

Logistic-Multinomial Regression

Since Logistic Regression pertains to the use of simply 2 variables as the outcome of a classification model, I had to use Multinomial Logistic Regression (function multinom) which is a part of the library “Nnet” to predict one of the 10 categories available for the rent data.

```
##Libraries-----
library(tree)
library(ISLR)
library(boot)
library(xgboost)
library(tidyverse)

## — Attaching packages ————— tidyverse 1.2.1 —

## ✓ ggplot2 3.1.0      ✓ purrr 0.3.0
## ✓ tibble 2.0.1      ✓ dplyr 0.7.8
## ✓ tidyr 0.8.2       ✓ stringr 1.4.0
## ✓ readr 1.3.1      ✓ forcats 0.3.0

## — Conflicts —————
tidyverse_conflicts() —
## ✗ dplyr::filter() masks stats::filter()
## ✗ dplyr::lag() masks stats::lag()
## ✗ dplyr::slice() masks xgboost::slice()

library(leaflet)
library(stringr)
library(rgdal)

## Loading required package: sp

## rgdal: version: 1.4-3, (SVN revision 828)
## Geospatial Data Abstraction Library extensions to R successfully loaded
## Loaded GDAL runtime: GDAL 2.1.3, released 2017/20/01
## Path to GDAL shared files:
## /Library/Frameworks/R.framework/Versions/3.5/Resources/library/rgdal/gdal
## GDAL binary built with GEOS: FALSE
## Loaded PROJ.4 runtime: Rel. 4.9.3, 15 August 2016, [PJ_VERSION: 493]
## Path to PROJ.4 shared files:
## /Library/Frameworks/R.framework/Versions/3.5/Resources/library/rgdal/proj
## Linking to sp version: 1.3-1

library(lubridate)
```

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##
## Attaching package: 'lubridate'

## The following object is masked from 'package:base':
##
##     date

library(forecast)
library(DT)
library(prophet)

## Loading required package: Rcpp

## Loading required package: rlang

##
## Attaching package: 'rlang'

## The following objects are masked from 'package:purrr':
##
##     %@%, as_function, flatten, flatten_chr, flatten_dbl,
##     flatten_int, flatten_lgl, flatten_raw, invoke, list_along,
##     modify, prepend, splice

library(caret)

## Loading required package: lattice

##
## Attaching package: 'lattice'

## The following object is masked from 'package:boot':
##
##     melanoma

##
## Attaching package: 'caret'

## The following object is masked from 'package:purrr':
##
##     lift

library(fastDummies)
library(caret)
library(class)
library(e1071)
library(ROCR)

## Loading required package: gplots

##
## Attaching package: 'gplots'
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## The following object is masked from 'package:stats':
##
##      lowess

library(neuralnet)

##
## Attaching package: 'neuralnet'

## The following object is masked from 'package:ROCR':
##
##      prediction

## The following object is masked from 'package:dplyr':
##
##      compute

library(nnet)

##Read the data
mergedf <-
read.csv("~/Desktop/GitAdd/Data_Mining/Files/Outputs/CrimeRentData.csv")

##Remove columns
mergedf <- within(mergedf, rm("X"))
mergedf <- within(mergedf, rm("AreaName"))
mergedf <- within(mergedf, rm("CrimeCodeDescription"))
mergedf <- within(mergedf, rm("DRNumber"))
mergedf <- within(mergedf, rm("Location.x"))
mergedf <- within(mergedf, rm("PremiseDescription"))
mergedf <- within(mergedf, rm("Variable"))
mergedf <- within(mergedf, rm("Location.y"))
mergedf <- within(mergedf, rm("Date"))
mergedf <- within(mergedf, rm("VictimDescent"))

mergedf = na.omit(mergedf)
mergedf$Year <- as.factor(mergedf$Year)
mergedf$CrimeCode <- as.factor(mergedf$CrimeCode)
mergedf$Neighborhood <- as.factor(mergedf$Neighborhood)

##Create dummy var
dff <- dummy_cols(mergedf, select_columns =
c("CrimeCode", "Year", "Neighborhood") )

##Remove Dummy Columns
dff<-within(dff, rm("CrimeCode"))

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dff<-within(dff, rm("Neighborhood"))
dff<-within(dff, rm("Year"))

##Remove extra columns
dff<-within(dff, rm("DateOccurred"))
dff<-within(dff, rm("Tract"))
dff<-within(dff, rm("ReportingDistrict"))
dff<-within(dff, rm("TimeOccured"))
dff<-within(dff, rm("VictimAge"))
dff<-within(dff, rm("VictimSex"))
dff<-within(dff, rm("PremiseCode"))

mergedf <- dff

##Create Amount categories

mergedf$Amount <- as.numeric(mergedf$Amount)
ra <- range(mergedf$Amount)
div <- (ra[2]-ra[1])/10
ini <- ra[1]
br <- rep(0,11)
br[1]<-ra[1]
for(i in 2:11){
  ini<-ini+div
  br[i]<-ini
}

mergedf$Renth <- cut(mergedf$Amount,
                     breaks=br,
                     labels=c("1","2","3","4","5","6","7","8","9","10"))
mergedf <- within(mergedf,rm("Amount"))

##Sample
train <- sample(nrow(mergedf),0.7*nrow(mergedf))
traindata <- data.frame(mergedf[train,])
testdata <- data.frame(mergedf[-train,])

##Neural Network - Multinomial Logistic regression
fit1<- nnet::multinom(Renth~., data=traindata, MaxNWts = 50000)

## # weights:  3510 (3150 variable)
## initial  value 1508936.970905
## iter   10 value 675514.293589
## iter   20 value 613805.723973
## iter   30 value 598021.725161
## iter   40 value 590348.162216
## iter   50 value 585748.852395

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## iter 60 value 580333.917912
## iter 70 value 574204.596932
## iter 80 value 568281.523202
## iter 90 value 564258.184040
## iter 100 value 562725.178542
## final value 562725.178542
## stopped after 100 iterations

##Confusion Matrix
ad <- testdata$Renth
pd<- predict(fit1,newdata=testdata)
(table1 <- table(ad,pd))

##      pd
## ad      1      2      3      4      5      6      7      8      9     10
## 1     2949     347    1177     39    1005      5      9      0      0      0
## 2      905    13215    17936     582    1073     277      9     32      0      0
## 3       87     6057   123689    5485     419     978     26     30      1      0
## 4     1025     895    23607   20369    3711    3277    106     32      1      0
## 5     1383     255     3794    7198    7978    4508     90     41      0      0
## 6      243     143     4348    5210    2738   12093     71      3      0      0
## 7        0        0      33     170     193     213    184     73      0      0
## 8        0        0      15       1        0     105      8     82      0      0
## 9        0        0       1      50      30      50     13      0      0      0
## 10       0        0       0      12     115      55      6      7      0      0

##Accuracy
sum=0
for(i in 1:10){
  sum=sum+table1[i,i]
}

(acc= sum/nrow(testdata))

## [1] 0.6427692

```