MSD 2019 Final Project

A replication and extension of Comparing Random Forest with Logistic Regression for Predicting Class-Imbalanced Civil War Onset Data by David Muchlinski, David Siroky, et. al., October 22, 2015

Your Names (your unis) 2019-05-08 07:07:27

Contents

Introduction	2
Motivation	2
Paper Description	2
Replication Description	2
Data Exploration	2
Importing Datasets	2
Dataset Exploration and Comparison	2
Data Visualization	3
Data Insights and Moving Forward	4
Exploration of Class Imbalance in Datasets	5
Model Specifications	6
Feature Selection Based on Model Specifications	6
Data Processing	7
Removing Unused Columns	7
Training/Test Split for Accurate Assessment	7
SMOTE	8
Model Training	8
Training Setup	8
Training Insights	8
Training Processes	9
Variable Importance for Random Forest Models	12
Retraining Random Forest Models	12
Visualizing Variable Importances	13
M. J. 1 (D	10
Model Testing Testing Insights	16 16
Prediction Processes	16
Confusion Matrices	17
Seperation Plots	19
ROC Curves with AUC Scores	26
Grouped By Specifications	26
Grouped By Model Types	30
Dependencies Summary	31
References	33

Introduction

Motivation

Prediction is at the heart of many machine learning and data science applications, and its importance is amplified in the context of political science. Especially for the case of civil war onset, robust models that can make correct predictions has the potential to save millions of lives and guide political agendas for the years to come.

Paper Description

Comparing Random Forest with Logistic Regression for Predicting Class-Imbalanced Civil War Onset Data by David Muchlinski, David Siroky, et. al. is an explaratory research paper that, among several other things, makes the argument that most well-known logistic models acquire relatively lower predictive powers for civil war onsets, and shows that a custom random forest model achieves much higer prediction accuricies.

Replication Description

The replication for the paper mentioned will consist of two main parts, which will go parallel to each other as represented in this R Notebook. The first part will deal with extracting code snippets from the original R code (found in original_code/), and questioning the reasonability and correctness of the methods and code semantics used, as well as an effort to see if results can be completely replicated. The second part will deal with suggesting improvements, modifications, and eventually corrections to the original R code, where we will try to report summaries of each model using fair metrics and correct methodologies.

Later, a third part will deal with suggesting new models...

Data Exploration

Importing Datasets

```
# HS_original: Civil War Data by Hegre and Sambanis (2006), the original version
data_HS_original <- read.dta(file="data/Sambanis (Aug 06).dta")

# HS_cleaned: Civil War Data by Hegre and Sambanis (2006), NAs eliminated version
data_HS_cleaned <- na.omit(data_HS_original)

# HS_imputed: Civil War Data by Hegre and Sambanis (2006), imputed by authors
data_HS_imputed: Civil War Data by Hegre and Sambanis (2006), imputed by authors
data_HS_imputed <- read.csv(file="data/SambnisImp.csv") ## data for prediction

# AM_imputed: Amelia dataset imputed by authors
data_AM_imputed: Africa dataset imputed by authors
data_AF_imputed: Africa dataset imputed by authors
data_AF_imputed: - read.csv(file="data/AfricaImp.csv")
```

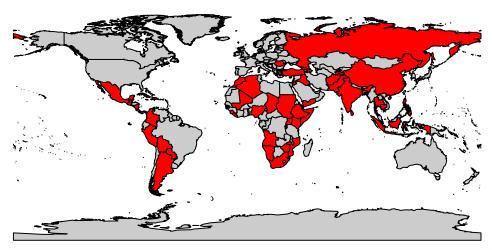
Dataset Exploration and Comparison

```
ncol(data_HS_imputed), sum(is.na(data_HS_imputed)),
                               nrow(data_HS_imputed),
                               ncol(data_AM_imputed), sum(is.na(data_AM_imputed)),
                               nrow(data_AM_imputed),
                               ncol(data_AF_imputed), sum(is.na(data_AF_imputed)),
                               nrow(data_AF_imputed)), ncol=5)
colnames(data_presentation) <- c('HS_original', 'HS_cleaned',</pre>
                                  'HS imputed', 'AM imputed', 'AF imputed')
rownames(data_presentation) <- c('No. features', 'No. empty cells', 'No. examples')</pre>
as.data.frame(data_presentation)
##
                   HS_original HS_cleaned HS_imputed AM_imputed AF_imputed
## No. features
                                       284
                                                  286
                                                              53
                                                                          11
                                                              778
                        979981
## No. empty cells
                                         0
                                                    0
                                                                           0
                          9691
                                         0
                                                 7140
                                                            7141
                                                                         737
## No. examples
# Check intersection and difference of features on two datasets
# setdiff(colnames(data_HS_imputed), colnames(data_HS_original))
# length(intersect(colnames(data_HS_imputed), colnames(data_HS_original)))
# intersect(colnames(data_HS_imputed), colnames(data_AF_imputed))
```

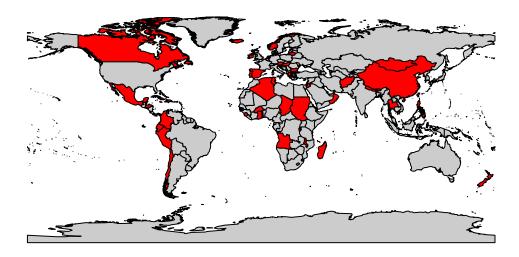
Data Visualization

```
# Function for converting a specified dependent variable into factor levels
Y_factor <- function(dataset_column) {</pre>
 return(factor(dataset_column, levels=c(0,1), labels=c("peace", "war")))
}
# Convert 'warstds' column into 'peace' or 'war' (initially marked 0 or 1)
data_HS_original$warstds <- Y_factor(data_HS_original$warstds)</pre>
data_HS_imputed$warstds <- Y_factor(data_HS_imputed$warstds)</pre>
data_AM_imputed$warstds <- Y_factor(data_AM_imputed$warstds)</pre>
data_AF_imputed$warstds <- Y_factor(data_AF_imputed$warstds)</pre>
# Visualize countries with civil war for each dataset
data(wrld_simpl)
HS_original_countries <- wrld_simpl@data$NAME %in%
  data_HS_original[data_HS_original$warstds=='war',]$country
AM imputed countries <- wrld simpl@data$NAME %in%
  data_AM_imputed[data_AM_imputed$warstds=='war',]$country
plot(wrld_simpl, col=c(gray(.80), "red")[HS_original_countries+1],
     main='Original Hegre and Sambanis (2006)')
```

Original Hegre and Sambanis (2006)



Imputed Amelia Dataset



Data Insights and Moving Forward

There are a few questions left unanswered after replicating the data importing and processing done by authors. Below we represent the comparisons of various datasets mentioned in the paper and the original R code, and give insights about our reasoning.

- The reported comparison data frame highlights that the original Hegre and Sambanis (2006) dataset, denoted by HS_original, has 9691 examples, 284 features, and 979981 cells containing missing (NA) values.
- The dataset that is constructed by ourselves when these cells were omitted, HS_cleaned, shows that every single row of the original dataset contains some missing values. Naturally, this dataset is **dropped** from now on as it doesn't contain any entries.

- The dataset imputed by authors on the other hand, denoted HS_imputed, has 7140 examples, 286 features, and 0 cells containing missing (NA) values. It is unclear and unmentioned how and why the authors have imputed this dataset, filled all cells with missing values, and deleted ~2500 examples from the original dataset.
- The second dataset imputed by authors, denoted AM_imputed, has 7141 examples, 53 features, and 778 cells containing missing (NA) values.
- Lastly, the third dataset imputed by authors, denoted AF_imputed, has 737 examples, 11 features, and 0 cells containing missing (NA) values. This dataset is also **dropped**, because
 - i) no country information exists whatsoever, and more importantly
 - ii) none of the features (columns) in this dataset match with any of the other features in the other datasets (except the dependent variable).

It is also unclear why the paper needs three different imputed datasets. The AM_imputed dataset is supposed to be the smaller dataset where features theorized to be most relevant to the onset of civil war are imputed. Although the number of features decrease as claimed, 778 cells with missing (NA) values reappear in this dataset, and the number of examples increase by 1 without any explanation.

For comparison and metrics reporting purposes anyway, it is usually a better idea to select a singular dataset and train & test models on this same dataset through a reasonable splitting of data. Moreover, the authors have only used an in-sample accuracy metric to report the performance of their models which couldn't be inferred from the paper. Hence, the reported performance measures on the paper don't really give us much insight into how these models might behave with unseen data. In order to assess performance, we have to test our models for **out-of-sample data**. Before generating this out-of-sample data, let's try to understand the difference between the datasets used by authors through an exploration of the respective numbers of binary classes in each dataset.

Exploration of Class Imbalance in Datasets

```
# Explore class imbalance
table(data_HS_original$warstds)
##
## peace
           war
    6247
            116
table(data_HS_imputed$warstds)
##
## peace
           war
    7024
            116
table(data_AM_imputed$warstds)
##
## peace
           war
   7025
           116
table(data_AF_imputed$warstds)
##
## peace
           war
     716
            21
```

It can be inferred that authors have either deleted or modified examples from the HS_original dataset where the warstds variable was NA when they were preparing their imputed dataset HS_imputed. Hence, they increased examples of peace by 800 examples in their imputation. In such a class-imbalanced data (as displayed by tables above), one would imagine i) down-sampling from the majority class or ii) up-sampling

from the minority class would be the reasonable action, rather than increasing the number of examples of the majority class. We will implement these two techniques, i) and ii), and see if they yield better results.

SMOTE (Synthetic Minority Over-sampling Technique) is designed for problems when one class dominates the other, which usually happens in rare-event occurrences. We can easily make the argument that it is thus appropriate for the civil war onset data at hand. The general idea of this method is to artificially generate new examples of the minority class using the nearest neighbors of these cases. Furthermore, the majority class examples are also under-sampled, leading to a more balanced dataset. (RDocumentation) It is a combination of i) and ii).

Model Specifications

To keep track of model specifications which use different numbers and types of features based on either theory or computations, we propose that we explicitly define features and hence accompanying formulas to be used by models later in this next code block. The 4 specifications the paper have covered are:

- 1) Fearon and Laitin specification (2003) consisting of 11 variables
- 2) Collier and Hoeffler specification (2004) consisting of 12 variables
- 3) Hegre and Sambanis specification (2006) consisting of 20 variables
- 4) The authors' specifications consisting of 88 variables, selected from Sambanis (2006) index

Feature Selection Based on Model Specifications

```
# Function to generate a formula given dependent variable label and features
# Ex: get_model_formula('height', c('age', 'weight')) : height ~ age + weight
get model formula <- function(label, feature vector) {</pre>
  formula_string <- ""</pre>
  for (feature in feature vector) {
    formula_string <- paste(formula_string, feature, "+")</pre>
  formula_string <- substring(formula_string, 1, nchar(formula_string)-1)</pre>
  return(as.formula(paste(paste(label, "~"), formula_string)))
# Specify the dependent variable that will be predicted in all models
y_var <- "warstds"</pre>
# The 88 variables selected by authors from Sambanis (2006) Appendix as spec of their RF model
author_vars <- c("ager", "agexp", "anoc", "army85", "autch98", "autc4",</pre>
                 "autonomy", "avgnabo", "centpol3", "coldwar", "decade1", "decade2",
                 "decade3", "decade4", "dem", "dem4", "demch98", "dlang", "drel",
                 "durable", "ef", "ef2", "ehet", "elfo", "elfo2", "etdo4590",
                 "expgdp", "exrec", "fedpol3", "fuelexp", "gdpgrowth", "geo1", "geo2",
                 "geo34", "geo57", "geo69", "geo8", "illiteracy", "incumb", "infant",
                 "inst", "inst3", "life", "lmtnest", "ln gdpen", "lpopns", "major", "manuexp",
                 "milper", "mirps0", "mirps1", "mirps2", "mirps3", "nat_war", "ncontig",
                 "nmgdp", "nmdp4_alt", "numlang", "nwstate", "oil", "p4mchg",
                 "parcomp", "parreg", "part", "partfree", "plural", "plurrel",
                 "pol4", "pol4m", "pol4sq", "polch98", "polcomp", "popdense",
                 "presi", "pri", "proxregc", "ptime", "reg", "regd4_alt", "relfrac",
                 "seceduc", "second", "semipol3", "sip2", "sxpnew", "sxpsq", "tnatwar",
                 "trade", "warhist", "xconst")
```

Data Processing

Based on our exploration, we will **drop** every dataset discussed up until now except HS_imputed, and do a split on this dataset. This is to prevent any ambiguity, and also to respect the research done by Muchlinski et. al. (2016). Although it is unmentioned how they removed examples and filled missing values, this dataset seems the most workable with when the missing values and variables in other datasets are considered. The specific splitting strategy is the one that was mentioned but not implemented by the authors: Examples spanning years 1945-1990 will construct the training set, whereas examples after 1990 will construct the testing set.

Removing Unused Columns

```
# Specify extra variables to keep apart from specifications mentioned in the previous segment
extra_vars <- c(y_var, "year", "cid")
all_vars <- unique(c(author_vars, FL_vars, CH_vars, HS_vars, extra_vars))
# Remove unwanted columns and specify chosen dataset
data <- data_HS_imputed[,all_vars]
ncol(data) # debugging
## [1] 93</pre>
```

Training/Test Split for Accurate Assessment

```
# Perform the split
split_year <- 1990
data_train <- data[data$year <= split_year, ]
data_test <- data[data$year > split_year, ]

# Observe class-imbalance in training and testing sets
table(data_train$warstds)
```

```
##
## peace war
## 5357 93
table(data_test$warstds)
##
## peace war
## 1667 23
# Since we are done with visualizations and exploration, refactor the dependent variable
data_train$warstds <- as.factor(data_train$warstds)
data_test$warstds <- as.factor(data_test$warstds)</pre>
```

SMOTE

```
# SMOTE for artificially creating a more balanced training dataset
data_train_balanced <- SMOTE(warstds ~ ., data_train, perc.over = 600, perc.under=100)
table(data_train_balanced$warstds)

##
## peace war
## 558 651</pre>
```

Model Training

Training Setup

Below is the setup to be run before training. We are not changing much from the original R code here. One thing to look for is that, we will set the seed for each caret training function call in order to present results that are replicable. The original code by the authors only set the seed once, which in turn makes some their results unreplicable.

Training Insights

A major problem we noticed with the original implementation was that the initially commented out random forest training process included an option for down-sampling, whereas the other logistic regression training processes didn't have this option specified.

This has the potential to yield unfair comparisons, so we decided to remove down-sampling option. For dealing with class-imbalance, we will train models with our SMOTEd dataset later and test them on unseen, original (not artifically generated by SMOTE) data.

We will first train the 4 specifications mentioned in the paper with the data_train dataset, which was acquired by split (based on year) from the data_HS_imputed dataset provided by the authors. Then, finally, we will train a fifth instance with author specification (88 variables), but instead on the data_train_balanced dataset this time. For each of the 5 instances of training, we will include a i) logistic regression model (LR) with uncorrected logits, ii) a logistic regression model (LR) with penalized logits using Firth's method, and iii) a random forest model (RF). All of the models use the cross-validation training control, tc, implemented in the above code block.

Training Processes

1) Fearon and Laitin specification (2003) consisting of 11 variables

```
set.seed(666) ## the most metal seed for CV
# Fearon and Laitin LR Model (2003) Uncorrected
model_FL_uncorrected <- train(FL_spec,</pre>
                              metric="ROC", method="glm", family="binomial",
                               trControl=tc, data=data train)
#summary(model_FL_uncorrected) ## provides coefficients & traditional R model output
#model_FL_uncorrected ## provides CV summary stats
#confusionMatrix(model_FL_uncorrected, norm="average") ## confusion matrix for predicted classes
# Fearon and Laitin LR Model (2003) Penalized
model_FL_penalized <- train(FL_spec,</pre>
                             metric="ROC", method="plr", # Firth's penalized LR
                             trControl=tc, data=data_train)
#summary(model_FL_penalized)
\#model\_FL\_penalized
#confusionMatrix(model_FL_penalized, norm="average")
# Random Forest Model on Fearon and Laitin (2003) specification
model_FL_RF <- train(FL_spec,</pre>
                     metric="ROC", method="rf",
                     trControl=tc, data=data train)
#summary(model_FL_RF)
#model FL RF
#confusionMatrix(model_FL_RF, norm="average")
```

2) Collier and Hoeffler specification (2004) consisting of 12 variables

```
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred

#summary(model_CH_uncorrected) ## provides coefficients & traditional R model output

#model_CH_uncorrected ## provides CV summary stats
```

```
#confusionMatrix(model_CH_uncorrected, norm="average") ## confusion matrix for predicted classes
# Collier and Hoeffler LR Model (2004) Penalized
model_CH_penalized <- train(CH_spec,</pre>
                             metric="ROC", method="plr", # Firth's penalized LR
                             trControl=tc, data=data_train)
## Warning in nominalTrainWorkflow(x = x, y = y, wts = weights, info =
## trainInfo, : There were missing values in resampled performance measures.
##
## Convergence warning in plr: 2
#summary(model_CH_penalized)
#model CH penalized
#confusionMatrix(model_CH_penalized, norm="average")
# Random Forest Model on Collier and Hoeffler (2004) specification
model_CH_RF <- train(CH_spec,</pre>
                     metric="ROC", method="rf",
                     trControl=tc, data=data_train)
#summary(model_CH_RF)
\#model\_CH\_RF
#confusionMatrix(model_CH_RF, norm="average")
  3) Hegre and Sambanis specification (2006) consisting of 20 variables
set.seed(666) ## the most metal seed for CV
# Hegre and Sambanis LR Model (2006) Uncorrected
model_HS_uncorrected <- train(HS_spec,</pre>
                               metric="ROC", method="glm", family="binomial",
                               trControl=tc, data=data_train)
#summary(model_HS_uncorrected) ## provides coefficients & traditional R model output
#model_HS_uncorrected ## provides CV summary stats
#confusionMatrix(model_HS_uncorrected, norm="average") ## confusion matrix for predicted classes
# Hegre and Sambanis LR Model (2006) Penalized
model HS penalized <- train(HS spec,
                            metric="ROC", method="plr", # Firth's penalized LR
                             trControl=tc, data=data_train)
##
## Convergence warning in plr: 2
#summary(model_HS_penalized)
\#model\_HS\_penalized
#confusionMatrix(model HS penalized, norm="average")
# Random Forest Model on Hegre and Sambanis (2006) specification
model_HS_RF <- train(HS_spec,</pre>
                     metric="ROC", method="rf",
                     trControl=tc, data=data_train)
#summary(model_HS_RF)
\#model_HS_RF
```

```
#confusionMatrix(model_HS_RF, norm="average")
  4) The authors' specifications consisting of 88 variables, selected from Sambanis (2006) index
set.seed(666) ## the most metal seed for CV
# Author specification (2016) LR Model Uncorrected
model_AS_uncorrected <- train(author_spec,</pre>
                               metric="ROC", method="glm", family="binomial",
                               trControl=tc, data=data_train)
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
#summary(model_AS_uncorrected) ## provides coefficients & traditional R model output
#model_AS_uncorrected ## provides CV summary stats
#confusionMatrix(model_AS_uncorrected, norm="average") ## confusion matrix for predicted classes
# Author specification (2016) LR Model Penalized (TAKING TOO LONG FOR SOME REASON...)
# model_AS_penalized <- train(author_spec,</pre>
                               metric="ROC", method="plr", # Firth's penalized LR
#
                               trControl=tc, data=data train)
#summary(model_AS_penalized)
\#model\_AS\_penalized
#confusionMatrix(model_AS_penalized, norm="average")
# Random Forest Model on author specification (2016) (TAKING TOO LONG FOR SOME REASON...)
# model_AS_RF <- train(author_spec,</pre>
                        metric="ROC", method="rf",
                        importance=T, ## Variable importance measures retained
#
#
                        trControl=tc, data=data_train)
#summary(model_AS_RF)
\#model\_AS\_RF
#confusionMatrix(model_AS_RF, norm="average")
  5) The authors' specifications consisting of 88 variables, trained on data_train_balanced, which was
    artificially generated from data_train using the SMOTE algorithm discussed previously.
set.seed(666) ## the most metal seed for CV
# Author specification (2016) LR Model Uncorrected
model_AS_uncorrected_smoted <- train(author_spec,</pre>
                                      metric="ROC", method="glm", family="binomial",
                                      trControl=tc, data=data_train_balanced)
## Warning in nominalTrainWorkflow(x = x, y = y, wts = weights, info =
## trainInfo, : There were missing values in resampled performance measures.
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
#summary(model_AS_uncorrected_smoted) ## provides coefficients & traditional R model output
#model_AS_uncorrected_smoted ## provides CV summary stats
#confusionMatrix(model_AS_uncorrected_smoted, norm="average") ## confusion matrix for predicted classes
# Author specification (2016) LR Model Penalized
model_AS_penalized_smoted <- train(author_spec,</pre>
                                    metric="ROC", method="plr", # Firth's penalized LR
                                    trControl=tc, data=data_train_balanced)
```

```
## Warning in nominalTrainWorkflow(x = x, y = y, wts = weights, info =
## trainInfo, : There were missing values in resampled performance measures.
## Convergence warning in plr: 2
#summary(model_AS_penalized_smoted)
\#model\_AS\_penalized\_smoted
#confusionMatrix(model_AS_penalized_smoted, norm="average")
# Random Forest Model on author specification (2016)
model_AS_RF_smoted <- train(author_spec,</pre>
                            metric="ROC", method="rf",
                            importance=T, ## Variable importance measures retained
                            trControl=tc, data=data train balanced)
## Warning in nominalTrainWorkflow(x = x, y = y, wts = weights, info =
## trainInfo, : There were missing values in resampled performance measures.
#summary(model AS RF smoted)
#model AS RF smoted
#confusionMatrix(model AS RF smoted, norm="average")
```

Variable Importance for Random Forest Models

One advantage of the Random Forests algorithm is that it is easy to interpret, robust to outliers and noise, and allows the analyst to infer causal mechanisms. Although the paper has serious methodological flaws, we think that its suggestion of Random Forests is well-grounded. The original R code by authors visualizes the variable importance for a Random Forest Model trained on the data_AM_imputed dataset, however we dropped that dataset as discussed before. It makes the most sense to us to visualize the variable importance on the 5 different random forest models we trained in the previous segment, 4 on data_train and 1 on data_train_balanced to be exact. By doing this, we can achieve:

- i) See if theories suggested by different parties on theoretical variables deciding a civil war onset agree with our findings or not,
- ii) Observe if any variables are deemed to be unimportant by the random forest algorithm, measured by mean decrease in Gini classification measure in the case that they are not considered in training, iii) Observe the difference of variable importance on random forests models trained on original training set and artifically created training set, and essentially see how the SMOTE algorithms affects this measure.

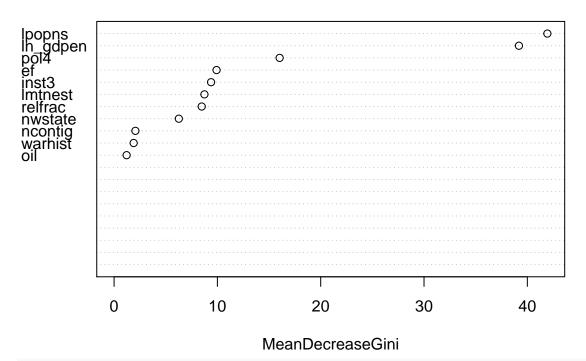
Retraining Random Forest Models

Firstly, we will retrain random forest models with the same specs and data mentioned above, but with randomForests() class this same in order to plot importance of variables. Note that these models will only be used to visualize variable importance, and will be dropped later in order to not cause any confusion.

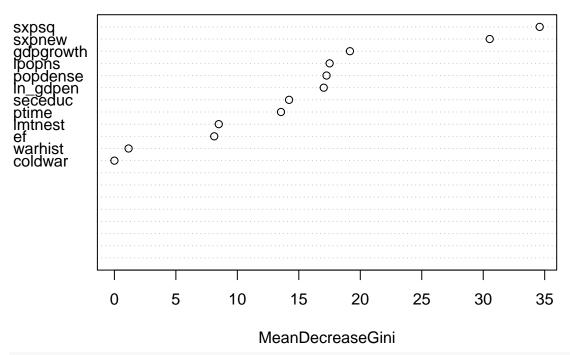
Visualizing Variable Importances

Now, we can visualize the variable importances for each of the random forest models trained above.

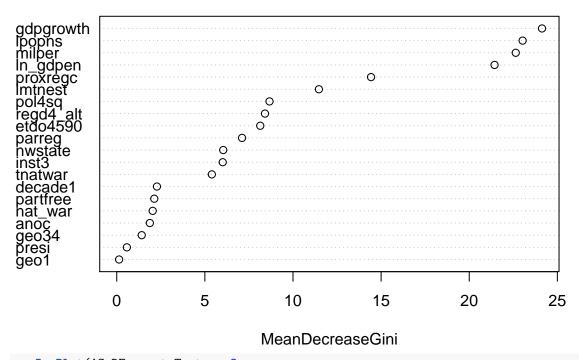
Fearon and Laitin (2003) Variables Importance on Training Accura

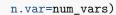


Collier and Hoeffler (2004) Variables Importance on Training Accu

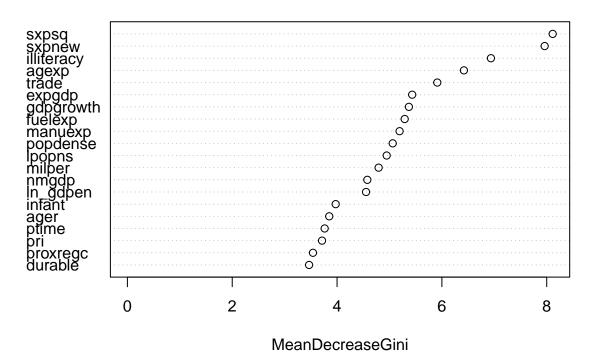


Hegre and Sambanis (2006) Variables Importance on Training Acci

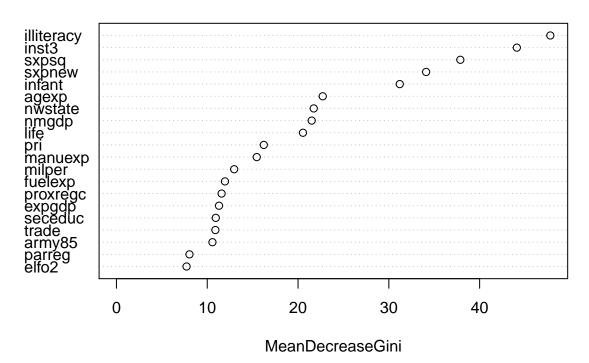




Author Specified (2016) Variables Importance on Training Accura



thor Specified (2016) Variables Importance on Training Accuracy w/ SN



Model Testing

Testing Insights

The paper includes a graph for comparing training AUC for uncorrected logistic regression models versus the random forest model, and a seperate graph for comparing the same metric for penalized logistic regression models versus the random forest model. The immediately noticable problem with this approach is that, each of these model have different specifications and hence different numbers of features they are trained on. As discussed before, the random forest model included downsampling which made the comparison even less reliable due to possible overfitting.

Here, we propose that we compare ROC curves and AUC scores for each of the specifications on **out-of-sample** data independently. With this methodology, we will be able to assess the performance of random forest algorithm in comparison to uncorrected & penalized logistic regression models in a more reliable way. We realize that the out-of-sample testing data contains a low number of examples, however this approach is still better than comparing plain training accuracies. Furthermore, this is due to the nature of this problem and the difficulty of data gathering associated with it.

For each of the 3 models used for each of the 5 specifications and, we will use the predict() function with: i) type="raw" for number/class of predictions to be used in confusion matrices, and ii) type="prob" for class probabilities to be used with ROC curves and computation of AUC metric.

Prediction Processes

```
# Testing/predictions for Fearon and Laitin specification (2003)
FL_uncorrected_pred_raw <- predict(model_FL_uncorrected, newdata=data_test, type="raw")
FL_uncorrected_pred_prob <- predict(model_FL_uncorrected, newdata=data_test, type="prob")
FL_penalized_pred_raw <- predict(model_FL_penalized, newdata=data_test, type="raw")
FL penalized pred prob <- predict(model FL penalized, newdata=data test, type="prob")
FL_RF_pred_raw <- predict(model_FL_RF, newdata=data_test, type="raw")</pre>
FL_RF_pred_prob <- predict(model_FL_RF, newdata=data_test, type="prob")
# Testing/predictions for Collier and Hoeffler specification (2004)
CH_uncorrected_pred_raw <- predict(model_CH_uncorrected, newdata=data_test, type="raw")
## Warning in predict.lm(object, newdata, se.fit, scale = 1, type =
## ifelse(type == : prediction from a rank-deficient fit may be misleading
CH uncorrected pred prob <- predict(model CH uncorrected, newdata=data test, type="prob")
## Warning in predict.lm(object, newdata, se.fit, scale = 1, type =
## ifelse(type == : prediction from a rank-deficient fit may be misleading
CH penalized pred raw <- predict(model CH penalized, newdata=data test, type="raw")
CH penalized pred prob <- predict(model CH penalized, newdata=data test, type="prob")
CH_RF_pred_raw <- predict(model_CH_RF, newdata=data_test, type="raw")</pre>
CH_RF_pred_prob <- predict(model_CH_RF, newdata=data_test, type="prob")</pre>
# Testing/predictions for Hegre and Sambanis specification (2006)
HS_uncorrected_pred_raw <- predict(model_HS_uncorrected, newdata=data_test, type="raw")
HS_uncorrected_pred_prob <- predict(model_HS_uncorrected, newdata=data_test, type="prob")
HS_penalized_pred_raw <- predict(model_HS_penalized, newdata=data_test, type="raw")
HS_penalized_pred_prob <- predict(model_HS_penalized, newdata=data_test, type="prob")
HS_RF_pred_raw <- predict(model_HS_RF, newdata=data_test, type="raw")</pre>
```

```
HS_RF_pred_prob <- predict(model_HS_RF, newdata=data_test, type="prob")</pre>
# Testing/predictions for author specification (2016)
AS_uncorrected_pred_raw <- predict(model_AS_uncorrected, newdata=data_test, type="raw")
## Warning in predict.lm(object, newdata, se.fit, scale = 1, type =
## ifelse(type == : prediction from a rank-deficient fit may be misleading
AS_uncorrected_pred_prob <- predict(model_AS_uncorrected, newdata=data_test, type="prob")
## Warning in predict.lm(object, newdata, se.fit, scale = 1, type =
## ifelse(type == : prediction from a rank-deficient fit may be misleading
# AS_penalized_pred_raw <- predict(model_AS_penalized, newdata=data_test, type="raw")
# AS_penalized_pred_prob <- predict(model_AS_penalized, newdata=data_test, type="prob")
# AS_RF_pred_raw <- predict(model_AS_RF, newdata=data_test, type="raw")
# AS_RF_pred_prob <- predict(model_AS_RF, newdata=data_test, type="prob")
# Testing/prediction for author specification (2016) trained on SMOTEd dataset
AS_uncorrected_smoted_pred_raw <- predict(model_AS_uncorrected_smoted, newdata=data_test, type="raw")
## Warning in predict.lm(object, newdata, se.fit, scale = 1, type =
## ifelse(type == : prediction from a rank-deficient fit may be misleading
AS_uncorrected_smoted_pred_prob <- predict(model_AS_uncorrected_smoted, newdata=data_test, type="prob")
## Warning in predict.lm(object, newdata, se.fit, scale = 1, type =
## ifelse(type == : prediction from a rank-deficient fit may be misleading
AS_penalized_smoted_pred_raw <- predict(model_AS_penalized_smoted, newdata=data_test, type="raw")
AS_penalized_smoted_pred_prob <- predict(model_AS_penalized_smoted, newdata=data_test, type="prob")
AS_RF_smoted_pred_raw <- predict(model_AS_RF_smoted, newdata=data_test, type="raw")
AS_RF_smoted_pred_prob <- predict(model_AS_RF_smoted, newdata=data_test, type="prob")
```

Confusion Matrices

Let's draw the confusion matrices for each instance.

```
# Confusion matrices for prediction with Fearon and Laitin specification (2003)
table(pred=FL_uncorrected_pred_raw, obs=data_test$warstds)
##
          obs
## pred
           peace
##
    peace 1667
                   23
table(pred=FL penalized pred raw, obs=data test$warstds)
##
          obs
## pred
           peace
                  war
    peace 1667
                   23
     war
table(pred=FL_RF_pred_raw, obs=data_test$warstds)
          obs
## pred
           peace war
```

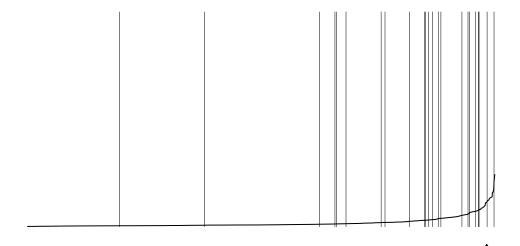
```
peace 1664
##
                   20
##
               3
                    3
     war
# Confusion matrices for prediction with Collier and Hoeffler specification (2004)
table(pred=CH_uncorrected_pred_raw, obs=data_test$warstds)
##
          obs
          peace war
## pred
                   23
##
    peace 1666
##
               1
                    0
     war
table(pred=CH_penalized_pred_raw, obs=data_test$warstds)
##
          obs
## pred
           peace
                  war
    peace 1555
                   16
     war
             112
table(pred=CH_RF_pred_raw, obs=data_test$warstds)
##
          obs
## pred
           peace
                  war
     peace 1660
##
                   15
                    8
# Confusion matrices for prediction with Hegre and Sambanis specification (2006)
table(pred=HS_uncorrected_pred_raw, obs=data_test$warstds)
##
          obs
## pred
           peace
                  war
    peace 1664
                   22
##
               3
table(pred=HS_penalized_pred_raw, obs=data_test$warstds)
##
          obs
          peace
## pred
                  war
    peace 1667
                   22
                    1
##
               0
     war
table(pred=HS_RF_pred_raw, obs=data_test$warstds)
##
          obs
## pred
           peace
     peace 1666
                   23
               1
# Confusion matrices for prediction with author specification (2016)
table(pred=AS_uncorrected_pred_raw, obs=data_test$warstds)
##
          obs
## pred
           peace
                  war
    peace 1629
                   20
    war
              38
# table(pred=AS_penalized_pred_raw, obs=data_test$warstds)
# table(pred=AS_RF_pred_raw, obs=data_test$warstds)
# Confusion matrices for prediction with author specification (2016) trained on SMOTEd dataset
```

```
table(pred=AS_uncorrected_smoted_pred_raw, obs=data_test$warstds)
##
          obs
## pred
           peace
     peace 1531
##
                   12
             136
                   11
table(pred=AS_penalized_smoted_pred_raw, obs=data_test$warstds)
##
          obs
## pred
           peace war
##
     peace 1544
                   15
     war
table(pred=AS_RF_smoted_pred_raw, obs=data_test$warstds)
##
          obs
## pred
           peace war
##
    peace 1569
                   11
     war
              98
                   12
```

Seperation Plots

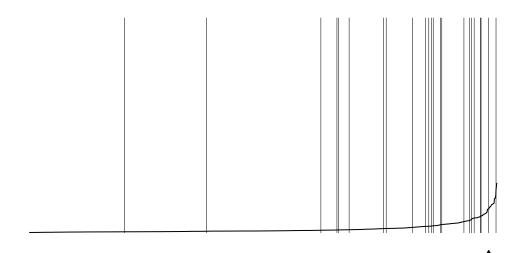
Let's draw the separation plots for each instance.

Fearon and Laitin Spec (2003) Uncorrected LR Seperation Plot

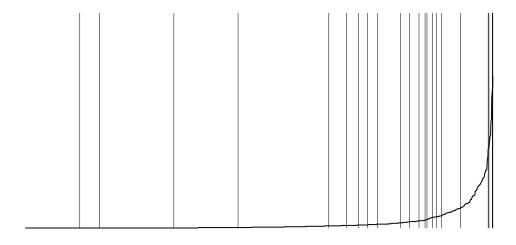


```
heading="Fearon and Laitin Spec (2003) Penalized LR Seperation Plot", height=1.5, col0="white", col1="black", newplot=F)
```

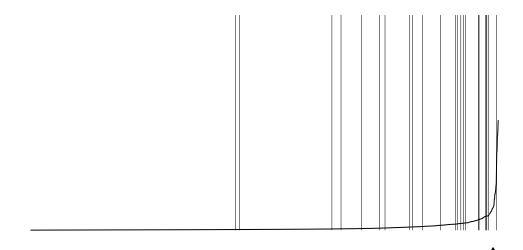
Fearon and Laitin Spec (2003) Penalized LR Seperation Plot



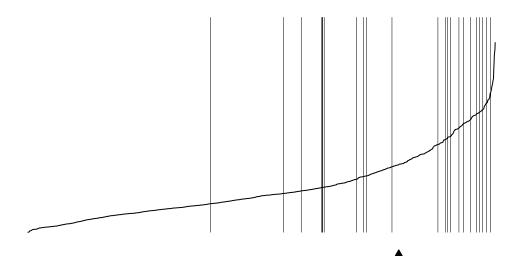
Fearon and Laitin Spec (2003) RF Seperation Plot



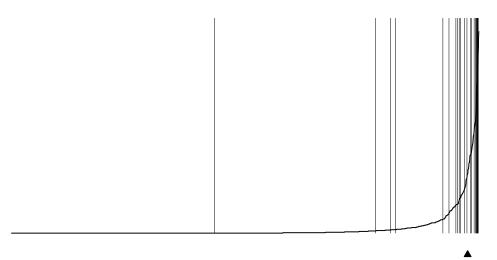
Collier and Hoeffler Spec (2004) Uncorrected LR Seperation Plot



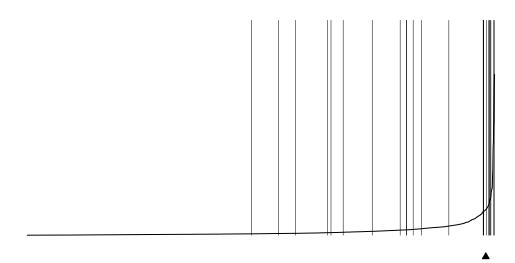
Collier and Hoeffler Spec (2004) Penalized LR Seperation Plot



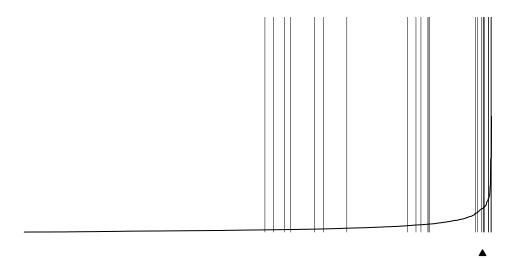
Collier and Hoeffler Spec (2004) RF Seperation Plot



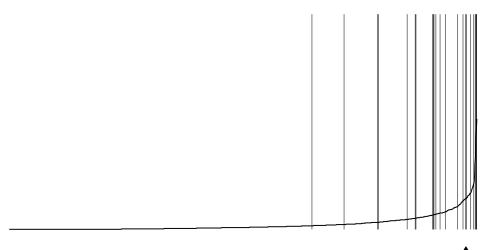
Hegre and Sambanis Spec (2006) Uncorrected LR Seperation Plot



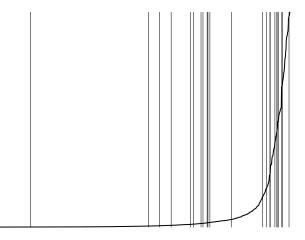
Hegre and Sambanis Spec (2006) Penalized LR Seperation Plot



Hegre and Sambanis Spec (2006) RF Seperation Plot

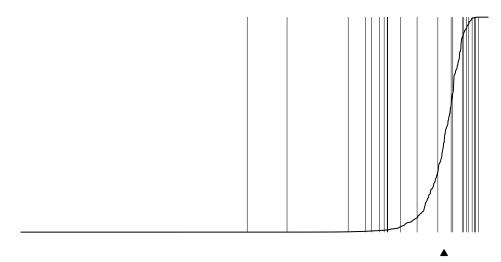


Author Spec (2016) Uncorrected LR Seperation Plot

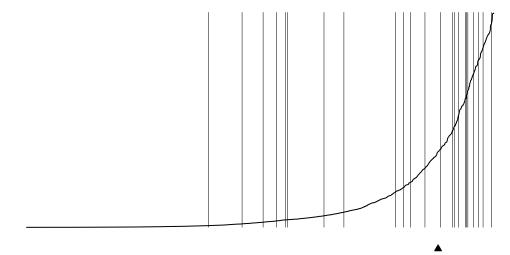


```
# separationplot(AS_penalized_pred_prob$war,
#
                 as.numeric(data_test$warstds)-1, type="line",
#
                 line=T, lwd2=1, show.expected=T,
#
                 heading="Author Spec (2016) Penalized LR Seperation Plot",
                 height=1.5, col0="white", col1="black", newplot=F)
#
# separationplot(AS_RF_pred_prob$war,
#
                 as.numeric(data_test$warstds)-1, type="line",
#
                 line=T, lwd2=1, show.expected=T,
#
                 heading="Author Spec (2016) RF Seperation Plot",
                 height=1.5, col0="white", col1="black", newplot=F)
# Seperation plots for prediction with author specification (2016) trained on SMOTEd dataset
separationplot(AS_uncorrected_smoted_pred_prob$war,
               as.numeric(data_test$warstds)-1, type="line",
               line=T, lwd2=1, show.expected=T,
              heading="Author Spec (2016) Uncorrected LR (SMOTEd) Seperation Plot",
              height=1.5, col0="white", col1="black", newplot=F)
```

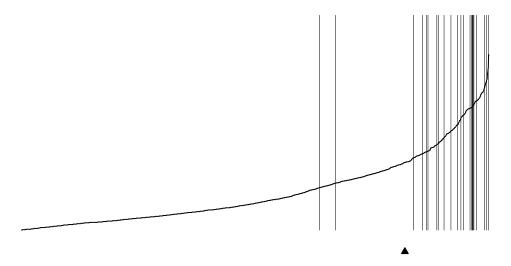
Author Spec (2016) Uncorrected LR (SMOTEd) Seperation Plot



Author Spec (2016) Penalized LR (SMOTEd) Seperation Plot



Author Spec (2016) RF (SMOTEd) Seperation Plot



ROC Curves with AUC Scores

Let's draw ROC Curves with AUC metric for each instance. There are two possible groupings that could be applied:

- i) We can group by specifications and assess the performance difference between uncorrected logistic regression, penalized logistic regression, and random forest algorithm for each of the specifications, or
- ii) We can group by type of model and assess the performance difference in same models when different specifications with different numbers of variables and circumstances (SMOTE) applied.

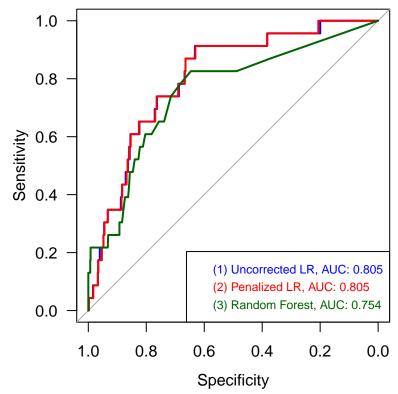
Here, we will represent both.

Grouped By Specifications

```
# Set for square-grid ROC plots
par(pty = "s")
# Plot ROC curves for prediction with Fearon and Laitin specification (2003)
plot.roc(data_test$warstds, FL_uncorrected_pred_prob$war, col="blue",
         xlim=c(1,0), las=1, bty="n", asp=NA,
         main="Out-of-sample ROC Curves for Models w/ FL spec (2003)")
plot.roc(data_test$warstds, add=T, FL_penalized_pred_prob$war, col="red")
plot.roc(data_test$warstds, add=T, FL_RF_pred_prob$war, col="darkgreen")
legend("bottomright", c(paste("(1) Uncorrected LR, AUC:",
                              round(as.numeric(roc(data_test$warstds,
                                                   FL_uncorrected_pred_prob$war)$auc),3)),
                        paste("(2) Penalized LR, AUC:",
                              round(as.numeric(roc(data_test$warstds,
                                                   FL_penalized_pred_prob$war)$auc),3)),
                        paste("(3) Random Forest, AUC:",
                              round(as.numeric(roc(data test$warstds,
                                                   FL_RF_pred_prob$war)$auc),3))),
```

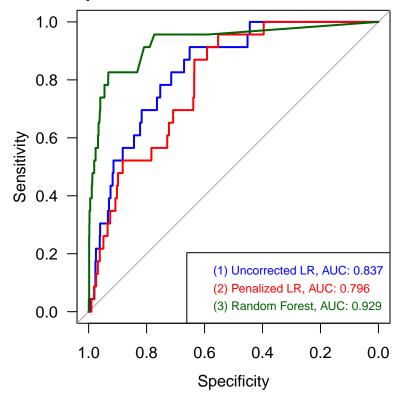
```
text.col=c("blue","red","darkgreen"),
cex = .75)
```

Out-of-sample ROC Curves for Models w/ FL spec (2003)



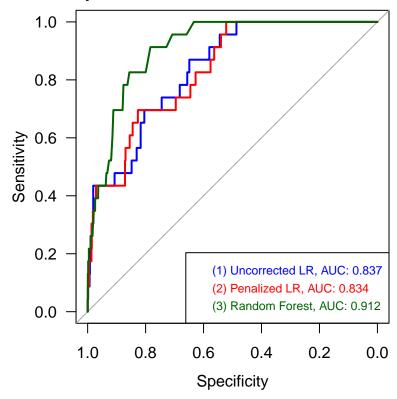
```
# Plot ROC curves for prediction with Collier and Hoeffler specification (2004)
plot.roc(data_test$warstds, CH_uncorrected_pred_prob$war, col="blue",
         xlim=c(1,0), las=1, bty="n", asp=NA,
         main="Out-of-sample ROC Curves for Models w/ CH spec (2004)")
plot.roc(data_test$warstds, add=T, CH_penalized_pred_prob$war, col="red")
plot.roc(data_test$warstds, add=T, CH_RF_pred_prob$war, col="darkgreen")
legend("bottomright", c(paste("(1) Uncorrected LR, AUC:",
                              round(as.numeric(roc(data_test$warstds,
                                                   CH_uncorrected_pred_prob$war)$auc),3)),
                        paste("(2) Penalized LR, AUC:",
                              round(as.numeric(roc(data_test$warstds,
                                                   CH_penalized_pred_prob$war)$auc),3)),
                        paste("(3) Random Forest, AUC:",
                              round(as.numeric(roc(data_test$warstds,
                                                   CH_RF_pred_prob$war)$auc),3))),
       text.col=c("blue","red","darkgreen"),
       cex = .75)
```

Out-of-sample ROC Curves for Models w/ CH spec (2004)



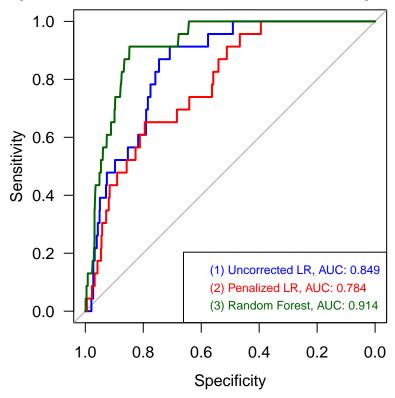
```
# Plot ROC curves for prediction with Hegre and Sambanis specification (2006)
plot.roc(data_test$warstds, HS_uncorrected_pred_prob$war, col="blue",
         xlim=c(1,0), las=1, bty="n", asp=NA,
         main="Out-of-sample ROC Curves for Models w/ HS spec (2006)")
plot.roc(data_test$warstds, add=T, HS_penalized_pred_prob$war, col="red")
plot.roc(data_test$warstds, add=T, HS_RF_pred_prob$war, col="darkgreen")
legend("bottomright", c(paste("(1) Uncorrected LR, AUC:",
                              round(as.numeric(roc(data_test$warstds,
                                                   HS_uncorrected_pred_prob$war)$auc),3)),
                        paste("(2) Penalized LR, AUC:",
                              round(as.numeric(roc(data_test$warstds,
                                                   HS_penalized_pred_prob$war)$auc),3)),
                        paste("(3) Random Forest, AUC:",
                              round(as.numeric(roc(data_test$warstds,
                                                   HS_RF_pred_prob$war)$auc),3))),
       text.col=c("blue","red","darkgreen"),
       cex = .75)
```

Out-of-sample ROC Curves for Models w/ HS spec (2006)



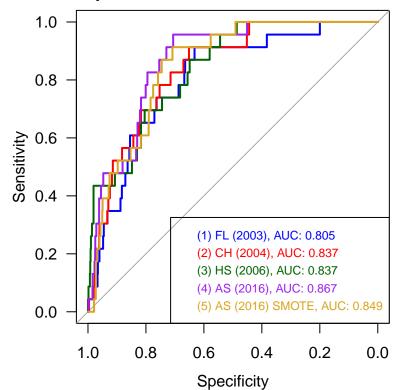
```
# Plot ROC curves for prediction with author specification (2016)
# plot.roc(data_test$warstds, AS_uncorrected_pred_prob$war, col="blue",
           xlim=c(1,0), las=1, bty="n", asp=NA,
#
           main="Out-of-sample ROC Curves for Models w/ author spec (2016)")
# plot.roc(data_test$warstds, add=T, AS_penalized_pred_prob$war, col="red")
# plot.roc(data_test$warstds, add=T, AS_RF_pred_prob$war, col="darkgreen")
# legend("bottomright", c(paste("(1) Uncorrected LR, AUC:",
                                round(as.numeric(roc(data test$warstds,
#
                                                      AS_uncorrected_pred_prob$war)$auc),3)),
                          paste("(2) Penalized LR, AUC:",
#
#
                                round(as.numeric(roc(data_test$warstds,
#
                                                      AS_penalized_pred_prob$war)$auc),3)),
#
                          paste("(3) Random Forest, AUC:",
#
                                round(as.numeric(roc(data_test$warstds,
#
                                                      AS_RF_pred_prob$war)$auc),3))),
         text.col=c("blue", "red", "darkgreen"),
#
         cex = .75)
# Plot ROC curves for prediction with author specification (2016) trained SMOTEd dataset
plot.roc(data_test$warstds, AS_uncorrected_smoted_pred_prob$war, col="blue",
         xlim=c(1,0), las=1, bty="n", asp=NA,
         main="Out-of-sample ROC Curves for Models w/ author spec (2016) (SMOTEd)")
plot.roc(data_test$warstds, add=T, AS_penalized_smoted_pred_prob$war, col="red")
plot.roc(data_test$warstds, add=T, AS_RF_smoted_pred_prob$war, col="darkgreen")
legend("bottomright", c(paste("(1) Uncorrected LR, AUC:",
                              round(as.numeric(roc(data_test$warstds,
                                                    AS_uncorrected_smoted_pred_prob$war)$auc),3)),
```

Out-of-sample ROC Curves for Models w/ author spec (2016) (SMOTI



Grouped By Model Types

Out-of-sample ROC Curves for uncorrected LR Models



PLOT THE OTHER ROC CURVES WHEN AS (2016) PENALIZED LR & RF MODELS ARE TRAINED

Dependencies Summary

The following is a list of all packages used to generate these results.

```
sessionInfo()
## R version 3.5.0 (2018-04-23)
## Platform: x86_64-apple-darwin15.6.0 (64-bit)
## Running under: macOS 10.14.4
```

```
##
## Matrix products: default
## BLAS: /Library/Frameworks/R.framework/Versions/3.5/Resources/lib/libRblas.0.dylib
## LAPACK: /Library/Frameworks/R.framework/Versions/3.5/Resources/lib/libRlapack.dylib
## locale:
## [1] en US.UTF-8/en US.UTF-8/en US.UTF-8/C/en US.UTF-8/en US.UTF-8
## attached base packages:
## [1] grid
                 parallel stats
                                     graphics grDevices utils
                                                                    datasets
## [8] methods
                 base
## other attached packages:
                                                 maptools_0.9-5
## [1] separationplot_1.1
                            DMwR_0.4.1
                                                 forcats_0.3.0
## [4] sp_1.3-1
                            foreign_0.8-71
   [7] stringr_1.3.1
                            dplyr_0.7.5
                                                 purrr_0.2.5
## [10] readr_1.1.1
                            tidyr_0.8.1
                                                 tibble_1.4.2
## [13] tidyverse 1.2.1
                            doMC 1.3.5
                                                 iterators 1.0.10
                            stepPlr_0.93
## [16] foreach_1.4.4
                                                 pROC_1.14.0
## [19] ROCR 1.0-7
                            gplots_3.0.1.1
                                                 caret 6.0-84
## [22] ggplot2_2.2.1
                            lattice_0.20-35
                                                 randomForest_4.6-14
## loaded via a namespace (and not attached):
## [1] nlme_3.1-137
                           bitops_1.0-6
                                               xts 0.11-2
## [4] lubridate_1.7.4
                           httr 1.3.1
                                               rprojroot_1.3-2
## [7] tools_3.5.0
                           backports_1.1.2
                                               R6 2.2.2
## [10] rpart_4.1-13
                           KernSmooth_2.23-15 lazyeval_0.2.1
## [13] colorspace_1.3-2
                           nnet_7.3-12
                                               withr_2.1.2
## [16] tidyselect_0.2.4
                           mnormt_1.5-5
                                               curl_3.2
## [19] compiler_3.5.0
                           cli_1.0.0
                                               rvest_0.3.2
## [22] xml2_1.2.0
                           caTools_1.17.1
                                               scales_1.0.0
## [25] psych_1.8.4
                           digest_0.6.15
                                               rmarkdown_1.10
## [28] pkgconfig_2.0.1
                           htmltools_0.3.6
                                               rlang_0.3.4
## [31] readxl_1.1.0
                           TTR_0.23-4
                                               rstudioapi_0.7
## [34] quantmod 0.4-14
                           bindr 0.1.1
                                               generics 0.0.2
                                               gtools_3.8.1
## [37] zoo_1.8-5
                           jsonlite_1.5
## [40] ModelMetrics 1.2.2 magrittr 1.5
                                               Matrix 1.2-14
## [43] Rcpp_0.12.17
                           munsell_0.5.0
                                               abind_1.4-5
                           yaml_2.1.19
                                               MASS_7.3-49
## [46] stringi_1.2.3
## [49] plyr_1.8.4
                           recipes_0.1.5
                                               gdata_2.18.0
                           haven 1.1.1
## [52] crayon 1.3.4
                                               splines 3.5.0
## [55] hms_0.4.2
                           knitr 1.20
                                               pillar_1.2.3
## [58] reshape2_1.4.3
                           codetools_0.2-15
                                               stats4_3.5.0
## [61] glue_1.2.0
                           evaluate_0.10.1
                                               data.table_1.12.2
## [64] modelr_0.1.2
                           cellranger_1.1.0
                                               gtable_0.2.0
## [67] assertthat_0.2.0
                           gower_0.2.0
                                               prodlim_2018.04.18
## [70] broom_0.4.4
                           class_7.3-14
                                               survival_2.41-3
## [73] timeDate_3043.102
                           bindrcpp_0.2.2
                                               lava_1.6.5
## [76] ipred_0.9-9
```

References

- $\bullet \ \ https://stackoverflow.com/questions/11225343/how-to-create-a-world-map-in-r-with-specific-countries-filled-in-countries-filled-in-create-a-world-map-in-r-with-specific-countries-filled-in-create-a-world-map-in-create-a$
- $\bullet \ \ https://stackoverflow.com/questions/20624698/fixing-set-seed-for-an-entire-session$
- $\bullet \ \, https://stackoverflow.com/questions/42057979/proc-roc-curves-remove-empty-space$
- $\bullet \ \ https://stackoverflow.com/questions/30491213/the-union-of-several-vectors$