Midterm Report

WalterHennings Partner: Ben Schmitz

The following linear models and classification models, respectively, were generated for MATH341 midterm project:

The following classification models were also generated:

```
In [55]: cbind(c("Full MLR"),c("Subset Selection"),c("MLR Ridge"),c("MLR Lasso"),c("kNN Received Color (c("Logistic Regression"),c("kNN Classifier"),c("LDA"),c("QDA"),c("Naive Bay)

Full MLR Subset Selection MLR Ridge MLR Lasso kNN Regression

Logistic Regression kNN Classifier LDA QDA Naive Bayes
```

Loading in Libraries

```
In [2]: library(readr)
    library(glmnet)
    library(ggplot2)
    library(boot)
    library(caret)
    library(leaps)
    library(class)
    library(FNN)
    library(Metrics)
    library(pROC)
    library(tidyverse)
    library(e1071)
    library(maivebayes)
    library(MASS)
    options(warn=-1) #To Suppress Warnings
```

Loading Train and Test Data

```
In [3]: setwd("C:/Users/whwal/Desktop/Machine Learning/Midterm Project")
        train <- read_csv("StudentDataTrain.csv")</pre>
        test <- read csv("StudentDataTest.csv")</pre>
        train = na.omit(train)
        test = na.omit(test)
        train = train[,-c(1,2)]
        test = test[,-c(1,2)]
        Parsed with column specification:
        cols(
          Race_Ethc_Visa = col_character(),
          Gender = col character(),
          HSGPA = col_double(),
          SAT_Total = col_double(),
          Entry_Term = col_double(),
          Term.GPA = col double(),
          Persistence.NextYear = col double(),
          N.RegisteredCourse = col double(),
          N.Ws = col double(),
          N.DFs = col_double(),
          N.As = col double(),
          N.PassedCourse = col double(),
          N.CourseTaken = col double(),
          Perc.PassedEnrolledCourse = col double(),
          Perc.Pass = col double(),
          Perc.Withd = col_double(),
          N.GraduateCourse = col double(),
          FullTimeStudent = col double()
        Parsed with column specification:
        cols(
          Race_Ethc_Visa = col_character(),
          Gender = col character(),
          HSGPA = col double(),
          SAT Total = col double(),
          Entry_Term = col_double(),
          Term.GPA = col double(),
          Persistence.NextYear = col_double(),
          N.RegisteredCourse = col_double(),
          N.Ws = col double(),
          N.DFs = col_double(),
          N.As = col_double(),
          N.PassedCourse = col double(),
          N.CourseTaken = col_double(),
          Perc.PassedEnrolledCourse = col_double(),
          Perc.Pass = col double(),
          Perc.Withd = col double(),
          N.GraduateCourse = col_double(),
          FullTimeStudent = col double()
        )
```

Data Exploration/Cleaning

In [4]: cor(train)

	HSGPA	SAT_Total	Entry_Term	Term.GPA	Persistence.Nex
HSGPA	1.000000000	-0.003758312	-0.103645005	0.060280036	0.174561
SAT_Total	-0.003758312	1.000000000	-0.038816754	-0.022627828	-0.007603
Entry_Term	-0.103645005	-0.038816754	1.000000000	0.004810567	-0.111316
Term.GPA	0.060280036	-0.022627828	0.004810567	1.000000000	0.477542
Persistence.NextYear	0.174561339	-0.007603759	-0.111316139	0.477542392	1.000000
N.RegisteredCourse	0.017466136	-0.001550347	-0.001491140	-0.001990355	0.00398ŧ
N.Ws	0.015323271	0.020477721	-0.184489208	-0.010872277	0.020733
N.DFs	-0.028319672	-0.024496385	0.226961904	0.007662234	-0.070613
N.As	0.005033852	-0.013697361	-0.120398872	0.019541574	0.078208
N.PassedCourse	0.030230332	0.003755455	-0.055260637	-0.001629591	0.04014
N.CourseTaken	0.011234555	-0.011955572	0.090962118	0.003299299	-0.00608\$
Perc.PassedEnrolledCourse	0.017840237	0.004104826	-0.083494649	0.002810394	0.052317
Perc.Pass	0.030307725	0.022810338	-0.226454081	-0.001818066	0.065834
Perc.Withd	0.007988513	0.025873840	-0.188673739	-0.005920765	0.011232
N.GraduateCourse	0.016572219	-0.020778679	0.003716367	0.010332220	-0.00329§
FullTimeStudent	0.003711931	-0.002089033	0.077900207	0.014200012	-0.00056(
4					•

In this step, we identify any variables that have significant (>0.4) correlation with each other, in order to reduce redundancies.

```
In [5]: train = train[,-c(6,7,8,10,11,12)]
    test = test[,-c(6,7,8,10,11,12)]
    cor(train)
    colnames(train) #Left with 10 predictors
```

	HSGPA	SAT_Total	Entry_Term	Term.GPA	Persistence.NextYear	
HSGPA	1.000000000	-0.003758312	-0.103645005	0.060280036	0.1745613391	
SAT_Total	-0.003758312	1.000000000	-0.038816754	-0.022627828	-0.0076037587	
Entry_Term	-0.103645005	-0.038816754	1.000000000	0.004810567	-0.1113161389	
Term.GPA	0.060280036	-0.022627828	0.004810567	1.000000000	0.4775423915	
Persistence.NextYear	0.174561339	-0.007603759	-0.111316139	0.477542392	1.0000000000	
N.As	0.005033852	-0.013697361	-0.120398872	0.019541574	0.0782088497	
Perc.Pass	0.030307725	0.022810338	-0.226454081	-0.001818066	0.0658342385	
Perc.Withd	0.007988513	0.025873840	-0.188673739	-0.005920765	0.0112324292	
N.GraduateCourse	0.016572219	-0.020778679	0.003716367	0.010332220	-0.0032990788	
FullTimeStudent	0.003711931	-0.002089033	0.077900207	0.014200012	-0.0005602344	

'HSGPA' 'SAT_Total' 'Entry_Term' 'Term.GPA' 'Persistence.NextYear' 'N.As' 'Perc.Pass' 'Perc.Withd' 'N.GraduateCourse' 'FullTimeStudent'

Regression Models

Multi-Linear Regression

We perform Multi-Linear Regression with the train() function from the "caret" package. With it we are able to easily utilize 5-fold Cross Validation.

```
In [6]: train.control = trainControl(method = "cv", number = 5)
lm.model.fit = train(Term.GPA~., data = test, trControl = train.control, method =
lm.predict.train = predict(lm.model.fit, train)
lm.predict.test = predict(lm.model.fit, test)
lm.train.MSE = mean((lm.predict.train - train$Term.GPA)^2)
lm.test.PMSE = mean((lm.predict.test - test$Term.GPA)^2)
RSS.lm = sum((lm.predict.test - test$Term.GPA)^2)
TSS.lm = sum((test$Term.GPA - mean(test$Term.GPA))^2)
lm.Rsqr = 1 - (RSS.lm/TSS.lm)
```

Ridge Regression

We fit a ridge regression model to the training data. Here, we choose an optimal value of lambda

through cross validation. By default, glmnet() performs 10-fold CV, but we change it to 5 using the nfolds argument.

```
In [7]: set.seed(1)
    train.mat = model.matrix(Term.GPA ~ ., data = train)
    test.mat = model.matrix(Term.GPA ~ ., data = test)

grid = 10 ^ seq(4, -2, length = 100)
    ridge.model = glmnet(train.mat, train$Term.GPA, alpha = 0, lambda = grid, thresh
    cv.ridge = cv.glmnet(train.mat, train$Term.GPA, alpha = 0, lambda = grid, thresh
    bestlambda.ridge = cv.ridge$lambda.min
    bestlambda.ridge #This value is 0.01
```

0.01

Now that we have acquired an optimal lambda, we can now test the model through train and test predictions:

```
11 x 1 sparse Matrix of class "dgCMatrix"
                                 1
(Intercept)
                     -1.502994e+01
(Intercept)
HSGPA
                     -1.504636e-03
SAT_Total
                     -8.326111e-05
Entry Term
                      7.718919e-03
Persistence.NextYear 1.219804e+00
N.As
                     -1.237038e-02
Perc.Pass
                     -5.504550e-02
Perc.Withd
                     -1.822924e-03
N.GraduateCourse
                     1.362237e-02
FullTimeStudent
                      2.387999e-02
```

Lasso Regression

We fit a lasso regression model to the training data. Like in ridge regression, we use 5-fold CV to obtain a lambda that will minimize MSE.

```
In [9]:
lasso.model = glmnet(train.mat, train$Term.GPA, alpha = 1, lambda = grid, thresh
    cv.lasso = cv.glmnet(train.mat, train$Term.GPA, alpha = 1, lambda = grid, thresh
    bestlambda.lasso = cv.lasso$lambda.min
    bestlambda.lasso

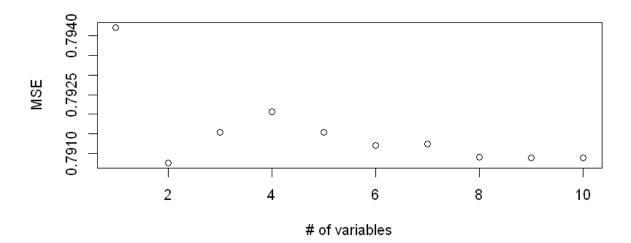
lasso.predict.train = predict(lasso.model, s = bestlambda.lasso, newx = train.mat
    lasso.predict.test = predict(lasso.model, s = bestlambda.lasso, newx = test.mat)
    lasso.train.MSE = mean((lasso.predict.train - train$Term.GPA)^2)
    lasso.test.PMSE = mean((lasso.predict.test - test$Term.GPA)^2)
    predict(lasso.model, s = bestlambda.lasso, type = "coefficients")
    RSS.lasso = sum((lasso.predict.test - test$Term.GPA)^2)
    TSS.lasso = sum((test$Term.GPA - mean(test$Term.GPA))^2)
    lasso.Rsqr = 1 - (RSS.lasso/TSS.lasso)
```

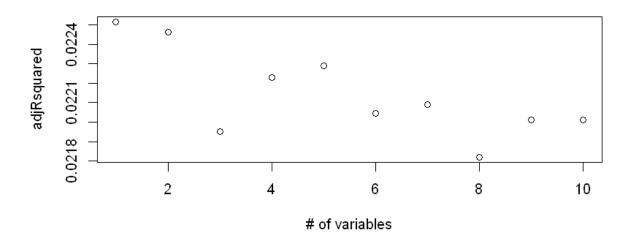
0.01

```
11 x 1 sparse Matrix of class "dgCMatrix"
(Intercept)
                     -1.330540e+01
(Intercept)
HSGPA
                     -6.391154e-04
SAT_Total
                     -3.621187e-05
Entry_Term
                      6.863673e-03
Persistence.NextYear 1.197693e+00
N.As
Perc.Pass
                     -4.021311e-02
Perc.Withd
                      2.356422e-03
N.GraduateCourse
FullTimeStudent
                      1.697602e-03
```

Best Subset Selection (Backwards Selection)

We proceed with conducting best subset selection on the training set, specifically backwards selection to iterively remove least contributing predictors. We train the model using the "leapBackward" method and using the train() function from caret, performing 5-fold CV. We then extract a relationship between MSE, adjusted R squared and # of variables.





From the graphs, we can assert that the best model has 2 variables, since that is the point where the highest R squared and MSE coincide. We can check this:

Hence, backwards selection creates a model with only 2 variables from the original 10.

1.22128425825323

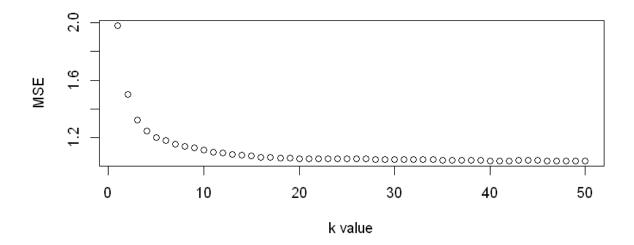
We can test the model using our test data:

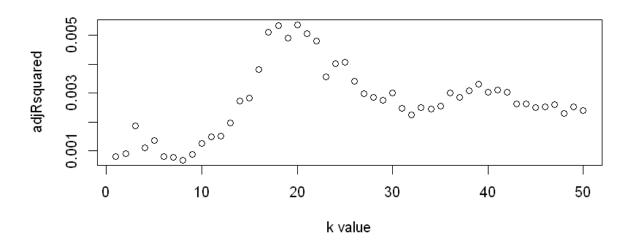
Persistence.NextYear

```
In [23]: step.model.train = lm(Term.GPA~Entry_Term + Persistence.NextYear, data = train)
    step.model.test = lm(Term.GPA~Entry_Term + Persistence.NextYear, data = test)
    step.pred.train = predict(step.model, data = train)
    step.pred.test = predict(step.model, data = test)
    step.train.MSE = mean((step.pred.train - train$Term.GPA)^2)
    step.test.PMSE = mean((step.pred.test - test$Term.GPA)^2)
    RSS.step = sum((step.pred.test - test$Term.GPA)^2)
    TSS.step = sum((test$Term.GPA - mean(test$Term.GPA))^2)
    step.Rsqr = 1 - (RSS.step/TSS.step)
```

kNN Regression

Here we will train a kNN regression model again using the train() function in caret. In order to output results for different values of k, we will set tuneGrid equal to a vector 1:50 to test MSE's for values of k ranging from 1 to 50. This is how we will find the best k Nearest Neighbors for our estimation.





We notice a consistent decrease in MSE as we increase k, but we also notice R squared is highest at k = 20, so that is our optimum k value for this model. We can proceed to model testing.

```
In [15]: knn.pred.train = predict(knn.model, train)
         knn.pred.test = predict(knn.model, test)
         knn.MSE.train = mean((knn.pred.train - train$Term.GPA)^2)
         knn.PMSE.test = mean((knn.pred.test - test$Term.GPA)^2)
         RSS.knn = sum((knn.pred.test - test$Term.GPA)^2)
         TSS.knn = sum((test$Term.GPA - mean(test$Term.GPA))^2)
         knn.Rsqr = 1 - (RSS.knn/TSS.knn)
```

Multi-Regression Results

```
trainMSE = c(lm.train.MSE,ridge.train.MSE,lasso.train.MSE,step.train.MSE,knn.MSE.
testMSE = c(lm.test.PMSE,ridge.test.PMSE,lasso.test.PMSE,step.test.PMSE,knn.PMSE,
ResultsMLR = cbind(trainMSE, testMSE)
row.names(ResultsMLR) = c("MLR", "Ridge", "Lasso", "Step", "kNN")
ResultsMLR
```

	trainMSE	testMSE
MLR	0.8408511	0.8002639
Ridge	0.7892362	0.8163820
Lasso	0.7899882	0.8134883
Step	0.7906234	1.2494092
kNN	0.9959190	1.0163150

Best value of k nearest neighbors was 20, and lambda was 0.01 for Lasso and Ridge. Unfortunately, linear techniques did not perform well at all. Unfortunately since my R squared value for kNN is negative, I have made a big mistake in the calculations. It seems, however, that the full linear model is the best performing.

Classification Models

Data Exploration

We analyze the correlation matrix:

In [30]: cor(train)

	HSGPA	SAT_Total	Entry_Term	Term.GPA	Persistence.NextYear	
HSGPA	1.000000000	-0.003758312	-0.103645005	0.060280036	0.1745613391	
SAT_Total	-0.003758312	1.000000000	-0.038816754	-0.022627828	-0.0076037587	
Entry_Term	-0.103645005	-0.038816754	1.000000000	0.004810567	-0.1113161389	
Term.GPA	0.060280036	-0.022627828	0.004810567	1.000000000	0.4775423915	
Persistence.NextYear	0.174561339	-0.007603759	-0.111316139	0.477542392	1.0000000000	
N.As	0.005033852	-0.013697361	-0.120398872	0.019541574	0.0782088497	
Perc.Pass	0.030307725	0.022810338	-0.226454081	-0.001818066	0.0658342385	
Perc.Withd	0.007988513	0.025873840	-0.188673739	-0.005920765	0.0112324292	
N.GraduateCourse	0.016572219	-0.020778679	0.003716367	0.010332220	-0.0032990788	
FullTimeStudent	0.003711931	-0.002089033	0.077900207	0.014200012	-0.0005602344	

The Best predictors of Persistence Next Year is Term.GPA, Entry_Term, and HSGPA. Hence we will proceed to explore these predictors.

Logistic Regression

We fit a logistic regression model to the training data using caret with 5-fold CV:

```
In [32]: log.fit = train(Persistence.NextYear~Term.GPA+Entry Term+HSGPA, method = "glm", t
                         ,data = train)
         glm.predict.train = predict(log.fit, train)
         glm.predict.train[glm.predict.train>.5]="Persistent"
         glm.predict.train[glm.predict.train<=.5]="Dropped"</pre>
         train.Persistence = train$Persistence.NextYear
         train.Persistence[train.Persistence>.5]="Persistent"
         train.Persistence[train.Persistence<=.5]="Dropped"</pre>
         table(glm.predict.train, train.Persistence)
         log.Err.train = mean(glm.predict.train != train.Persistence)
         log.Acc.train = mean(glm.predict.train == train.Persistence)
         log.Prec.train = 561/(561+254)
         glm.predict.test = predict(log.fit, test)
         glm.predict.test[glm.predict.test>.5]="Persistent" #1
         glm.predict.test[glm.predict.test<=.5]="Dropped" #0</pre>
         test.Persistence = test$Persistence.NextYear
         test.Persistence[test.Persistence>.5]="Persistent"
         test.Persistence[test.Persistence<=.5]="Dropped"
         table(glm.predict.test, test.Persistence)
         log.Err.test = mean(glm.predict.test != test.Persistence)
         log.Acc.test = mean(glm.predict.test == test.Persistence)
         log.Prec.test = 17/(17+7)
         log.sens = 1294/(1294 + 7)
         log.spec = 17/(17 + 127)
```

```
train.Persistence
glm.predict.train Dropped Persistent
                                   97
       Dropped
                       318
       Persistent
                       849
                                 4493
                test.Persistence
glm.predict.test Dropped Persistent
      Dropped
                      17
                                   7
      Persistent
                     127
                                1294
```

With Logistic Regression, we are able to make a ROC graph to plot Sensitivity and Specificity Trade-off:

Setting levels: control = 0, case = 1
Setting direction: controls < cases</pre>

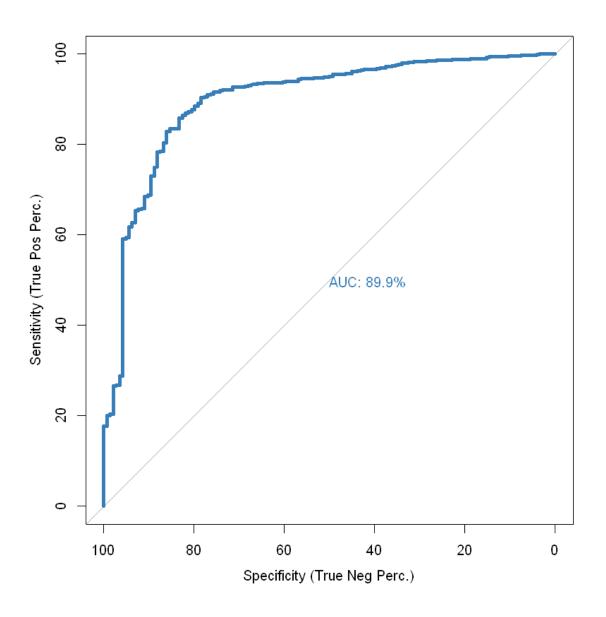
Call:

roc.default(response = test\$Persistence.NextYear, predictor = predict(log.fit,
test), percent = TRUE, plot = TRUE, xlab = "Specificity (True Neg Perc.)",
ylab = "Sensitivity (True Pos Perc.)", col = "#377eb8", lwd = 4, print.auc
= TRUE)

Data: predict(log.fit, test) in 144 controls (test\$Persistence.NextYear 0) < 13 01 cases (test\$Persistence.NextYear 1).

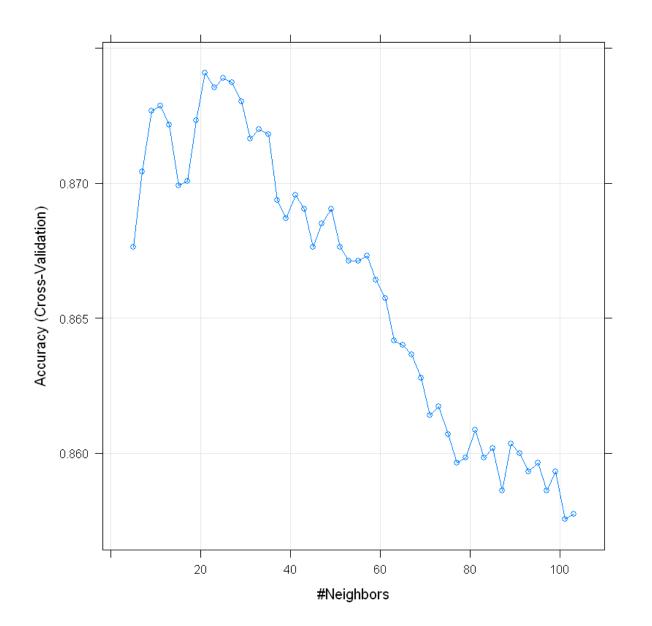
Area under the curve: 89.91%

Setting levels: control = 0, case = 1 Setting direction: controls < cases



kNN Classifier

We use train() to train a kNN classifier using our test data. Again, we iterate through values of k neighbors from 1 to 50:



We observe the optimal k nearest neighbors to be k = 21. We can now make predictions on this model using the test set:

```
In [44]:
         knn.predict.train = predict(knn.fit.class,train)
         knn.predict.test = predict(knn.fit.class,test)
         table(knn.predict.train,train.Persistence)
         table(knn.predict.test,test.Persistence)
         knn.Err.train = mean(knn.predict.train != train$Persistence.NextYear)
         knn.Acc.train = mean(knn.predict.train == train$Persistence.NextYear)
         knn.Prec.train = 723/(723+226)
         knn.Err.test = mean(knn.predict.test != test$Persistence.NextYear)
         knn.Acc.test = mean(knn.predict.test == test$Persistence.NextYear)
         knn.Prec.test = 113/(113+62)
         knn.sens = 1239/(1239+62)
         knn.spec = 113/(113+31)
                          train.Persistence
         knn.predict.train Dropped Persistent
                               718
                                           229
                         1
                               449
                                          4361
```

test.Persistence

knn.predict.test Dropped Persistent

0 113 62 1 31 1239

Naive Bayes Classifier

We will use train() to train a naive bayes classifier using 5-fold CV.

```
In [36]: nb.fit = train(as.factor(Persistence.NextYear)~Term.GPA+Entry Term+HSGPA, method
                       trControl = train.control,
                       data = train,
                       metric = "Accuracy")
         nb.predict.train = predict(nb.fit,train)
         nb.predict.test = predict(nb.fit,test)
         table(nb.predict.train, train.Persistence)
         nb.Err.train = mean(nb.predict.train != train$Persistence.NextYear)
         nb.Acc.train = mean(nb.predict.train == train$Persistence.NextYear)
         nb.Prec.train = 568/(568+136)
         nb.predict.test = predict(nb.fit, test)
         table(nb.predict.test, test.Persistence)
         nb.Err.test = mean(nb.predict.test != test$Persistence.NextYear)
         nb.Acc.test = mean(nb.predict.test == test$Persistence.NextYear)
         nb.Prec.test = 94/(94+25)
         nb.sens = 1276/(1276 + 25)
         nb.spec = 94/(94 + 50)
                         train.Persistence
```

nb.predict.train Dropped Persistent
0 568 136
1 599 4454

test.Persistence
nb.predict.test Dropped Persistent
0 94 25
1 50 1276

LDA

Here we perform linear discriminant analysis and train the model using train() and 5-fold CV.

```
In [37]: | lda.fit = train(as.factor(Persistence.NextYear)~Term.GPA+HSGPA+Entry Term,method
                        data = train)
         lda.predict.train = predict(lda.fit,train)
         lda.predict.test = predict(lda.fit,test)
         table(lda.predict.train, train.Persistence)
         lda.Err.train = mean(lda.predict.train != train$Persistence.NextYear)
         lda.Acc.train = mean(lda.predict.train == train$Persistence.NextYear)
         1da.Prec.train = 550/(568+258)
         lda.predict.test = predict(lda.fit, test)
         table(lda.predict.test, test.Persistence)
         lda.Err.test = mean(lda.predict.test != test$Persistence.NextYear)
         lda.Acc.test = mean(lda.predict.test == test$Persistence.NextYear)
         1da.Prec.test = 45/(45+22)
         lda.sens = 1279/(1279 + 22)
         1da.spec = 45/(45 + 99)
                           train.Persistence
         lda.predict.train Dropped Persistent
                          0
                                550
                                           258
                          1
                                617
                                          4332
                          test.Persistence
         lda.predict.test Dropped Persistent
                                45
                        0
                                           22
                        1
                                99
                                         1279
```

Here we perform quantitative descriptive analysis and train the model using train() and 5-fold CV

```
train.Persistence
qda.predict.train Dropped Persistent
0 603 312
1 564 4278

test.Persistence
lda.predict.test Dropped Persistent
0 45 22
1 99 1279
```

Classification Results

In [49]:
 train.err = c(log.Err.train,knn.Err.train,nb.Err.train,lda.Err.train,qda.Err.trai
 test.err = c(log.Err.test,knn.Err.test,nb.Err.test,lda.Err.test,qda.Err.test)
 train.prec = c(log.Prec.train,knn.Prec.train,nb.Prec.train,lda.Prec.train,qda.Prec
 test.prec = c(log.Prec.test,knn.Prec.test,nb.Prec.test,lda.Prec.test,qda.Prec.test
 train.acc = c(log.Acc.train,knn.Acc.train,nb.Acc.train,lda.Acc.train,qda.Acc.train
 test.acc = c(log.Acc.test,knn.Acc.test,nb.Acc.test,lda.Acc.test,qda.Acc.test)
 sensitivity = c(log.sens,knn.sens,nb.sens,lda.sens,qda.sens)
 specificity = c(log.spec,knn.spec,nb.spec,lda.spec,qda.spec)
 results.class = cbind(train.err,test.err,train.prec,test.prec,train.acc,test.acc,
 row.names(results.class) = c("Logistic Reg","kNN","Naive Bayes","LDA","QDA")
 results.class

	train.err	test.err	train.prec	test.prec	train.acc	test.acc	sensitivity	specificity
Logistic Reg	0.1643217	0.09273356	0.6883436	0.7083333	0.8356783	0.9072664	0.9946195	0.1180556
kNN	0.1177697	0.06435986	0.7618546	0.6457143	0.8822303	0.9356401	0.9523444	0.7847222
Naive Bayes	0.1276707	0.05190311	0.8068182	0.7899160	0.8723293	0.9480969	0.9807840	0.6527778
LDA	0.1519889	0.08373702	0.6658596	0.6716418	0.8480111	0.9162630	0.9830899	0.3125000
QDA	0.1521626	0.08719723	0.6590164	0.6716418	0.8478374	0.9128028	0.9830899	0.3125000
4								•

From the Results table, it suffices to say that the superior model in this case is kNN with k = 21. While Naive Bayes comes is also a healthy model, kNN has better sensitivity to specificity trade off.