

Bayesian Data Analysis Report on Titanic Dataset

Alp Gunsever

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1 - Introduction

This is a data analysis report intended to test bayesian data analysis skills using the titanic dataset from Kaggle. A bayesian data analysis framework will be followed to perform a full analysis on the titanic dataset. The analysis will be finalized by coming up with a final model and making a prediction with it in the Kaggle competition. All the results and observations will be shared and explained as much as possible for the whole process.

2- Exploratory Data Analysis

It will be beneficial to look into the raw data available before getting into any analysis work. However, to be able to observe the data at hand, the existing observations for different predictors will be formatted into data structures that can be handled by R in a meaningful way.

The following adjustments have been implemented to the training and test data sets together after they are combined into a single dataset:

- Passenger class predictor is transformed into factor type.
- Titles have been extracted from the name variable and factored into Mr, Mrs, Miss, Master, Noble and Soldier levels.
- Cabin predictor is transformed into factor type.
- Embarked predictor is transformed into factor type.
- Ticket predictor is factored into L, F, P, C, A, S, W based on the letter they contain and into the number of digits if there is no letter in the ticket name. 3, 7, A, F, L, W types are combined into "Other" level as there are not so many observations in those factored levels.
- Family size predictor is created based on number of siblings and spouses including self. Family type predictor is created based on the family size predictor. If the total number of family members are equal to 1, then family type is assigned to "Singleton". If family size is between 1 and 4, then family type is assigned to "small". If family size is greater than 4, then family type is assigned to "large". Family type is factored into these 3 levels.
- Sex predictor is changed to isMale and factored as a binary predictor with 1 indicating a male passenger and 0 a female passenger.

The data summary can be seen below:

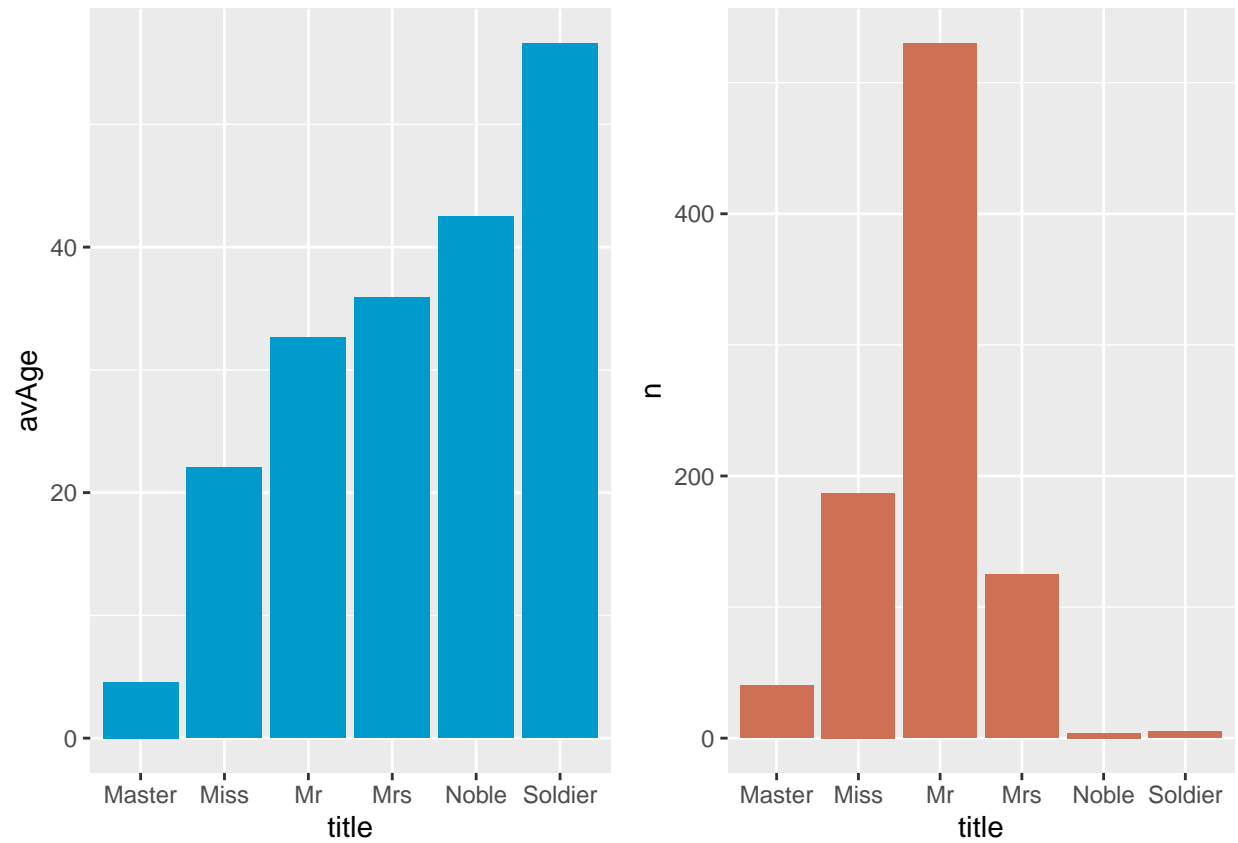
##	PassengerId	Pclass	Age	Ticket	Fare
##	Min. : 1	1:323	Min. : 0.17	4 :144	Min. : 0.000
##	1st Qu.: 328	2:277	1st Qu.:21.00	5 :193	1st Qu.: 7.896
##	Median : 655	3:709	Median :28.00	6 :596	Median : 14.454
##	Mean : 655		Mean :29.88	C : 88	Mean : 33.295
##	3rd Qu.: 982		3rd Qu.:39.00	Other: 99	3rd Qu.: 31.275
##	Max. :1309		Max. :80.00	P :132	Max. :512.329
##			NA's :263	S : 57	NA's :1

```
##      Cabin      Embarked      title      fSize      isMale
## C      : 94      C      :270      Master : 61      large      : 82      0:466
## B      : 65      Q      :123      Miss   :266      singleton:790    1:843
## D      : 46      S      :914      Mr     :773      small     :437
## E      : 41      NA's:  2      Mrs    :197
## A      : 22
## (Other): 27      Soldier:  7
## NA's    :1014
```

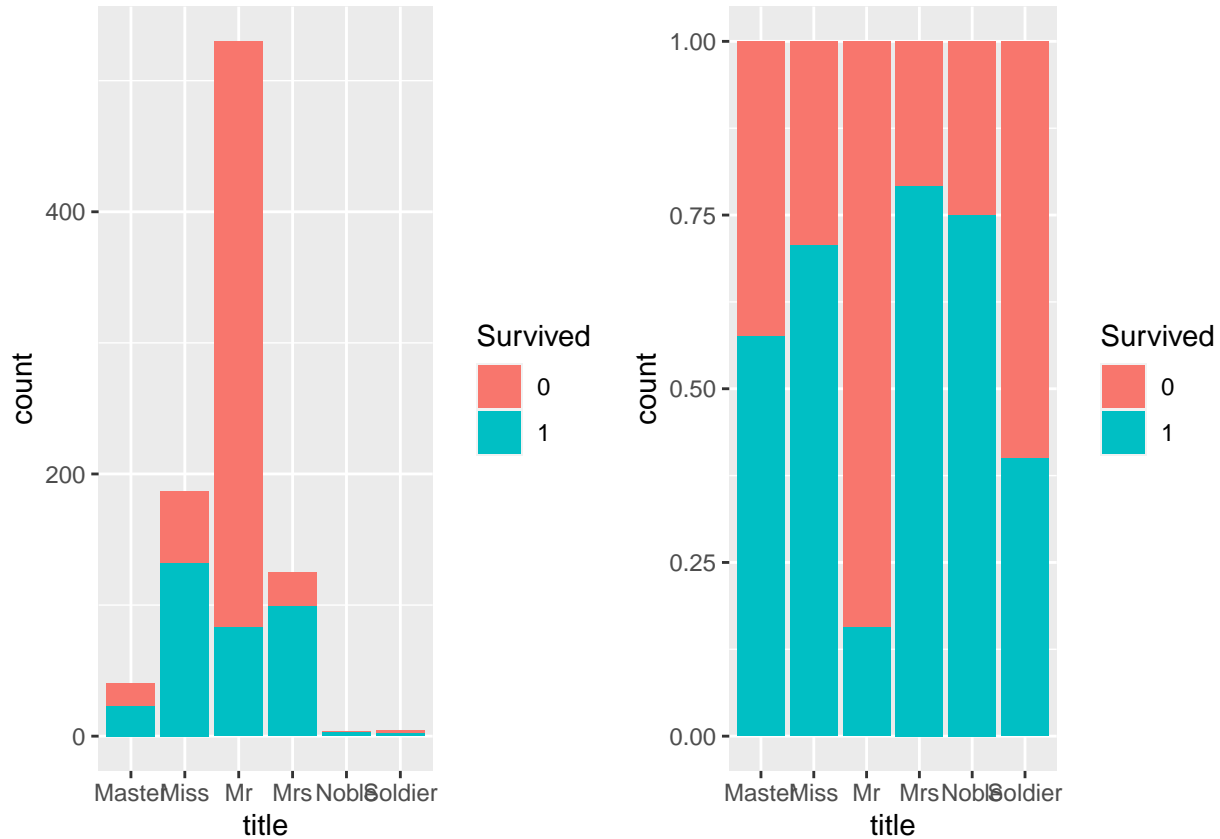
Age predictor has 263 missing observations, fare has 1, cabin has 1014 and embarked has 2 out of a total of 1309 observations. It seems still possible to replace the missing observations even in Age predictor but imputing the cabin predictor can bring a lot of noise to the data. So the cabin predictor will be dropped but the rest of the predictors will be imputed. However, before getting to that part, it will be best to look at the data summary below showing the structure of each predictor:

```
## 'data.frame':    1309 obs. of  10 variables:
## $ PassengerId: int   1  2  3  4  5  6  7  8  9 10 ...
## $ Pclass     : Factor w/  3 levels "1","2","3":  3  1  3  1  3  3  1  3  3  2 ...
## $ Age        : num   22 38 26 35 35 NA 54  2 27 14 ...
## $ Ticket     : Factor w/  7 levels "4","5","6","C",...:  5  6  7  3  3  3  2  3  3  3 ...
## $ Fare       : num    7.25 71.28 7.92 53.1 8.05 ...
## $ Cabin      : Factor w/  8 levels "A","B","C","D",...: NA  3 NA  3 NA NA  5 NA NA NA ...
## $ Embarked   : Factor w/  3 levels "C","Q","S":  3  1  3  3  3  2  3  3  3  1 ...
## $ title      : Factor w/  6 levels "Master","Miss",...:  3  4  2  4  3  3  3  1  4  4 ...
## $ fSize      : Factor w/  3 levels "large","singleton",...:  3  3  2  3  2  2  2  1  3  3 ...
## $ isMale     : Factor w/  2 levels "0","1":  2  1  1  1  2  2  2  2  1  1 ...
```

Another step to take before getting into the imputation is to look at the available data visually. As a starting point to that, the first plot on below left shows the average age for each title. The one on the right shows the number of observations for each title:



The average age for the title make sense with Master having the lowest average age and Soldier, which probably represents the seniors that have been in military at some point. It can also be seen that most of the passengers are middle aged men and there are few of nobles and soldiers. The next two graphs below show the relationship between the title and the survival rate:



We will impute the missing age observations by replacing them with median of each title group that the individual belongs to.

Individuals that are upper class passengers, are members of small families(2 to 4 family members), embarked from C and are below 60 years old tend to have higher survival rates.

Cabin variable will be dropped as it doesn't seem possible to impute this predictor with lots of missing observations. However, it might still makes sense to impute age predictor.

The imputed dataset will be used for analysis.

3- Prior Predictive Checking

We will perform a prior predictive check with only using the priors and no data. The reason for making prior predictive analysis is to make a sanity check on the priors without using the likelihood.

We have used weakly informative robust prior of $\text{student_t}(3,0,2.5)$ for both population-level and group-level parameters. We also used $\text{lkj}(2)$ for the correlation matrix. It can be seen that the spread for prior predictive samples have much higher variance than the actual response variable for the training set. It confirms that the chosen prior can be used for posterior predictive check along with the likelihood.

- 4 - Model Fitting and Algorithm Diagnostics
- 5 - Posterior Predictive Checking
- 6 - Additional Models and Model Improvements
- 7 - Model Comparison
- 8 - Prediction Submission