HW 09

TUAN BUI

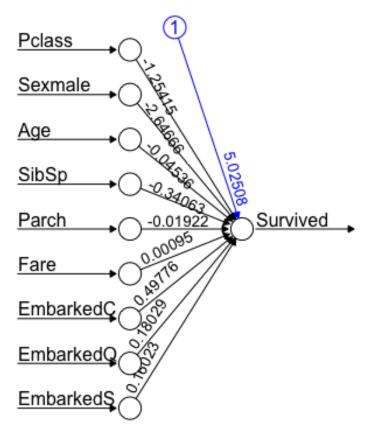
11/23/2021

```
library(tidyverse)
## — Attaching packages
                                                               · tidyverse 1.
3.1 —
## √ ggplot2 3.3.5
                       √ purrr
                                 0.3.4
## √ tibble 3.1.4
                     √ dplyr
                                 1.0.7
## √ tidyr 1.1.3
                     √ stringr 1.4.0
## √ readr 2.0.1
                       √ forcats 0.5.1
## — Conflicts —
                                                        — tidyverse_conflict
s() —
## x dplyr::filter() masks stats::filter()
## x dplyr::lag() masks stats::lag()
library(caret)
## Loading required package: lattice
##
## Attaching package: 'caret'
## The following object is masked from 'package:purrr':
##
##
      lift
library(neuralnet)
##
## Attaching package: 'neuralnet'
## The following object is masked from 'package:dplyr':
##
##
      compute
titanic_data <- read.csv('~/OneDrive - Stony Brook University/SBU/MAT + AMS/F
all 2021/AMS 380/hw/09/Titanic.csv', header = T)
```

```
titanic_data <- subset(titanic_data, select = -c(PassengerId, Name, Ticket, C
abin))</pre>
```

```
titanic data <- na.omit(titanic data)</pre>
str(titanic_data)
## 'data.frame': 714 obs. of 8 variables:
## $ Survived: int 0 1 1 1 0 0 0 1 1 1 ...
## $ Pclass : int 3 1 3 1 3 1 3 3 2 3 ...
             : chr "male" "female" "female" ...
## $ Sex
## $ Age
            : num 22 38 26 35 35 54 2 27 14 4 ...
## $ SibSp : int 1 1 0 1 0 0 3 0 1 1 ...
## $ Parch : int 000001201...
## $ Fare : num 7.25 71.28 7.92 53.1 8.05 ...
## $ Embarked: chr "S" "C" "S" "S" ...
## - attr(*, "na.action")= 'omit' Named int [1:177] 6 18 20 27 29 30 32 33 3
7 43 ...
## ... attr(*, "names")= chr [1:177] "6" "18" "20" "27" ...
# There are 714 observations left after omitting the missing data
x <- model.matrix(Survived ~ ., data = titanic_data)</pre>
titanic_data <- cbind(x[,-1], Survived = titanic_data$Survived)</pre>
titanic_data <- as.data.frame(titanic_data)</pre>
# Generate training and testing data
set.seed(123)
training.samples <- titanic_data$Survived %>%
 createDataPartition(p = 0.75, list = FALSE)
train.data <- titanic data[training.samples, ]</pre>
test.data <- titanic_data[-training.samples, ]</pre>
```

```
set.seed(123)
model_02 <- neuralnet(Survived ~ ., data = train.data, hidden = 0, err.fct =
"sse", linear.output = F)
plot(model_02, rep = "best")</pre>
```

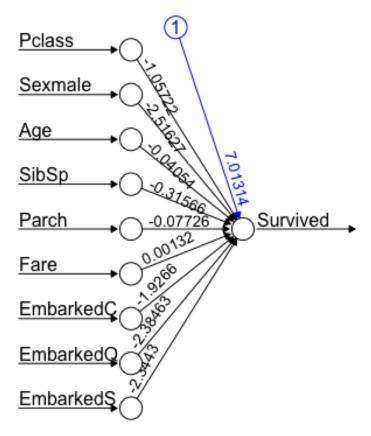


Error: 39.327882 Steps: 766

```
probabilities_02 <- model_02 %>% predict(test.data) %>% as.vector()
predicted.classes_02 <- ifelse(probabilities_02 > 0.5, 1, 0)
confusionMatrix(factor(predicted.classes_02), factor(test.data$Survived), pos
itive = '1')
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction 0 1
##
            0 89 21
##
            1 9 59
##
##
                  Accuracy : 0.8315
##
                    95% CI: (0.7682, 0.8833)
       No Information Rate: 0.5506
##
##
       P-Value [Acc > NIR] : 2.015e-15
##
##
                     Kappa: 0.6547
##
##
    Mcnemar's Test P-Value: 0.04461
##
##
               Sensitivity: 0.7375
##
               Specificity: 0.9082
```

```
Pos Pred Value: 0.8676
##
##
           Neg Pred Value : 0.8091
##
                Prevalence : 0.4494
           Detection Rate: 0.3315
##
##
     Detection Prevalence: 0.3820
##
         Balanced Accuracy: 0.8228
##
##
          'Positive' Class : 1
##
# confusion matrix
table(predicted.classes_02, test.data$Survived)
##
## predicted.classes_02 0 1
                     0 89 21
##
                      1 9 59
# The overall accuracy of the test data is 0.8315
# The sensitivity of the test data is 0.7375
# The specificity of the test data is 0.9082
```

```
set.seed(123)
model_03 <- neuralnet(Survived ~ ., data = train.data, hidden = 0, err.fct =
"ce", linear.output = F)
plot(model_03, rep = "best")</pre>
```



Error: 247.5813 Steps: 30423

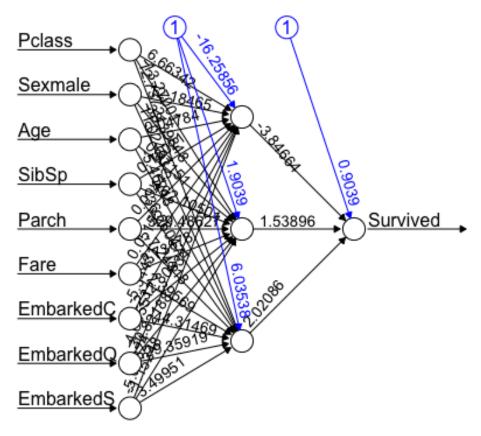
```
probabilities_03 <- model_03 %>% predict(test.data) %>% as.vector()
predicted.classes_03 <- ifelse(probabilities_03 > 0.5, 1, 0)
confusionMatrix(factor(predicted.classes_03), factor(test.data$Survived), pos
itive = '1')
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction 0 1
##
            0 89 21
##
            1 9 59
##
##
                  Accuracy : 0.8315
##
                    95% CI: (0.7682, 0.8833)
##
       No Information Rate: 0.5506
       P-Value [Acc > NIR] : 2.015e-15
##
##
##
                     Kappa: 0.6547
##
##
    Mcnemar's Test P-Value: 0.04461
##
##
               Sensitivity: 0.7375
##
               Specificity: 0.9082
```

```
##
            Pos Pred Value: 0.8676
##
            Neg Pred Value : 0.8091
##
                Prevalence: 0.4494
##
            Detection Rate: 0.3315
##
      Detection Prevalence: 0.3820
##
         Balanced Accuracy: 0.8228
##
          'Positive' Class : 1
##
##
# confusion matrix
table(predicted.classes_03, test.data$Survived)
##
## predicted.classes 03 0 1
                      0 89 21
##
                      1 9 59
# The overall accuracy of the test data is 0.8315
# The sensitivity of the test data is 0.7375
# The specificity of the test data is 0.9082
```

```
set.seed(123)
model_04 <- glm(Survived ~ ., family = binomial, data = train.data)</pre>
# The fitted logistic regression model coefficients obtained using the traini
ng data:
summary(model 04)$coefficients
                              Std. Error
                                                          Pr(>|z|)
                   Estimate
                                              z value
## (Intercept) 16.061380335 5.354114e+02
                                           0.02999820 9.760685e-01
## Pclass
               -1.057949923 1.786500e-01 -5.92191475 3.182146e-09
               -2.516036754 2.467277e-01 -10.19762748 2.031750e-24
## Sexmale
## Age
              -0.040580904 9.053326e-03 -4.48243050 7.379768e-06
             -0.315739290 1.437562e-01 -2.19635243 2.806673e-02
## SibSp
## Parch
              -0.077049121 1.317589e-01 -0.58477376 5.586999e-01
## Fare
                0.001308881 2.558554e-03 0.51157054 6.089516e-01
## EmbarkedC -10.972030789 5.354113e+02 -0.02049271 9.836503e-01
## EmbarkedQ
              -11.429883394 5.354116e+02 -0.02134785 9.829682e-01
## EmbarkedS
              -11.389771281 5.354113e+02 -0.02127294 9.830279e-01
# The results of the CE loss neutral network without hidden layer are similar
with the logistic regression model.
probabilities 04 <- model 04 %>% predict(test.data, type = "response")
predicted.classes_04 <- ifelse(probabilities_04 > 0.5, 1, 0)
confusionMatrix(factor(predicted.classes_04), factor(test.data$Survived), pos
itive = '1')
```

```
## Confusion Matrix and Statistics
##
             Reference
##
## Prediction 0 1
##
            0 89 21
##
            1 9 59
##
##
                  Accuracy : 0.8315
##
                    95% CI: (0.7682, 0.8833)
##
       No Information Rate: 0.5506
##
       P-Value [Acc > NIR] : 2.015e-15
##
##
                     Kappa: 0.6547
##
##
    Mcnemar's Test P-Value: 0.04461
##
##
               Sensitivity: 0.7375
##
               Specificity: 0.9082
##
            Pos Pred Value: 0.8676
            Neg Pred Value: 0.8091
##
##
                Prevalence: 0.4494
##
            Detection Rate: 0.3315
##
      Detection Prevalence: 0.3820
##
         Balanced Accuracy: 0.8228
##
##
          'Positive' Class : 1
##
# confusion matrix
table(predicted.classes_04, test.data$Survived)
##
## predicted.classes 04 0 1
##
                      0 89 21
##
                      1 9 59
# The overall accuracy of the test data is 0.8315
# The sensitivity of the test data is 0.7375
# The specificity of the test data is 0.9082
```

```
model_05 <- neuralnet(Survived ~ ., data = train.data, hidden = 3, err.fct =
"sse", linear.output = F)
plot(model_05, rep = "best")</pre>
```

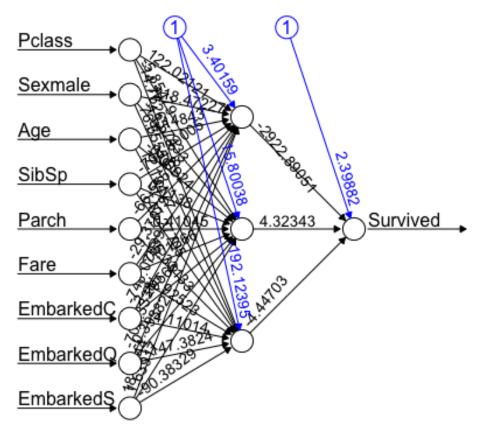


Error: 34.123092 Steps: 10175

```
probabilities_05 <- model_05 %>% predict(test.data) %>% as.vector()
predicted.classes_05 <- ifelse(probabilities_05 > 0.5, 1, 0)
confusionMatrix(factor(predicted.classes_05), factor(test.data$Survived), pos
itive = '1')
## Confusion Matrix and Statistics
##
             Reference
##
## Prediction 0 1
##
            0 91 20
            1 7 60
##
##
##
                  Accuracy : 0.8483
##
                    95% CI: (0.787, 0.8976)
       No Information Rate : 0.5506
##
       P-Value [Acc > NIR] : < 2e-16
##
##
##
                     Kappa: 0.6889
##
##
    Mcnemar's Test P-Value : 0.02092
##
##
               Sensitivity: 0.7500
##
               Specificity: 0.9286
```

```
Pos Pred Value: 0.8955
##
##
           Neg Pred Value : 0.8198
##
                Prevalence: 0.4494
           Detection Rate: 0.3371
##
      Detection Prevalence: 0.3764
##
##
         Balanced Accuracy: 0.8393
##
##
          'Positive' Class : 1
##
# confusion matrix
table(predicted.classes_05, test.data$Survived)
##
## predicted.classes 05 0 1
                     0 91 20
##
                      1 7 60
# The overall accuracy of the test data is 0.8258
# The sensitivity of the test data is 0.6625
# The specificity of the test data is 0.9592
# The prediction with hidden layer is similar performance with no hidden laye
```

```
model_06 <- neuralnet(Survived ~ ., data = train.data, hidden = 3, err.fct =
"ce", linear.output = F)
plot(model_06, rep = "best")</pre>
```



Error: 208.35344 Steps: 94018

```
probabilities_06 <- model_06 %>% predict(test.data) %>% as.vector()
predicted.classes_06 <- ifelse(probabilities_06 > 0.5, 1, 0)
confusionMatrix(factor(predicted.classes_06), factor(test.data$Survived), pos
itive = '1')
## Confusion Matrix and Statistics
##
             Reference
##
## Prediction 0 1
##
            0 96 27
##
            1 2 53
##
##
                  Accuracy : 0.8371
##
                    95% CI: (0.7745, 0.8881)
##
       No Information Rate: 0.5506
       P-Value [Acc > NIR] : 4.907e-16
##
##
##
                     Kappa: 0.6611
##
##
    Mcnemar's Test P-Value: 8.324e-06
##
##
               Sensitivity: 0.6625
##
               Specificity: 0.9796
```

```
##
            Pos Pred Value: 0.9636
##
           Neg Pred Value : 0.7805
##
                Prevalence : 0.4494
##
           Detection Rate: 0.2978
##
     Detection Prevalence: 0.3090
##
         Balanced Accuracy: 0.8210
##
          'Positive' Class : 1
##
##
# confusion matrix
table(predicted.classes_06, test.data$Survived)
##
## predicted.classes_06 0 1
                     0 96 27
##
                     1 2 53
# The overall accuracy of the test data is 0.8371
# The sensitivity of the test data is 0.6625
# The specificity of the test data is 0.9796
# The prediction with hidden layer is similar performance with no hidden laye
```