CU25 MODEL DEVELOPMENT 01 XGBOOST

June 14, 2023

#

CU25_Modelo de gestión de Lista de Espera Quirúrgica

1 IV. Model development

En este anexo se incluye el código utilizado durante el desarrollo de los modelos incluidos en el caso de uso.

1.1 Modelo XGBOOST

```
[1]: Sys.setlocale(category = "LC_ALL", locale = "es_ES.UTF-8")

'es ES.UTF-8/es ES.UTF-8/es ES.UTF-8/C'
```

1.1.1 Paquetes

```
[2]: # https://www.business-science.io/code-tools/2020/06/29/introducing-modeltime.

→html

## ESTE MODELO SE GUARDA EN MAESTROS PARA DESPUÉS CARGARLO Y HACER PREDICCIÓN

## Para la predicción solo hace falta el horizonte

library(tidymodels)

library(modeltime)

library(timetk)

library(lubridate)

library(tidyverse)
```

```
Attaching packages tidymodels
1.0.0

broom 1.0.3 recipes
1.0.4
dials 1.1.0 rsample
1.1.1
dplyr 1.1.0 tibble
3.2.1
```

```
ggplot2
              3.4.2
                          tidyr
1.3.0
              1.0.4
 infer
                          tune
1.0.1
 modeldata
              1.1.0
                          workflows
1.1.3
 parsnip
              1.0.4
                          workflowsets
1.0.0
 purrr
              1.0.1
                          yardstick
1.1.0
  Conflicts
tidymodels_conflicts()
 purrr::discard() masks
scales::discard()
 dplyr::filter() masks stats::filter()
 dplyr::lag()
                  masks stats::lag()
 recipes::step() masks stats::step()
· Search for functions across packages at
https://www.tidymodels.org/find/
Attaching package: 'lubridate'
The following objects are masked from 'package:base':
    date, intersect, setdiff, union
  Attaching packages
                                           tidyverse
1.3.2
         2.1.3
                     forcats 0.5.2
 readr
 stringr 1.5.0
 Conflicts
tidyverse_conflicts()
 lubridate::as.difftime() masks
base::as.difftime()
 readr::col_factor()
                          masks
scales::col_factor()
 lubridate::date()
                          masks
base::date()
 purrr::discard()
                          masks
scales::discard()
 dplyr::filter()
                          masks
stats::filter()
 stringr::fixed()
                          masks
recipes::fixed()
```

```
lubridate::intersect()
                               masks
    base::intersect()
     dplyr::lag()
                               masks
    stats::lag()
     lubridate::setdiff()
                               masks
    base::setdiff()
     readr::spec()
                               masks
    yardstick::spec()
     lubridate::union()
                               masks
    base::union()
    1.1.2 Datos
[3]: indicadores <- read_csv("CU_25_05_06_indicadores_area.csv")
     capacidad <- read_csv("CU_25_05_07_01_capacidad.csv")</pre>
     lista <- read_csv("CU_25_05_07_02_lista_espera.csv")</pre>
     hospitales <- read_csv("CU_25_05_05_01_hospitales.csv")
     lista <- lista |>
       mutate(fecha = as.Date(parse_date_time(paste(ano, semana, 1, sep="/"),'Y/W/
      →W')))
    Rows: 11 Columns: 17
      Column specification
    Delimiter: ","
    chr (2): id_area, nombre_area
    dbl (15): t3_1, t1_1, t2_1, t2_2, t4_1, t4_2, t4_3, t5_1, t6_1, t7_1,
    t8_1, ...
     Use `spec()` to retrieve the full column specification for this
    data.
     Specify the column types or set `show_col_types = FALSE` to quiet
    this message.
    Rows: 160 Columns: 4
      Column specification
    Delimiter: ","
    chr (3): id_area, nombre_area, Especialidad
    dbl (1): capacidad
     Use `spec()` to retrieve the full column specification for this
    data.
     Specify the column types or set `show_col_types = FALSE` to quiet
    this message.
    Rows: 55680 Columns: 12
      Column specification
```

```
Delimiter: ","
chr (4): Hospital, Especialidad, id_area, nombre_area
db1 (8): total pacientes, media tiempo dias, ano, semana, CODCNH,
pacientes,...
 Use `spec()` to retrieve the full column specification for this
 Specify the column types or set `show_col_types = FALSE` to quiet
this message.
Rows: 87 Columns: 24
  Column specification
Delimiter: ","
chr (6): Hospital, id_area, nombre_area, Municipio, Clase,
Dependencia
dbl (18): CODCNH, cmunicipio, CAMAS, TAC, RM, GAM, HEM, ASD, LIT, BCO,
ALI, ...
 Use `spec()` to retrieve the full column specification for this
 Specify the column types or set `show_col_types = FALSE` to quiet
this message.
```

1.1.3 Spot checking

```
[4]: h <- "HOSPITAL UNIVERSITARIO LA PAZ"
a <- "05"
e <- "Angiología y Cirugía Vascular"

## Valores perdidos: fill (solo hay una semana)

lzona_esp_1 <- lista |>
    left_join(hospitales) |>
    filter(Especialidad == e,
        id_area == a) |>
    fill(total_pacientes, media_tiempo_dias) |>
    group_by(nombre_area, Especialidad, fecha) |>
    summarise(total_pacientes = sum(total_pacientes, na.rm = TRUE),
        media_tiempo_dias = mean(media_tiempo_dias, na.rm = TRUE))

lzona_esp_1 |> plot_time_series(fecha, total_pacientes)

## XBGoost con series temporales
```

Joining with `by = join_by(Hospital, CODCNH, id_area, nombre_area)`
`summarise()` has grouped output by 'nombre_area', 'Especialidad'. You can
override using the `.groups` argument.

HTML widgets cannot be represented in plain text (need html)

```
[5]: ## XBGoost con series temporales
     ## División conjuntos de datos
     splits <- lzona_esp_1 %>%
      time_series_split(assess = "3 months", cumulative = TRUE)
     ## Visualización
     splits %>%
      tk_time_series_cv_plan() %>%
      plot_time_series_cv_plan(fecha, total_pacientes, .interactive = FALSE)
     ## Tidymodels workflow
     recipe_spec <- recipe(total_pacientes ~ fecha, training(splits)) %>%
       step_timeseries_signature(fecha) %>%
      step_rm(
         # contains("am.pm"), contains("hour"), contains("minute"),
                contains ("second"),
         contains("week"),
         contains("xts")) %>%
      step_fourier(fecha, period = 365, K = 5) %>%
      step_dummy(all_nominal()) |>
      step_zv()
    recipe_spec %>% prep() %>% juice()
```

Groups detected. Removing groups.

Using date_var: fecha

	techa	total_pacientes		fecha_year	techa_year.iso	fecha_half
_	<date></date>	<dbl></dbl>	<dbl></dbl>	<int></int>	<int></int>	<int></int>
	2020-01-13	564	1578873600	2020	2020	1
	2020-01-20	579	1579478400	2020	2020	1
	2020-01-27	579	1580083200	2020	2020	1
	2020-02-03	571	1580688000	2020	2020	1
	2020-02-10	557	1581292800	2020	2020	1
	2020-02-17	550	1581897600	2020	2020	1
	2020-03-02	521	1583107200	2020	2020	1
	2020-03-09	537	1583712000	2020	2020	1
	2020-07-27	409	1595808000	2020	2020	2
	2020-08-03	422	1596412800	2020	2020	2
	2020-08-10	441	1597017600	2020	2020	2
	2020-08-17	444	1597622400	2020	2020	$\frac{1}{2}$
	2020-08-24	464	1598227200	2020	2020	2
	2020-08-31	469	1598832000	2020	2020	2
	2020-09-07	480	1599436800	2020	2020	2
	2020-09-07	491	1600041600	2020	2020	2
	2020-09-14	503	1600646400	2020	2020	$\frac{2}{2}$
						$\frac{2}{2}$
	2020-09-28	500	1601251200	2020	2020	
	2020-10-05	535	1601856000	2020	2020	2
	2020-10-12	536	1602460800	2020	2020	2
	2020-10-19	555	1603065600	2020	2020	2
	2020-10-26	554	1603670400	2020	2020	2
	2020-11-09	539	1604880000	2020	2020	2
	2020-11-16	537	1605484800	2020	2020	2
	2020-11-23	539	1606089600	2020	2020	2
	2020-11-30	528	1606694400	2020	2020	2
	2020-12-07	536	1607299200	2020	2020	2
	2020 - 12 - 14	525	1607904000	2020	2020	2
	2020-12-21	529	1608508800	2020	2020	2
A tibble: 113×46	2021-01-04	539	1609718400	2021	2021	1
		•••	•••	•••	•••	
	2022-02-07	757	1644192000	2022	2022	1
	2022-02-14	769	1644796800	2022	2022	1
	2022-02-21	783	1645401600	2022	2022	1
	2022-02-28	794	1646006400	2022	2022	1
	2022-03-07	810	1646611200	2022	2022	1
	2022-03-14	816	1647216000	2022	2022	1
	2022-03-21	833	1647820800	2022	2022	1
	2022-04-04	834	1649030400	2022	2022	1
	2022-04-11	851	1649635200	2022	2022	1
	2022-04-18	848	1650240000	2022	2022	1
	2022-04-25	842	1650844800	2022	2022	1
	2022-05-02	833	1651449600	2022	2022	1
	2022-05-02	818	1652054400	2022	2022	1
	2022-05-16	830	1652659200	2022	2022	1
	2022-05-10		1653264000		2022	
		800		2022		1
	2022-05-30	778	1653868800	2022	2022	1
	2022-06-06		1654473600	2022	2022	1
	2022-06-13	782	1655078400	2022	2022	1
	2022-06-20	773	1655683200	2022	2022	1
	2022-07-04	799	1656892800	2022	2022	2

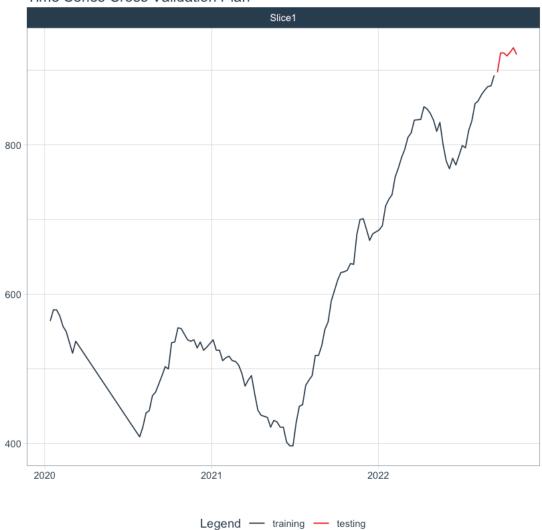
 $total_pacientes \quad fecha_index.num \quad fecha_year$

fecha_year.iso

 $fecha_half$

fecha

Time Series Cross Validation Plan



```
[6]: model_spec_glmnet <- linear_reg(penalty = 0.01, mixture = 0.5) %>%
set_engine("glmnet")
```

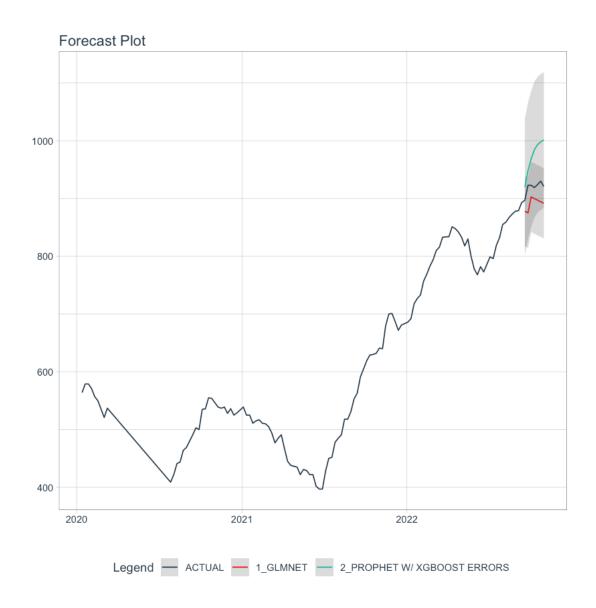
```
[7]: workflow_fit_glmnet <- workflow() %>%
    add_model(model_spec_glmnet) %>%
    add_recipe(recipe_spec %>% step_rm(fecha)) %>%
    fit(training(splits))
```

1.1.4 Model fitting

```
[8]: | lzona esp <- lista |>
        left_join(hospitales) |>
        # filter(Especialidad == e,
                 id_area == a) />
        fill(total_pacientes, media_tiempo_dias) |>
        group_by(nombre_area, Especialidad, fecha) |>
        summarise(total_pacientes = sum(total_pacientes, na.rm = TRUE),
                  media_tiempo_dias = mean(media_tiempo_dias, na.rm = TRUE))
      dfs <- split(lzona_esp, ~nombre_area + Especialidad)</pre>
     Joining with `by = join_by(Hospital, CODCNH, id_area, nombre_area)`
     `summarise()` has grouped output by 'nombre_area', 'Especialidad'. You
     can
     override using the `.groups` argument.
 [9]: res_pacientes <- map(dfs, function(x){</pre>
        recipe_spec <- recipe(total_pacientes ~ fecha, x) %>%
          step_timeseries_signature(fecha) %>%
          step_rm(
            # contains("am.pm"), contains("hour"), contains("minute"),
                     contains ("second"),
            contains("week"),
            contains("xts")) %>%
          step_fourier(fecha, period = 365, K = 5) %>%
          step_dummy(all_nominal()) |>
          step_zv()
        recipe_spec %>% prep() %>% juice()
        model_spec_prophet_boost <- prophet_boost(seasonality_yearly = TRUE,</pre>
                                                    seasonality daily = FALSE,
                                                    seasonality weekly = TRUE) %>%
          set_engine("prophet_xgboost")
        workflow_fit_prophet_boost <- workflow() %>%
          add_model(model_spec_prophet_boost) %>%
          add_recipe(recipe_spec) %>%
          fit(x)
        model_table <- modeltime_table(</pre>
          workflow_fit_prophet_boost
        calibration_table <- model_table %>%
          modeltime_calibrate(x)
      })
[10]: res_tiempo <- map(dfs, function(x){</pre>
        recipe_spec <- recipe(media_tiempo_dias ~ fecha, x) %>%
          step_timeseries_signature(fecha) %>%
```

```
step_rm(
            # contains("am.pm"), contains("hour"), contains("minute"),
                    contains ("second"),
            contains("week"),
            contains("xts")) %>%
          step_fourier(fecha, period = 365, K = 5) %>%
          step_dummy(all_nominal()) |>
          step_zv()
        recipe_spec %>% prep() %>% juice()
        model_spec_prophet_boost <- prophet_boost(seasonality_yearly = TRUE,</pre>
                                                   seasonality daily = FALSE,
                                                   seasonality_weekly = TRUE) %>%
          set_engine("prophet_xgboost")
        workflow_fit_prophet_boost <- workflow() %>%
          add_model(model_spec_prophet_boost) %>%
          add_recipe(recipe_spec) %>%
          fit(x)
        model_table <- modeltime_table(</pre>
          workflow_fit_prophet_boost
        calibration_table <- model_table %>%
          modeltime calibrate(x)
      })
[11]: model_spec_prophet_boost <- prophet_boost(seasonality_yearly = TRUE,
                                                 seasonality weekly = TRUE,
                                                 seasonality_daily = TRUE) %>%
        set_engine("prophet_xgboost")
[13]: workflow_fit_prophet_boost <- workflow() %>%
        add_model(model_spec_prophet_boost) %>%
        add_recipe(recipe_spec) %>%
        fit(training(splits))
      #workflow_fit_prophet_boost
[15]: model_table <- modeltime_table(</pre>
        # model fit arima,
        # model_fit_prophet,
        workflow_fit_glmnet,
        # workflow_fit_rf,
        workflow_fit_prophet_boost
      glimpse(model_table)
     Rows: 2
     Columns: 3
     $ .model id
                  <int> 1, 2
```

```
<list> [fecha, total_pacientes, date, double,
    numeric, predictor,...
    $ .model_desc <chr> "GLMNET", "PROPHET W/ XGBOOST ERRORS"
[22]: calibration_table <- model_table %>%
      modeltime_calibrate(testing(splits))
     calibration_table |> glimpse()
     calibration_table %>%
      modeltime_forecast(actual_data = lzona_esp_1) %>%
      plot_modeltime_forecast(.interactive = FALSE)
    Rows: 2
    Columns: 5
    $ .model_id
                     <int> 1, 2
    $ .model
                     <list> [fecha, total_pacientes, date,
    double, numeric, pred...
    ERRORS"
             <chr> "Test", "Test"
    $ .type
    41>1
    Using '.calibration_data' to forecast.
    Warning message in max(ids, na.rm = TRUE):
    "ningun argumento finito para max; retornando -Inf"
```

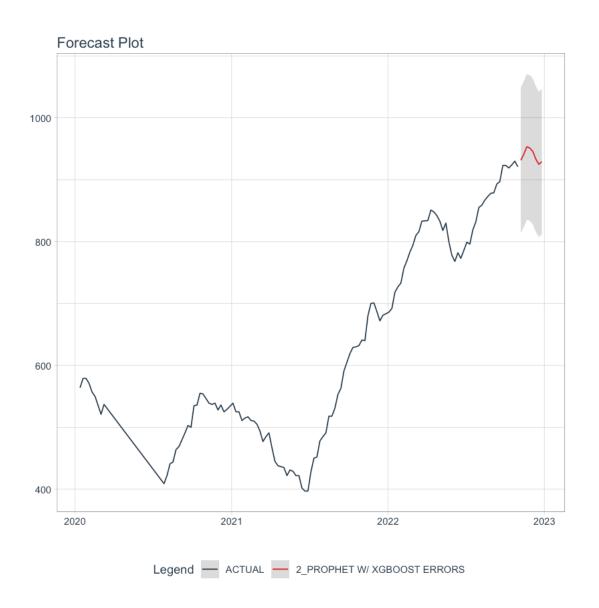


```
[23]: calibration_table %>%
    modeltime_accuracy() %>%
    table_modeltime_accuracy(.interactive = FALSE) |>
    glimpse()

## Refit and forecast
calibration_table |>
    filter(.model_id == 2) |>
    modeltime_refit(lzona_esp_1) %>%
    modeltime_forecast(h = "8 weeks", actual_data = lzona_esp_1) %>%
    plot_modeltime_forecast(.interactive = FALSE)
```

```
List of 17
                : tibble [2 × 9] (S3: tbl_df/tbl/data.frame)
 $ _data
  ..$ .model_id : int [1:2] 1 2
  ..$ .model_desc: chr [1:2] "GLMNET" "PROPHET W/ XGBOOST ERRORS"
  ..$ .type
              : chr [1:2] "Test" "Test"
  ..$ mae
                : num [1:2] 28.2 53.7
  ..$ mape
                : num [1:2] 3.06 5.83
  ..$ mase
                 : num [1:2] 3.38 6.44
  ..$ smape
                : num [1:2] 3.12 5.64
                : num [1:2] 29.9 57.7
  ..$ rmse
                : num [1:2] 0.25 0.61
  ..$ rsq
 $ _boxhead
                : tibble [9 x 6] (S3: tbl_df/tbl/data.frame)
                 : chr [1:9] ".model_id" ".model_desc" ".type" "mae" ...
  ..$ var
                  : chr [1:9] "default" "default" "default" ...
  ..$ type
  ..$ column_label:List of 9
  ..$ column_align: chr [1:9] "right" "left" "left" "right" ...
  ..$ column_width:List of 9
  ..$ hidden_px
                :List of 9
 $ _stub_df
                 : tibble [2 × 6] (S3: tbl_df/tbl/data.frame)
  ..$ rownum i
                       : int [1:2] 1 2
  ..$ row id
                       : chr [1:2] NA NA
  ..$ group id
                       : chr [1:2] NA NA
  ..$ group_label
                      :List of 2
  ..$ indent
                       : chr [1:2] NA NA
  ..$ built_group_label: chr [1:2] NA NA
 $ _row_groups
                 : chr(0)
 $ _heading
                 :List of 3
               : chr "Accuracy Table"
  ..$ title
  ..$ subtitle : NULL
  .. $ preheader: NULL
                 : tibble [0 × 6] (S3: tbl_df/tbl/data.frame)
 $ _spanners
  ..$ vars
                   : list()
  ..$ spanner_label: list()
  ..$ spanner_id : chr(0)
  ..$ spanner level: int(0)
  ..$ gather
                  : logi(0)
  ..$ built
                  : chr(0)
 $ _stubhead
                 :List of 1
  ..$ label: NULL
 $ _footnotes
                 : tibble [0 × 8] (S3: tbl_df/tbl/data.frame)
  ..$ locname : chr(0)
  ..$ grpname : chr(0)
  ..$ colname : chr(0)
  ..$ locnum
             : num(0)
  ..$ rownum
              : int(0)
  ..$ colnum : int(0)
  ..$ footnotes: list()
  ..$ placement: chr(0)
```

```
$ _source_notes : list()
 $ _formats
            : list()
 $ _substitutions: list()
 $ _styles
                 : tibble [0 × 7] (S3: tbl_df/tbl/data.frame)
  ..$ locname: chr(0)
  ..$ grpname: chr(0)
  ..$ colname: chr(0)
  ..$ locnum : num(0)
  ..$ rownum : int(0)
 ..$ colnum : int(0)
  ..$ styles : list()
 $ summary
                : list()
                 : tibble [189 x 5] (S3: tbl_df/tbl/data.frame)
$ _options
  ..$ parameter: chr [1:189] "table_id" "table_caption" "table_width"
"table_layout" ...
              : logi [1:189] FALSE FALSE TRUE TRUE TRUE TRUE ...
  ..$ scss
  ..$ category : chr [1:189] "table" "table" "table" "table" ...
             : chr [1:189] "value" "value" "px" "value" ...
  ..$ type
 ..$ value
              :List of 189
 $ _transforms : list()
 $ locale
                 :List of 1
 ..$ locale: NULL
$ _has_built : logi FALSE
- attr(*, "class")= chr [1:2] "gt_tbl" "list"
Warning message in max(ids, na.rm = TRUE):
"ningun argumento finito para max; retornando -Inf"
```



1.1.5 Predicción

```
[24]: ## Predicción

prediccion <- res_tiempo$`Centro-Norte.Angiología y Cirugía Vascular` |>

modeltime_forecast(h = 8, actual_data = dfs$`Centro-Norte.Angiología y

Cirugía Vascular`)

## Visualización

dfs$`Centro-Norte.Angiología y Cirugía Vascular` |>

plot_time_series(fecha, total_pacientes)

prediccion |> plot_modeltime_forecast()

## Guardar modelos
```

```
write_rds(res_pacientes, "modelos_pacientes_xgboost.rds")
write_rds(res_tiempo, "modelos_tiempo_xgboost.rds")
```

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