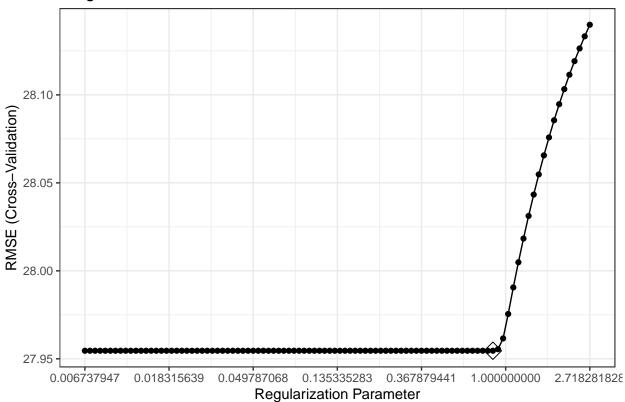
height

0.60404463

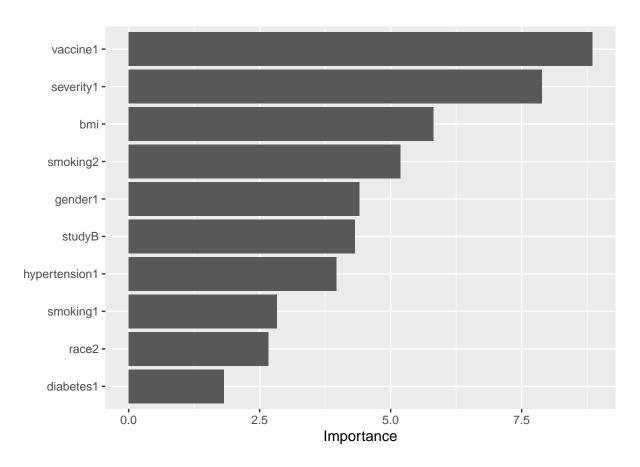
```
set.seed(2023)
ridge.fit <- train(train.x, train.y,</pre>
                   method = "glmnet",
                   tuneGrid = expand.grid(alpha = 0,
                                          lambda = exp(seq(1, -5, length=100))),
                   trControl = ctrl1)
ridge.fit$bestTune
      alpha
               lambda
## 81
          0 0.8594049
coef(ridge.fit$finalModel, s = ridge.fit$bestTune$lambda)
## 19 x 1 sparse Matrix of class "dgCMatrix"
                 -131.33806374
## (Intercept)
                    0.09731228
## age
## gender1
                   -4.40320528
## race2
                   2.66527141
## race3
                   -1.32710400
## race4
                   -1.12570977
## smoking1
                   2.82624366
## smoking2
                   5.18400128
```

```
## 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
## studyC
                  -0.51357417
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)
```

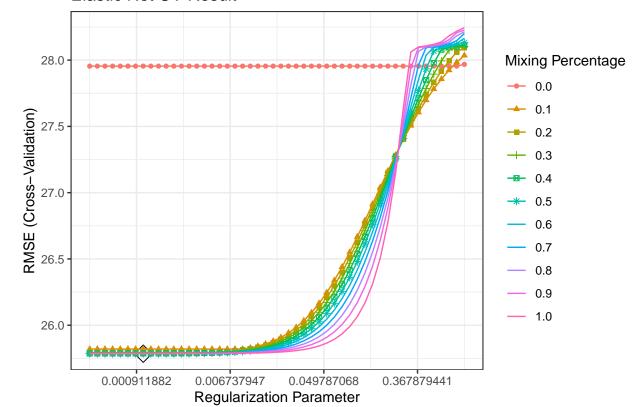


1.1.4 Elastic Net

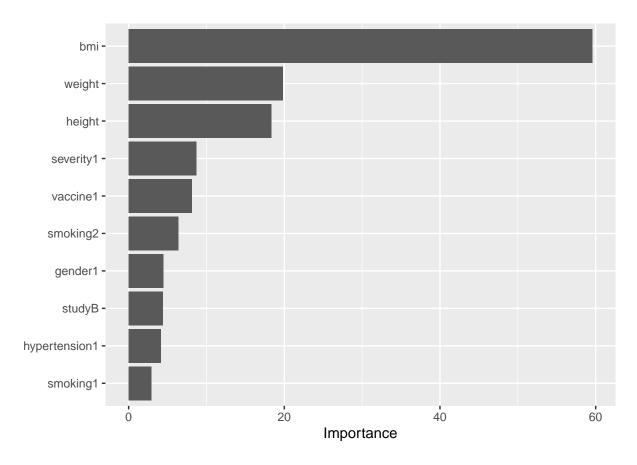
```
set.seed(2023)
enet.fit <- train(train.x, train.y,</pre>
                  method = "glmnet",
                  tuneGrid = expand.grid(
                    alpha = seq(0, 1, length = 11),
                    lambda = exp(seq(0, -8, length = 50))),
                  trControl = ctrl1)
enet.fit$bestTune
       alpha
                  lambda
       0.9 0.001051915
## 458
coef(enet.fit$finalModel, enet.fit$bestTune$lambda)
## 19 x 1 sparse Matrix of class "dgCMatrix"
##
## (Intercept)
                 -3.133363e+03
                  1.156446e-01
## age
## gender1
                 -4.443015e+00
## race2
                  2.194049e+00
## race3
                 -6.697538e-01
## race4
                 -1.151993e+00
## smoking1
                 2.902929e+00
## smoking2
                  6.403008e+00
```

```
## height
                  1.832705e+01
                 -1.978780e+01
## weight
## bmi
                 5.955488e+01
## hypertension1 4.156169e+00
## diabetes1
                -1.161920e+00
## SBP
                -7.786025e-02
## LDL
                -4.215546e-02
                -8.149202e+00
## vaccine1
## severity1
                 8.732536e+00
## studyB
                 4.370077e+00
## studyC
                -6.790033e-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

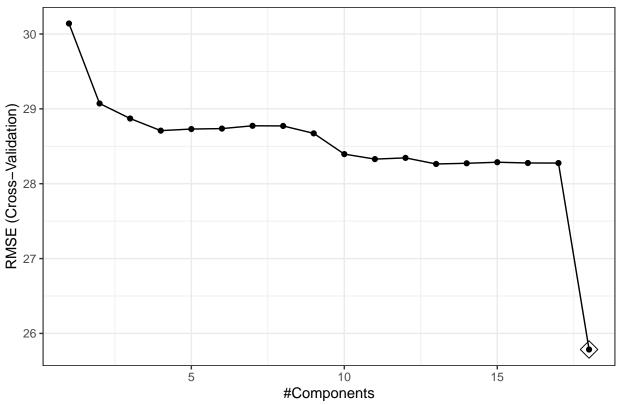


```
ggsave("./figure/enet_cv.jpeg", dpi = 500)
vip(enet.fit$finalModel)
```



1.1.5 Principal components regression (PCR)

PCR CV Result



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

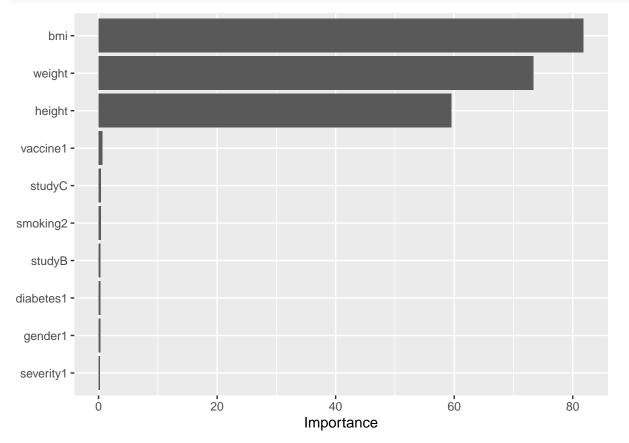
ncomp ## 18 18

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
```

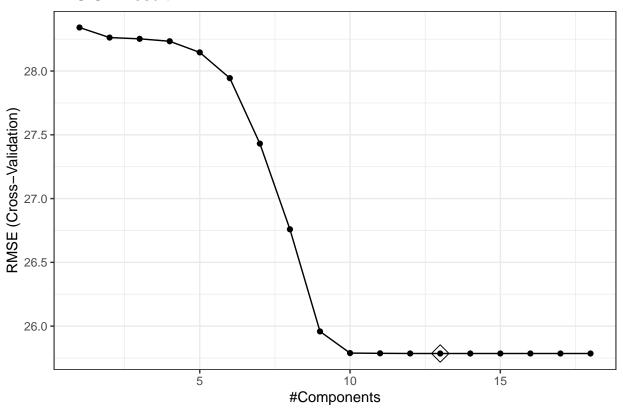
```
## studyB 2.1374000
## studyC -0.2730416
```

vip(pcr.fit\$finalModel)



1.1.6 Partial Least Squares (PLS)

PLS CV Result



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

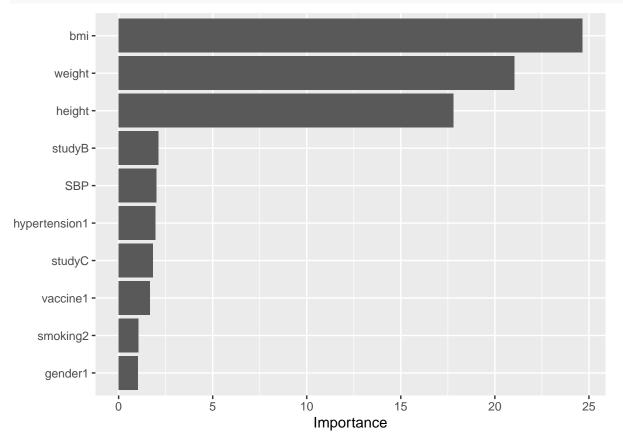
ncomp ## 13 13

coef(pls.fit\$finalModel)

```
## , , 13 comps
##
##
                     .outcome
                    0.5253162
## age
                   -2.2224171
## gender1
## race2
                    0.4564699
## race3
                   -0.2616135
## race4
                   -0.3472528
## smoking1
                    1.3206873
## smoking2
                    1.9344789
## height
                  112.6936914
## weight
                 -141.0001239
                  165.1518926
## bmi
## hypertension1
                    2.0811255
## diabetes1
                   -0.4187817
## SBP
                   -0.6356784
## LDL
                   -0.8377705
## vaccine1
                   -4.0025291
## severity1
                   2.5877989
```

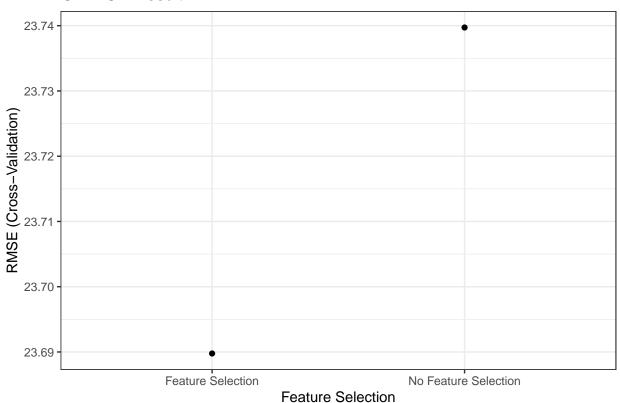
```
## studyB 2.1374098
## studyC -0.2730417
```

vip(pls.fit\$finalModel)



1.1.7 Generalized Additive Model (GAM)

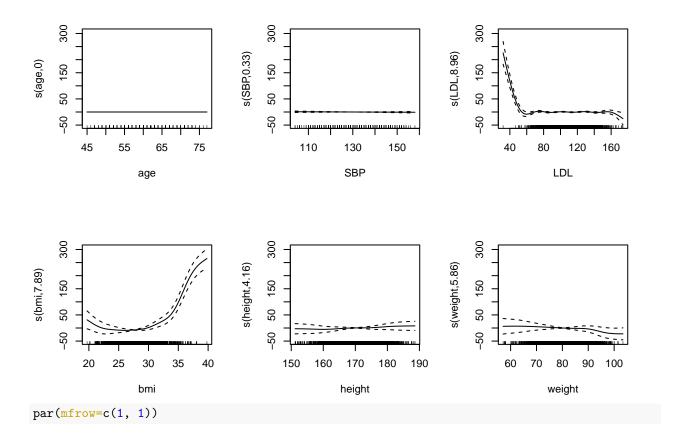
GAM CV Result



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

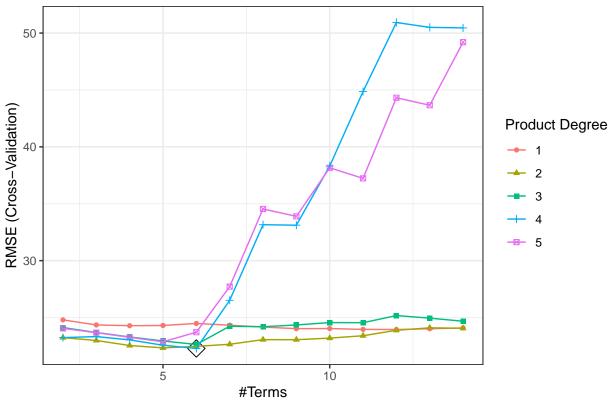
```
## select method
## 2 TRUE GCV.Cp
# coef(gam.fit$finalModel)
gam.fit$finalModel
```

```
##
## 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:
## 0.000 0.329 8.959 7.893 4.163 5.856 total = 39.2
##
## GCV score: 524.051
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
## 44 6 4
```

coef(mars.fit\$finalModel)

```
## (Intercept) h(31.7-bmi)

## 19.332680 3.707079

## h(bmi-31.7) * studyB h(bmi-26.8)

## 39.317768 6.812493

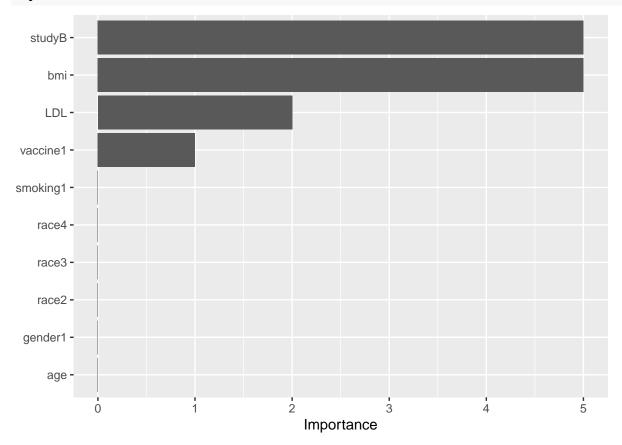
## h(bmi-31.7) * h(LDL-115) * studyB vaccine1

## -1.309903 -7.855865
```

summary(mars.fit\$finalModel)

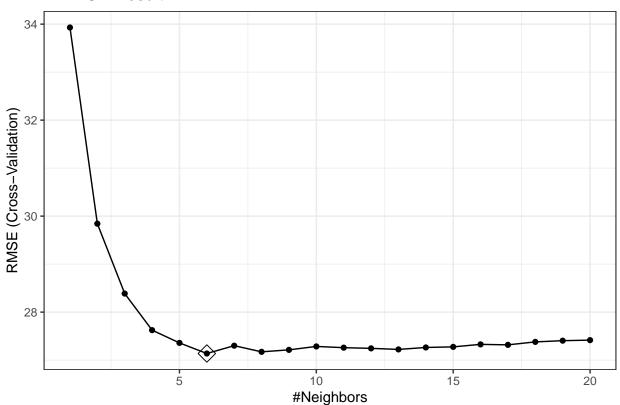
```
## Call: earth(x=matrix[2900,18], y=c(40,34,31,50,3...), keepxy=TRUE, degree=4,
##
               nprune=6)
##
                                      coefficients
##
## (Intercept)
                                         19.332680
## vaccine1
                                         -7.855865
## h(bmi-26.8)
                                          6.812493
## h(31.7-bmi)
                                          3.707079
## h(bmi-31.7) * studyB
                                         39.317768
## h(bmi-31.7) * h(LDL-115) * studyB
                                         -1.309903
##
```

```
## Selected 6 of 26 terms, and 4 of 18 predictors (nprune=6)
## Termination condition: Reached nk 37
## Importance: bmi, studyB, LDL, vaccine1, age-unused, gender1-unused, ...
## Number of terms at each degree of interaction: 1 3 1 1
## GCV 474.177 RSS 1362340 GRSq 0.4906252 RSq 0.4950084
vip(mars.fit$finalModel)
```



1.1.9 K-Nearest Neighbour (KNN)

KNN CV Result



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

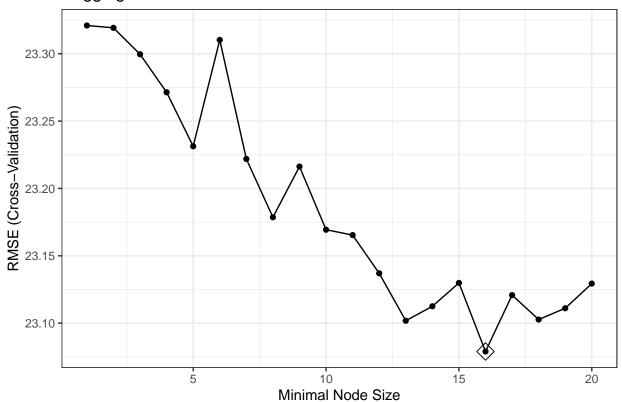
k ## 6 6

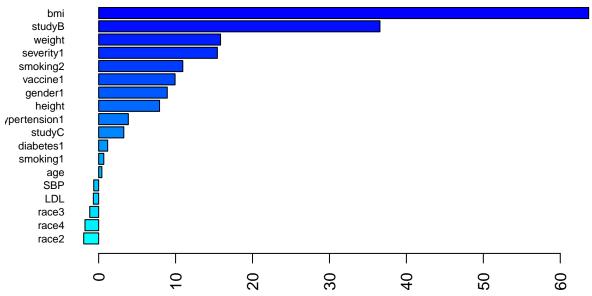
1.1.10 Bagging

theme_bw()

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

Bagging CV Result



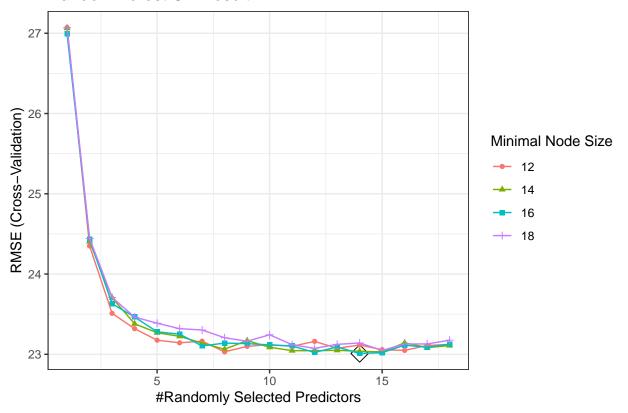


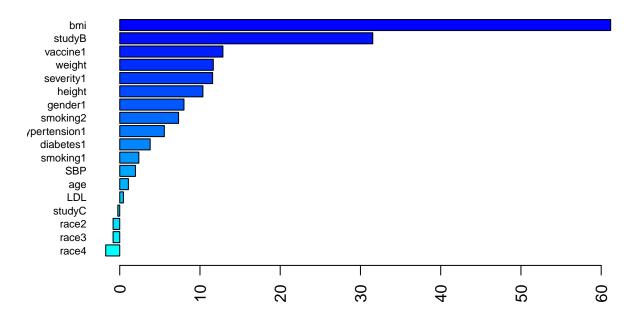
```
# p1 <- pdp::partial(</pre>
  bag.fit,
   pred.var = "Lot_Area",
#
  grid.resolution = 20
#
  ) %>%
#
  autoplot()
# p2 <- pdp::partial(
  bag.fit,
  pred.var = "Lot_Frontage",
  grid.resolution = 20
  ) %>%
  autoplot()
# gridExtra::grid.arrange(p1, p2, nrow = 1)
```

1.1.11 Random Forest

```
rf.grid <- expand.grid(mtry = 1:ncol(train.x),</pre>
                        splitrule = "variance",
                        min.node.size = seq(12, 18, by = 2))
set.seed(2023)
rf.fit <- train(train.x,</pre>
                train.y,
                method = "ranger",
                 tuneGrid = rf.grid,
                 trControl = ctrl1)
rf.fit$bestTune
      mtry splitrule min.node.size
##
## 55 14 variance
ggplot(rf.fit, highlight = TRUE) +
  labs(title = "Random Forest CV Result") +
  theme_bw()
```

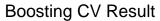
Random Forest CV Result

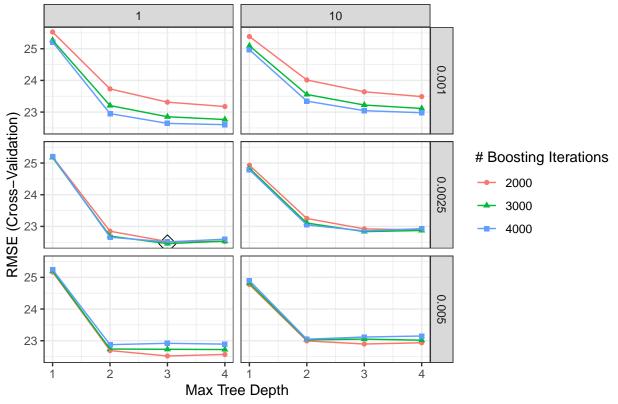




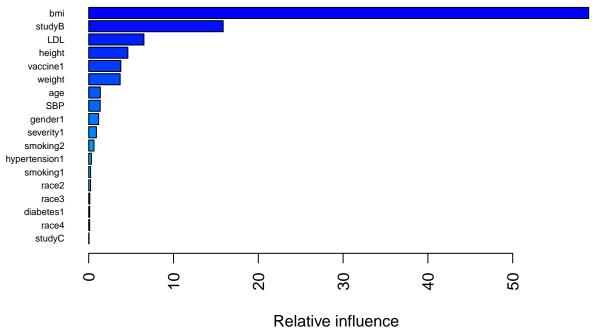
1.1.12 Boosting

```
set.seed(2023)
bst.grid <- expand.grid(n.trees = c(2000, 3000, 4000),
                        interaction.depth = 1:4,
                        shrinkage = c(0.001, 0.0025, 0.005),
                        n.minobsinnode = c(1, 10))
bst.fit <- train(train.x,</pre>
                 method = "gbm",
                 tuneGrid = bst.grid,
                 trControl = ctrl1,
                 verbose = FALSE)
bst.fit$bestTune
      n.trees interaction.depth shrinkage n.minobsinnode
## 38
         3000
                                    0.0025
                               3
bst.fit$finalModel
## A gradient boosted model with gaussian loss function.
## 3000 iterations were performed.
## There were 18 predictors of which 18 had non-zero influence.
ggplot(bst.fit, highlight = TRUE) +
  labs(title = "Boosting CV Result") +
  theme_bw()
```





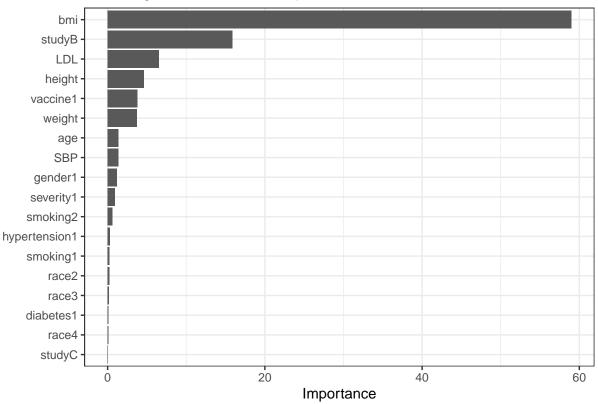




var rel.inf

```
bmi 58.96414769
## bmi
## studyB
                       studyB 15.85619711
## LDL
                          LDL 6.50952120
## height
                       height 4.61582502
## vaccine1
                     vaccine1 3.78444689
## weight
                       weight 3.70589114
                          age 1.36637699
## age
## SBP
                          SBP 1.35342972
## gender1
                      gender1 1.16795535
## severity1
                    severity1 0.90341683
## smoking2
                     smoking2 0.62280498
## hypertension1 hypertension1 0.31496695
## smoking1
                     smoking1 0.22066905
## race2
                        race2 0.21684477
## race3
                        race3 0.12927099
## diabetes1
                    diabetes1 0.11547616
## race4
                        race4 0.10962368
## studyC
                       studyC 0.04313547
vip(bst.fit$finalModel, num_features = 18) + theme_bw() +
 labs(title = "Boosting Model Variable Importance Scores")
```

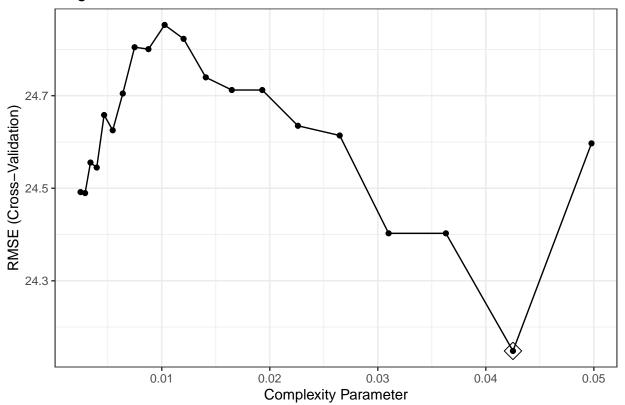
Boosting Model Variable Importance Scores



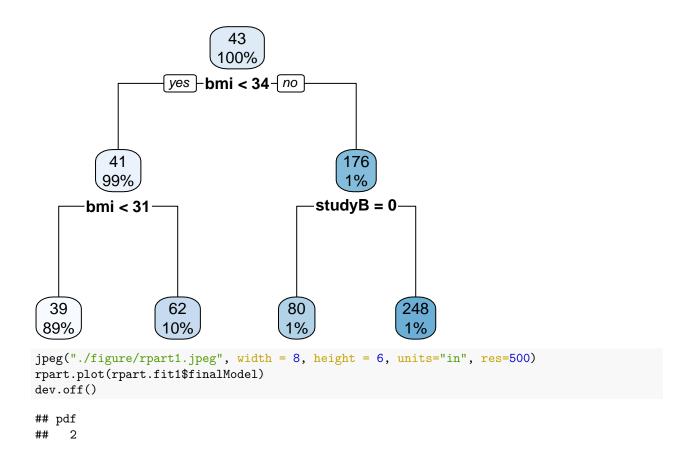
ggsave("./figure/boosting_vip.jpeg", dpi = 500)

1.1.13 Regression Trees

Regression Tree CV Result



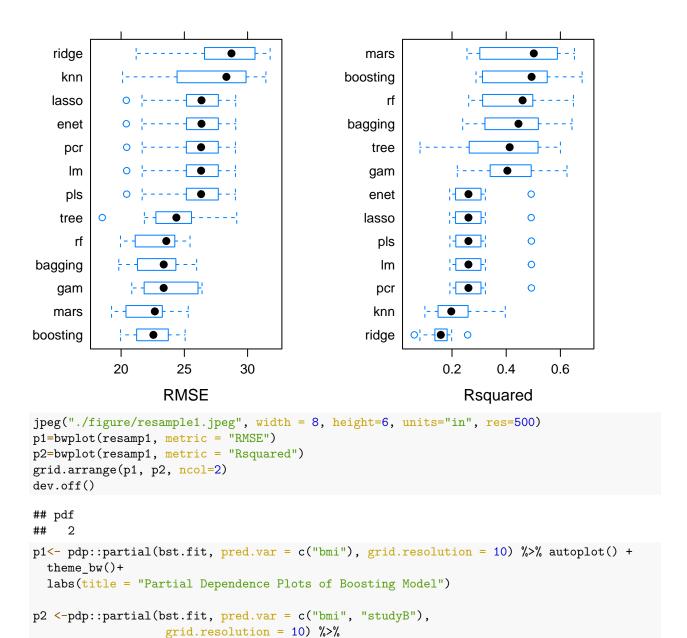
```
## 19 0.04251515
rpart.plot(rpart.fit1$finalModel)
```

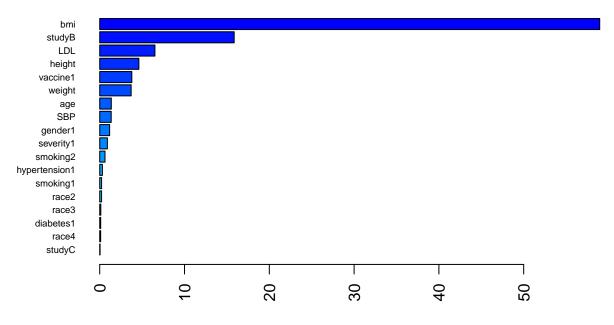


1.2 Model Selection

```
##
## Call:
## summary.resamples(object = resamp1)
##
## Models: lm, lasso, ridge, enet, pcr, pls, gam, mars, knn, bagging, rf, boosting, tree
## Number of resamples: 10
##
## MAE
```

```
##
                Min. 1st Qu.
                                Median
                                           Mean 3rd Qu.
## lm
            15.54483 15.80758 16.63529 16.59842 17.13204 18.12333
## lasso
            15.51069 15.78658 16.61245 16.57052 17.09219 18.09015
            15.34004 16.62387 16.79935 16.84047 17.23997 18.17959
## ridge
                                                                      0
## enet
            15.51026 15.78694 16.61217 16.57069 17.09223 18.09088
## pcr
            15.54483 15.80758 16.63529 16.59842 17.13204 18.12333
            15.54482 15.80753 16.63528 16.59840 17.13208 18.12332
## pls
            14.60392 14.76502 15.40409 15.42678 15.78762 17.02963
## gam
## mars
            13.99273 14.46938 14.98372 14.92537 15.32753 15.89972
## knn
            14.43602 16.28400 16.79135 16.77166 17.45629 18.38966
## bagging 14.22336 14.45336 15.13841 15.11634 15.80201 15.93486
            14.25716 14.38885 15.08343 15.06824 15.64831 16.12144
                                                                      0
## boosting 13.80473 14.23345 14.66386 14.63306 15.06668 15.39472
            13.85891 15.27840 15.72822 15.63398 16.07374 16.57189
## tree
##
## RMSE
##
                     1st Qu.
                                Median
                                           Mean 3rd Qu.
                                                              Max. NA's
                Min.
## lm
            20.44180 25.16612 26.32308 25.78528 27.58385 29.03646
## lasso
            20.41446 25.16779 26.35443 25.78553 27.58286 29.05994
                                                                      0
## ridge
            21.18921 26.76934 28.72409 27.95459 30.39855 31.78080
## enet
            20.41395 25.16792 26.35390 25.78540 27.58280 29.06018
            20.44180 25.16612 26.32308 25.78528 27.58385 29.03646
## pcr
            20.44179 25.16611 26.32305 25.78526 27.58386 29.03644
## pls
            20.84135 22.00149 23.36475 23.68977 25.89070 26.39798
## gam
            19.24575 20.68200 22.66604 22.28254 23.25541 25.30793
## mars
## knn
            20.11678 25.01933 28.32298 27.13762 29.65682 31.44427
           19.81748 21.50728 23.36814 23.07896 24.24524 25.97220
                                                                      0
## bagging
            19.95074 21.25601 23.57112 23.00997 24.19683 25.45015
## boosting 19.95593 21.25085 22.55222 22.45723 23.72734 25.06383
## tree
            18.51152 23.03638 24.36887 24.14847 25.41831 29.14098
##
## Rsquared
##
                         1st Qu.
                                    Median
                                                 Mean
                                                        3rd Qu.
                  Min.
## lm
            0.19215021 0.2201628 0.2605519 0.2764092 0.3001496 0.4930552
            0.19133277 0.2196625 0.2606385 0.2763222 0.3004686 0.4921785
                                                                             0
## lasso
            0.06069200 0.1374835 0.1585905 0.1552980 0.1812584 0.2575556
                                                                             0
## ridge
## enet
            0.19132111 0.2196526 0.2606417 0.2763214 0.3004556 0.4921930
            0.19215021 \ 0.2201628 \ 0.2605519 \ 0.2764092 \ 0.3001496 \ 0.4930552
                                                                             0
## pcr
            0.19215072 0.2201634 0.2605543 0.2764103 0.3001491 0.4930584
                                                                             0
## pls
            0.21948254 0.3453667 0.4042745 0.4084093 0.4864782 0.6243131
                                                                             0
## gam
            0.25523324 0.3327875 0.5019111 0.4666544 0.5812142 0.6518673
## mars
            0.09988269 0.1495740 0.1971881 0.2119237 0.2570144 0.3966191
                                                                             0
## knn
## bagging 0.23926439 0.3254906 0.4452885 0.4315122 0.5070804 0.6426996
                                                                             0
            0.26142227 0.3159714 0.4605716 0.4347653 0.4923031 0.6483873
                                                                             0
## boosting 0.28848789 0.3516448 0.4937148 0.4718739 0.5503996 0.6802951
            0.08170188 0.2889918 0.4127453 0.3758431 0.4958400 0.6000578
                                                                             0
## tree
p1=bwplot(resamp1, metric = "RMSE")
p2=bwplot(resamp1, metric = "Rsquared")
grid.arrange(p1, p2 ,ncol=2)
```



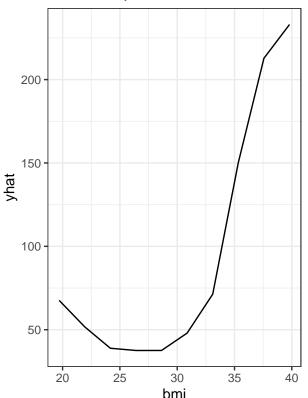


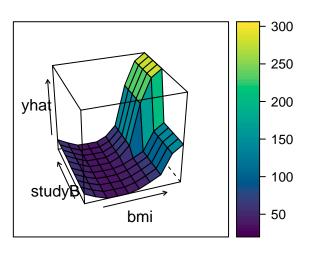
Relative influence

```
rel.inf
##
                           var
## bmi
                           bmi 58.96414769
## studyB
                        studyB 15.85619711
## LDL
                           LDL
                                6.50952120
## height
                        height 4.61582502
## vaccine1
                      vaccine1
                               3.78444689
## weight
                               3.70589114
                        weight
## age
                           age
                                1.36637699
## SBP
                           SBP
                                1.35342972
## gender1
                       gender1
                                1.16795535
## severity1
                     severity1 0.90341683
## smoking2
                      smoking2 0.62280498
## hypertension1 hypertension1 0.31496695
## smoking1
                      smoking1 0.22066905
## race2
                         race2
                                0.21684477
## race3
                         race3 0.12927099
## diabetes1
                     diabetes1 0.11547616
## race4
                         race4 0.10962368
## studyC
                        studyC 0.04313547
```

jpeg("./figure/partial_dependence.jpeg", width = 8, height=6, units="in", res=500)
gridExtra::grid.arrange(p1, p2, ncol = 2)

Partial Dependence Plots of Boosting Model





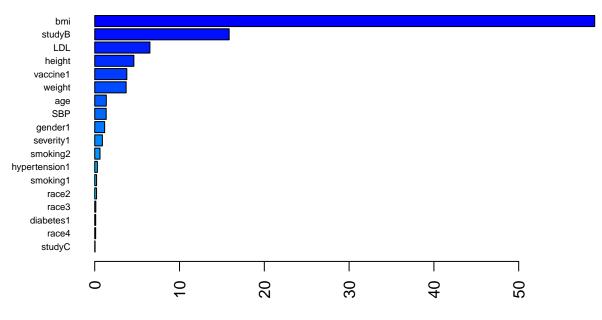
```
bmi

# dev.off()

jpeg("./figure/partial_dependence.jpeg", width = 8, height=6, units="in", res=500)
gridExtra::grid.arrange(p1, p2, ncol = 2)
dev.off()

## pdf
## 2

# Variable Importance
summary(bst.fit$finalModel, las = 2, cBars = ncol(train.x), cex.names = 0.6)
```



Relative influence

```
##
                           var
                                   rel.inf
## bmi
                           bmi 58.96414769
## studyB
                        studyB 15.85619711
## LDL
                                6.50952120
                           LDL
## height
                        height 4.61582502
## vaccine1
                      vaccine1 3.78444689
## weight
                        weight 3.70589114
## age
                           age 1.36637699
## SBP
                           SBP 1.35342972
                       gender1 1.16795535
## gender1
## severity1
                     severity1 0.90341683
## smoking2
                      smoking2 0.62280498
## hypertension1 hypertension1 0.31496695
## smoking1
                      smoking1 0.22066905
                         race2 0.21684477
## race2
## race3
                         race3 0.12927099
## diabetes1
                     diabetes1 0.11547616
## race4
                        race4 0.10962368
## studyC
                        studyC 0.04313547
```

1.3 Training / Testing Error

```
# boosting
# training error
bst.train.pred <- predict(bst.fit, newdata = train.x)
RMSE(bst.train.pred, train.y)
## [1] 19.12669
# test error
bst.test.pred <- predict(bst.fit, newdata = test.x)
RMSE(bst.test.pred, test.y)</pre>
```

[1] 22.30385