P8106_yiminchen_secondaryanalysis

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Import and data manipulation	
# Load recovery.RData environment load("./recovery.Rdata")	
dat %>% na.omit()	
# dat1 draw a random sample of 2000 participants Uni:3307 set.seed(3307)	
dat1 = dat[sample(1:10000, 2000),]	
dat1 =	
dat1[, -1] %>%	
mutate(
<pre>recovery_time = as.factor(</pre>	
<pre>case_when(recovery_time <= 30 ~ "long", recovery_time > 30 ~ "short")</pre>	
),	
<pre>gender = as.factor(gender),</pre>	

```
race = as.factor(race),
    smoking = as.factor(smoking),
   hypertension = as.factor(hypertension),
   diabetes = as.factor(diabetes),
   vaccine = as.factor(vaccine),
   severity = as.factor(severity),
   study = as.factor(
      case when(study == "A" \sim 1, study == "B" \sim 2, study == "C" \sim 3)
   )
# dat2 draw a random sample of 2000 participants Uni:2493
set.seed(2493)
dat2 = dat[sample(1:10000, 2000),]
dat2 =
  dat2[, -1] %>%
  mutate(
   recovery_time = as.factor(
      case_when(recovery_time <= 30 ~ "long", recovery_time > 30 ~ "short")
   ),
   gender = as.factor(gender),
   race = as.factor(race),
   smoking = as.factor(smoking),
   hypertension = as.factor(hypertension),
   diabetes = as.factor(diabetes),
   vaccine = as.factor(vaccine),
   severity = as.factor(severity),
   study = as.factor(
      case_when(study == "A" \sim 1, study == "B" \sim 2, study == "C" \sim 3)
   )
# Merged dataset with unique observation
covid_dat = rbind(dat1, dat2) %>%
 unique()
covid_dat2 = model.matrix(recovery_time ~ ., covid_dat)[, -1] #ignore intercept
# Partition dataset into two parts: training data (70%) and test data (30%)
rowTrain = createDataPartition(y = covid_dat$recovery_time, p = 0.7, list = FALSE)
trainData = covid_dat[rowTrain, ]
testData = covid_dat[-rowTrain, ]
# matrix of predictors
x1 = covid_dat2[rowTrain,]
# vector of response
y1 = covid_dat$recovery_time[rowTrain]
# matrix of predictors
x2 = covid_dat2[-rowTrain,]
```

Data visualization

Model training

classification

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Logistic regression and its cousins

GLM

Penalized logistic regression

Penalized logistic regression can be fitted using glmnet. We use the train function to select the optimal tuning parameters.

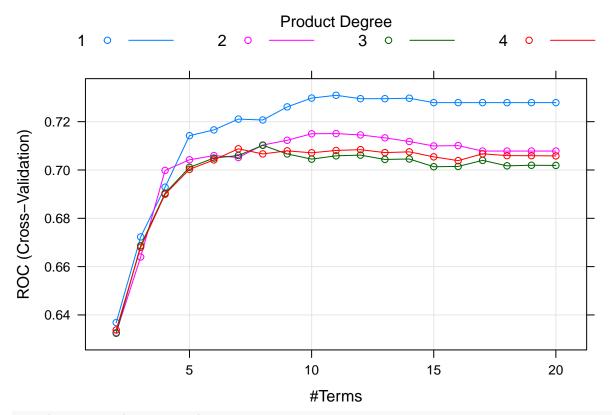
alpha lambda

```
## 1001
             1 0.0003354626
myCol<- rainbow(25)</pre>
myPar <- list(superpose.symbol = list(col = myCol),</pre>
               superpose.line = list(col = myCol))
plot(model.glmn, par.settings = myPar, xTrans = function(x) log(x))
                                        Mixing Percentage
  0
                            0.3
                                                      0.6
                                                                                0.9
          0
                                                                                        0
  0.05
                            0.35
                                                      0.65
                                                                                0.95
                                                                                       0
          0
                                    0
          0
  0.1
                                    0
                                                      0.7
                                                              0
                            0.4
  0.15
                            0.45
                                    0
                                                      0.75
                                                             0
                                    0
                                                              0
  0.2
                            0.5
                                                      8.0
  0.25
                                    0
                            0.55
                                                      0.85
                                                              0
ROC (Cross-Validation)
    0.70
    0.65
    0.60
    0.55
    0.50
                                  -6
                                                      -4
               -8
                                                                          -2
                                    Regularization Parameter
```

GAM

```
set.seed(2)
model.gam <- train(x = covid_dat2[rowTrain,],</pre>
                   y = covid_dat$recovery_time[rowTrain],
                   method = "gam",
                   metric = "ROC",
                   trControl = ctrl2)
model.gam$finalModel
##
## Family: binomial
## Link function: logit
##
## Formula:
## .outcome ~ gender1 + race3 + race4 + smoking1 + smoking2 + hypertension1 +
       diabetes1 + vaccine1 + severity1 + study2 + study3 + s(age) +
##
       s(SBP) + s(LDL) + s(bmi) + s(height) + s(weight)
##
##
```

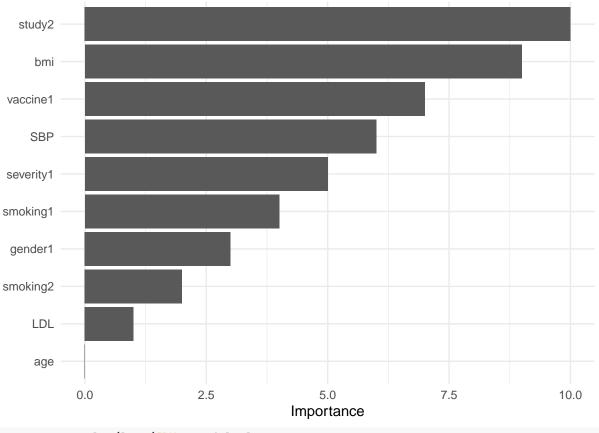
MARS



coef(model.mars\$finalModel)

```
## (Intercept) study2 h(28.6-bmi) vaccine1 h(135-SBP) severity1
## -0.32524568 -1.35310824 0.51047027 -0.73109733 -0.03262848 0.80307433
## smoking1 gender1 smoking2 h(LDL-145) h(bmi-23.1)
## 0.43021337 -0.32207625 0.55022116 -0.05342548 0.41456148
```

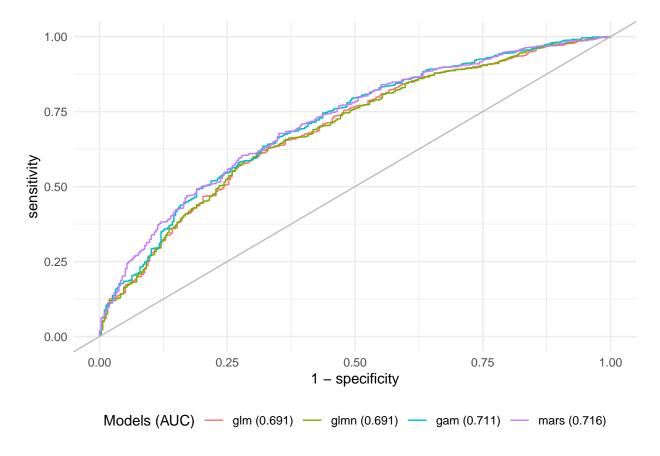
vip(model.mars\$finalModel)



```
##
## Call:
## summary.resamples(object = res)
## Models: GLM, GLMNET, GAM, MARS
## Number of resamples: 10
##
## ROC
                                                      3rd Qu.
##
               Min.
                       1st Qu.
                                  Median
                                               Mean
          0.7027786\ 0.7100512\ 0.7240580\ 0.7243182\ 0.7396824\ 0.7482539
## GLMNET 0.7010325 0.7091541 0.7199426 0.7230782 0.7374113 0.7488612
                                                                            0
          0.7092686 0.7156054 0.7316766 0.7319728 0.7432725 0.7592621
                                                                            0
## GAM
## MARS
          0.7131036 0.7220759 0.7309513 0.7309203 0.7385390 0.7542894
##
## Sens
##
                       1st Qu.
                                  Median
                                               Mean
                                                      3rd Qu.
## GLM
          0.2162162 0.2702703 0.2789708 0.2814698 0.3074324 0.3378378
                                                                            0
## GLMNET 0.2027027 0.2466216 0.2837838 0.2693262 0.2969733 0.3243243
                                                                            0
          0.2027027 0.2627730 0.3175676 0.3017031 0.3378378 0.3648649
                                                                            0
## GAM
## MARS
          0.2297297 \ 0.2837838 \ 0.2924843 \ 0.3044428 \ 0.3344595 \ 0.3783784
                                                                            0
##
```

```
## Spec
                                                                   Max. NA's
##
               Min.
                      1st Qu.
                                  Median
                                              Mean
                                                     3rd Qu.
## GLM
          0.8531073\ 0.9039548\ 0.9154605\ 0.9119755\ 0.9324890\ 0.9438202
## GLMNET 0.8644068 0.9053672 0.9180791 0.9187425 0.9382022 0.9548023
                                                                           0
          0.8644068 0.8884181 0.9124294 0.9018314 0.9157303 0.9269663
                                                                           0
## MARS
          0.8644068 0.8912429 0.9098584 0.9057862 0.9196106 0.9325843
                                                                           0
bwplot(res, metric = "ROC")
   GAM
  MARS
    GLM
GLMNET
          0.70
                      0.71
                                 0.72
                                            0.73
                                                       0.74
                                                                  0.75
                                                                              0.76
                                            ROC
```

test data performance for Logistic regression and its cousins



Discriminant Analysis

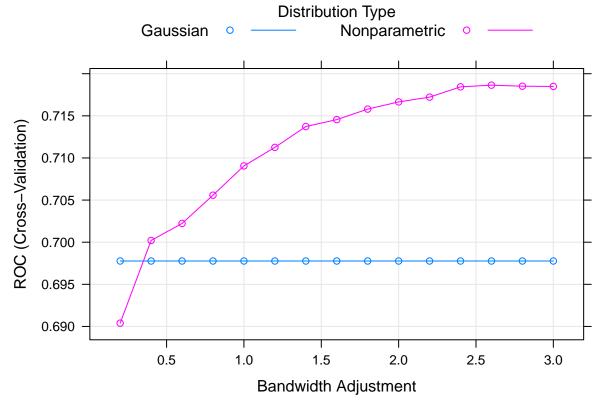
LDA

QDA

Naive Bayes (NB)

There is one practical issue with the NB classifier when nonparametric estimators are used. When a new data point includes a feature value that never occurs for some response class, the posterior probability can become zero. To avoid this, we increase the count of the value with a zero occurrence to a small value, so

that the overall probability doesn't become zero. In practice, a value of one or two is a common choice. This correction is called "Laplace Correction," and is implemented via the parameter fL. The parameter adjust adjusts the bandwidths of the kernel density estimates, and a larger value means a more flexible estimate.

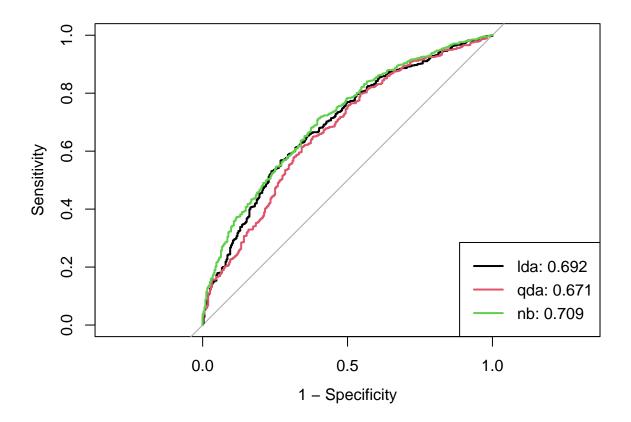


```
res <- resamples(list(LDA = model.lda, QDA = model.qda, NB = model.nb))
summary(res)</pre>
```

```
##
## Call:
## summary.resamples(object = res)
##
## Models: LDA, QDA, NB
## Number of resamples: 10
##
## ROC
## ROC
## Min. 1st Qu. Median Mean 3rd Qu. Max. NA's
```

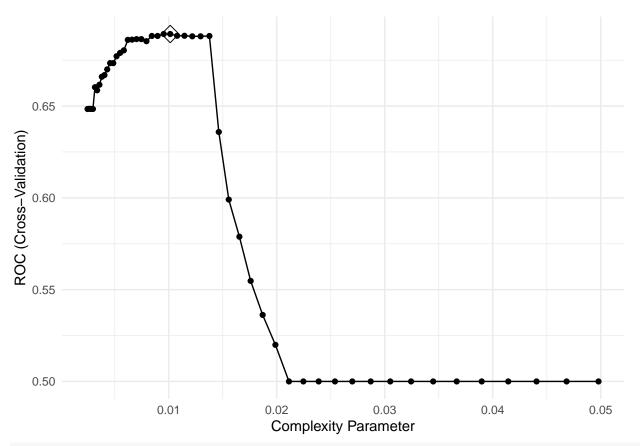
```
## LDA 0.6982994 0.7092113 0.7204289 0.7236334 0.7385363 0.7509869
## QDA 0.6825470 0.6870515 0.7021897 0.7067165 0.7212097 0.7436988
                                                                       0
## NB 0.6882730 0.7120171 0.7177622 0.7186405 0.7223240 0.7519739
                                                                       0
##
## Sens
##
                    1st Qu.
                                                     3rd Qu.
                                                                   Max. NA's
            Min.
                                Median
                                             Mean
## LDA 0.1891892 0.26013514 0.27702703 0.26525361 0.29489078 0.31081081
## QDA 0.5270270 0.55743243 0.60135135 0.59546464 0.63175676 0.67567568
                                                                            0
## NB 0.0000000 0.01351351 0.01351351 0.01488338 0.02369493 0.02702703
##
## Spec
                              Median
                                                 3rd Qu.
##
            Min.
                   1st Qu.
                                          Mean
## LDA 0.8587571 0.8997175 0.9239351 0.9170507 0.9324890 0.9606742
## QDA 0.6440678 0.7090395 0.7211325 0.7185298 0.7299562 0.7683616
                                                                       0
## NB 0.9887006 0.9957627 1.0000000 0.9977401 1.0000000 1.0000000
                                                                       0
```

test set performance for Discriminant Analysis

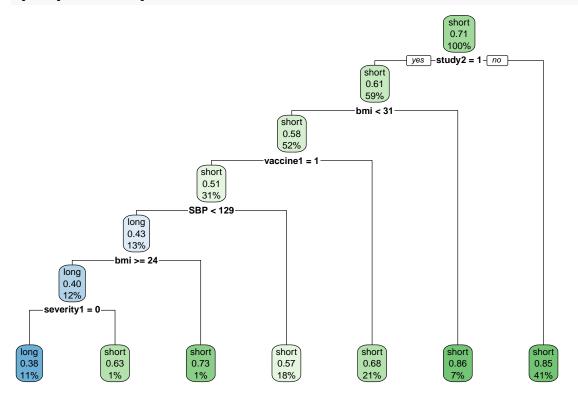


classification tree models

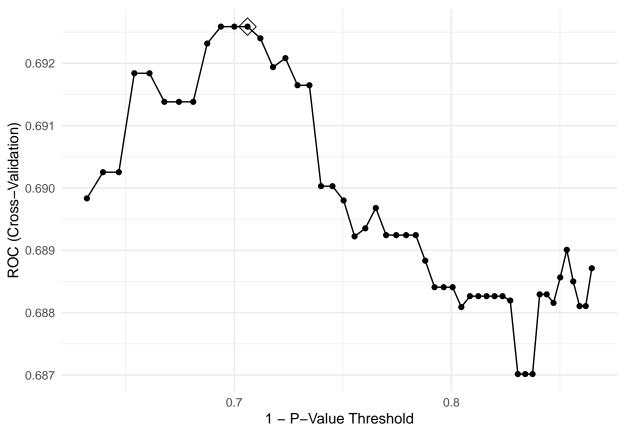
rpart



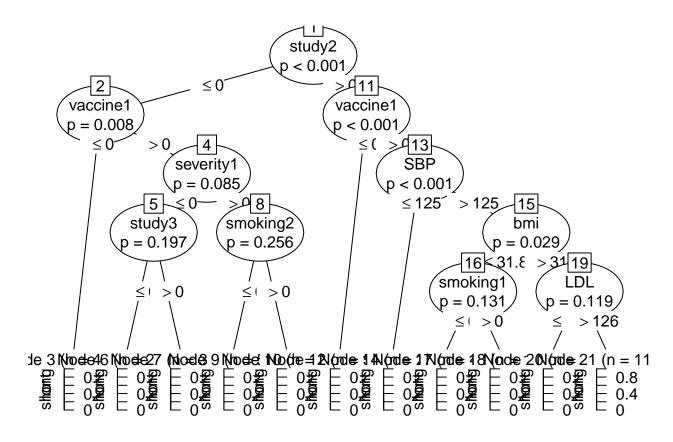
rpart.plot(model.rpart\$finalModel)



ctree



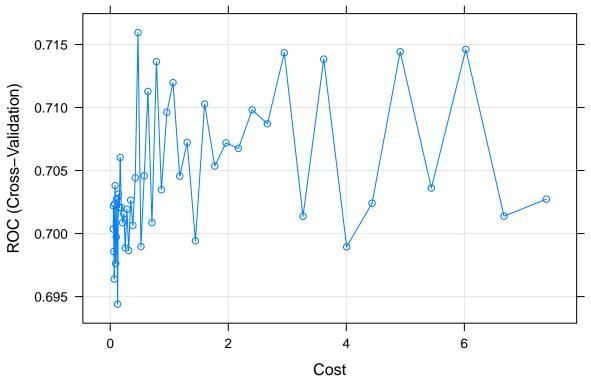
plot(model.ctree\$finalModel)



test set performance for classification tree models

```
resamp_tree <- resamples(list(rpart = model.rpart,</pre>
                          ctree = model.ctree))
summary(resamp_tree)
##
## Call:
## summary.resamples(object = resamp_tree)
## Models: rpart, ctree
## Number of resamples: 10
##
## ROC
##
              Min.
                     1st Qu.
                                 Median
                                             Mean
                                                     3rd Qu.
                                                                  Max. NA's
## rpart 0.6570851 0.6730605 0.6885818 0.6892499 0.6958410 0.7433196
## ctree 0.6718201 0.6806484 0.6832281 0.6925873 0.7081043 0.7224385
##
## Sens
##
              Min.
                     1st Qu.
                                 Median
                                             Mean
                                                     3rd Qu.
## rpart 0.2027027 0.2432432 0.2500000 0.2476490 0.2593947 0.2837838
## ctree 0.1621622 0.1790541 0.1959459 0.2288227 0.2837838 0.3287671
##
## Spec
##
                                                     3rd Qu.
                                                                  Max. NA's
              Min.
                     1st Qu.
                                 Median
                                             Mean
## rpart 0.8644068 0.8956151 0.9180791 0.9125627 0.9268631 0.9548023
## ctree 0.8474576 0.8997175 0.9152542 0.9103314 0.9255618 0.9604520
```

Support Vector Machines



```
model.svml$bestTune
```

```
## cost
## 23 0.4699627
model.svml$finalModel
```

```
##
## Call:
## svm.default(x = as.matrix(x), y = y, kernel = "linear", cost = param$cost,
```

```
##
       probability = classProbs)
##
##
## Parameters:
##
      SVM-Type: C-classification
  SVM-Kernel: linear
##
          cost: 0.4699627
##
##
## Number of Support Vectors: 1706
#test error
linear_test_preds = predict(model.svml, newdata = covid_dat[-rowTrain, ])
confusionMatrix(data = linear_test_preds,
                reference = covid_dat$recovery_time[-rowTrain])
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction long short
##
                 0
        long
##
        short 316
                     759
##
##
                  Accuracy: 0.706
##
                    95% CI: (0.6778, 0.7331)
##
       No Information Rate: 0.706
       P-Value [Acc > NIR] : 0.5152
##
##
##
                     Kappa: 0
##
    Mcnemar's Test P-Value : <2e-16
##
##
##
               Sensitivity: 0.000
               Specificity: 1.000
##
##
            Pos Pred Value :
                                \mathtt{NaN}
##
            Neg Pred Value: 0.706
                Prevalence: 0.294
##
            Detection Rate: 0.000
##
      Detection Prevalence: 0.000
##
##
         Balanced Accuracy: 0.500
##
##
          'Positive' Class : long
##
svmr.grid \leftarrow expand.grid(C = \exp(seq(-4,4,len=20)),
                         sigma = exp(seq(-4,0,len=10)))
#radial kernel
set.seed(2)
model.svmr <- train(recovery_time ~ .,</pre>
                  data = covid_dat[rowTrain, ],
                  method = "svmRadialSigma",
                  preProcess = c("center", "scale"),
                  tuneGrid = svmr.grid,
                  trControl = ctrl2)
```

line search fails -0.4823254 -0.5646101 1.084874e-05 7.909748e-06 -1.823444e-08 -6.944499e-09 -2.527e-09

```
myCol<- rainbow(20)</pre>
myPar <- list(superpose.symbol = list(col = myCol),</pre>
               superpose.line = list(col = myCol))
ggplot(model.svmr, highlight = TRUE, par.settings = myPar)
   0.68
ROC (Cross-Validation)
   0.64
  0.60
           0
                                      20
                                                                   40
                                               Cost
                    0.01831564 - 0.04455143 - 0.10836802 - 0.26359714 - 0.64118039
        Sigma
                    0.02856550 + 0.06948345 + 0.16901332 - 0.41111229 - 1.00000000
# test error
radial_test_preds = predict(model.svmr, newdata = covid_dat[-rowTrain, ])
confusionMatrix(data = radial_test_preds ,
                 reference = covid_dat$recovery_time[-rowTrain])
## Confusion Matrix and Statistics
##
##
              Reference
## Prediction long short
##
        long
                 77
##
        short 239
                      692
##
##
                   Accuracy : 0.7153
##
                     95% CI: (0.6873, 0.7422)
##
       No Information Rate: 0.706
       P-Value [Acc > NIR] : 0.2633
##
##
##
                      Kappa: 0.1847
##
    Mcnemar's Test P-Value : <2e-16
##
##
                Sensitivity: 0.24367
##
                Specificity: 0.91173
##
```

```
Pos Pred Value: 0.53472
##
##
            Neg Pred Value: 0.74329
                Prevalence: 0.29395
##
##
            Detection Rate: 0.07163
##
      Detection Prevalence: 0.13395
##
         Balanced Accuracy: 0.57770
##
##
          'Positive' Class : long
#radial kernel
#set.seed(2)
#model.sumr <- tune.sum(recovery_time ~ .,</pre>
                  #data = covid_dat[rowTrain, ],
                  #kernel = "radial",
                        \#cost = exp(seq(-1, 5, len=20)),
                        \#gamma = exp(seq(-4,3,len=20)))
\#plot(model.sumr, transform.y = log, transform.x = log,
#color.palette = terrain.colors)
# test error
#radial_test_preds = predict(model.svmr, newdata = covid_dat[-rowTrain, ])
#confusionMatrix(data = radial_test_preds ,
                #reference = covid_dat$recovery_time[-rowTrain])
```

test data performance of SVM methods

```
0.0 0.2 0.4 0.6 0.8 1.0
                ROC
                                                                    Spec
                                          Sens
svml
svmr
     0.0 0.2 0.4 0.6 0.8 1.0
                                                         0.0 0.2 0.4 0.6 0.8 1.0
pred.svml <- predict(model.svml, newdata = covid_dat[-rowTrain,])</pre>
pred.svmr <- predict(model.svmr, newdata = covid_dat[-rowTrain,])</pre>
confusionMatrix(data = pred.svml,
                reference = covid_dat$recovery_time[-rowTrain])
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction long short
##
        long
##
        short 316
                     759
##
                  Accuracy: 0.706
##
                    95% CI: (0.6778, 0.7331)
##
##
       No Information Rate: 0.706
##
       P-Value [Acc > NIR] : 0.5152
##
##
                     Kappa: 0
##
    Mcnemar's Test P-Value : <2e-16
##
##
##
               Sensitivity: 0.000
##
               Specificity: 1.000
            Pos Pred Value :
##
                               {\tt NaN}
##
            Neg Pred Value: 0.706
##
                Prevalence: 0.294
##
            Detection Rate: 0.000
      Detection Prevalence : 0.000
##
##
         Balanced Accuracy: 0.500
```

##

```
##
          'Positive' Class : long
##
confusionMatrix(data = pred.svmr,
                reference = covid_dat$recovery_time[-rowTrain])
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction long short
##
        long
                77
        short 239
##
                     692
##
                  Accuracy : 0.7153
##
                    95% CI: (0.6873, 0.7422)
##
       No Information Rate: 0.706
##
##
       P-Value [Acc > NIR] : 0.2633
##
##
                     Kappa: 0.1847
##
    Mcnemar's Test P-Value : <2e-16
##
##
##
               Sensitivity: 0.24367
##
               Specificity: 0.91173
##
            Pos Pred Value: 0.53472
##
            Neg Pred Value: 0.74329
##
                Prevalence: 0.29395
##
            Detection Rate: 0.07163
      Detection Prevalence: 0.13395
##
##
         Balanced Accuracy: 0.57770
##
##
          'Positive' Class : long
##
res <- resamples(list(GLM = model.glm, GLMNET = model.glmn, GAM = model.gam, MARS = model.mars, CTREE =
trainROC <- bwplot(res, metric = "ROC")</pre>
summary(res)
##
## Call:
## summary.resamples(object = res)
## Models: GLM, GLMNET, GAM, MARS, CTREE, RPART, LDA, QDA, NB, SVML, SVMR
## Number of resamples: 10
##
## ROC
##
                      1st Qu.
                                 Median
                                                     3rd Qu.
               Min.
                                              Mean
          0.7027786 \ 0.7100512 \ 0.7240580 \ 0.7243182 \ 0.7396824 \ 0.7482539
## GLMNET 0.7010325 0.7091541 0.7199426 0.7230782 0.7374113 0.7488612
          0.7092686 0.7156054 0.7316766 0.7319728 0.7432725 0.7592621
## GAM
          0.7131036 0.7220759 0.7309513 0.7309203 0.7385390 0.7542894
## MARS
                                                                           0
## CTREE 0.6718201 0.6806484 0.6832281 0.6925873 0.7081043 0.7224385
                                                                           0
## RPART 0.6570851 0.6730605 0.6885818 0.6892499 0.6958410 0.7433196
                                                                           0
          0.6982994 0.7092113 0.7204289 0.7236334 0.7385363 0.7509869
## LDA
                                                                           0
```

0

0.6825470 0.6870515 0.7021897 0.7067165 0.7212097 0.7436988

QDA

```
0.6882730 0.7120171 0.7177622 0.7186405 0.7223240 0.7519739
## NB
                                                                          0
## SVMI.
          0.6968239 0.6982173 0.7103583 0.7159424 0.7324267 0.7462041
                                                                          0
         0.6404795 0.6755612 0.7070927 0.6985938 0.7242925 0.7435469
## SVMR
##
## Sens
##
                       1st Qu.
                                   Median
                                                         3rd Qu.
               Min.
                                                Mean
                                                                       Max. NA's
          0.2162162 0.27027027 0.27897075 0.28146983 0.30743243 0.33783784
## GLMNET 0.2027027 0.24662162 0.28378378 0.26932618 0.29697334 0.32432432
## GAM
          0.2027027 0.26277305 0.31756757 0.30170307 0.33783784 0.36486486
          0.2297297 0.28378378 0.29248427 0.30444280 0.33445946 0.37837838
## MARS
## CTREE 0.1621622 0.17905405 0.19594595 0.22882266 0.28378378 0.32876712
## RPART 0.2027027 0.24324324 0.25000000 0.24764902 0.25939467 0.28378378
                                                                               0
          0.1891892 0.26013514 0.27702703 0.26525361 0.29489078 0.31081081
## LDA
                                                                               0
## QDA
          0.5270270 0.55743243 0.60135135 0.59546464 0.63175676 0.67567568
## NB
          0.0000000 0.01351351 0.01351351 0.01488338 0.02369493 0.02702703
## SVML
          0
## SVMR
          0.1756757 0.19451129 0.20945946 0.21917808 0.24324324 0.27027027
##
## Spec
##
               Min.
                      1st Qu.
                                 Median
                                             Mean
                                                    3rd Qu.
                                                                  Max. NA's
## GLM
          0.8531073 0.9039548 0.9154605 0.9119755 0.9324890 0.9438202
## GLMNET 0.8644068 0.9053672 0.9180791 0.9187425 0.9382022 0.9548023
          0.8644068 0.8884181 0.9124294 0.9018314 0.9157303 0.9269663
## GAM
                                                                          0
## MARS
          0.8644068 0.8912429 0.9098584 0.9057862 0.9196106 0.9325843
## CTREE 0.8474576 0.8997175 0.9152542 0.9103314 0.9255618 0.9604520
                                                                          0
## RPART 0.8644068 0.8956151 0.9180791 0.9125627 0.9268631 0.9548023
## LDA
          0.8587571\ 0.8997175\ 0.9239351\ 0.9170507\ 0.9324890\ 0.9606742
                                                                          0
## QDA
          0.6440678 0.7090395 0.7211325 0.7185298 0.7299562 0.7683616
          0.9887006 0.9957627 1.0000000 0.9977401 1.0000000 1.0000000
                                                                          0
## NB
          1.0000000 1.0000000 1.0000000 1.0000000 1.0000000
## SVML
                                                                          0
          0.8870056 0.9124294 0.9378531 0.9288929 0.9423284 0.9606742
## SVMR
                                                                          0
#pred
glm.pred <- predict(model.glm, newdata = covid_dat2[-rowTrain,], type = "prob")[,2]</pre>
glmn.pred <- predict(model.glmn, newdata = covid_dat2[-rowTrain,], type = "prob")[,2]</pre>
gam.pred <- predict(model.gam, newdata = covid dat2[-rowTrain,], type = "prob")[,2]</pre>
mars.pred <- predict(model.mars, newdata = covid_dat2[-rowTrain,], type = "prob")[,2]</pre>
ctree.pred <- predict(model.ctree, newdata = covid dat[-rowTrain,], type = "prob")[,2]</pre>
rpart.pred <- predict(model.rpart, newdata = covid dat[-rowTrain,], type = "prob")[,2]</pre>
lda.pred <- predict(model.lda, newdata =covid_dat2[-rowTrain,], type = "prob")[,2]</pre>
qda.pred <- predict(model.qda, newdata = covid_dat2[-rowTrain,], type = "prob")[,2]
nb.pred <- predict(model.nb, newdata = covid_dat2[-rowTrain,], type = "prob")[,2]</pre>
svml.pred <- predict(model.svml, newdata = covid_dat[-rowTrain,], type = "prob")[,2]</pre>
svmr.pred <- predict(model.svmr, newdata = covid_dat[-rowTrain,], type = "prob")[,2]</pre>
#roc
roc.glm <- roc(covid_dat$recovery_time[-rowTrain], glm.pred)</pre>
roc.glmn <- roc(covid dat$recovery time[-rowTrain], glmn.pred)</pre>
roc.gam <- roc(covid_dat$recovery_time[-rowTrain], gam.pred)</pre>
roc.mars <- roc(covid dat$recovery time[-rowTrain], mars.pred)</pre>
```

```
roc.ctree <- roc(covid_dat$recovery_time[-rowTrain], ctree.pred)</pre>
roc.rpart <- roc(covid_dat$recovery_time[-rowTrain], rpart.pred)</pre>
roc.lda <- roc(covid_dat$recovery_time[-rowTrain], lda.pred)</pre>
roc.qda <- roc(covid_dat$recovery_time[-rowTrain], qda.pred)</pre>
roc.nb <- roc(covid_dat$recovery_time[-rowTrain], nb.pred)</pre>
roc.svml <- roc(covid dat$recovery time[-rowTrain], svml.pred)</pre>
roc.svmr <- roc(covid_dat$recovery_time[-rowTrain], svmr.pred)</pre>
auc <- c(roc.glm$auc[1], roc.glmn$auc[1],</pre>
         roc.gam$auc[1], roc.mars$auc[1],
         roc.lda$auc[1],roc.qda$auc[1], roc.nb$auc[1],
         roc.ctree$auc[1], roc.rpart$auc[1],
         roc.svml$auc[1], roc.svmr$auc[1]
plot(roc.glm, legacy.axes = TRUE)
plot(roc.glmn, col = 2, add = TRUE)
plot(roc.gam, col = 3, add = TRUE)
plot(roc.mars, col = 4, add = TRUE)
plot(roc.lda, col = 5, add = TRUE)
plot(roc.qda, col = 6, add = TRUE)
plot(roc.nb, col = 7, add = TRUE)
plot(roc.ctree, col = 8, add = TRUE)
plot(roc.rpart, col = 9, add = TRUE)
plot(roc.svml, col = 10, add = TRUE)
plot(roc.svmr, col = 11, add = TRUE)
modelNames <- c("glm", "glmn", "gam", "mars", "lda", "qda", "nb", "ctree", "rpart", "svm (linear kernel)", "s
legend("bottomright", legend = paste0(modelNames, ": ", round(auc,3)),
      col = 1:11, lwd = 2)
```

