Created by Bradley Velasquez on Friday, November 11, 2022 at 11:49 AM

https://umich.enterprise.slack.com/files/U02CR94U41E/F04AYP9SKRP/model_script.r

```
1 #############LIBRARY AND FUNCTIONS############
 2 #For cleaning and reading data
 3 library(tidyverse)
 4 library(caret)
 5 library(themis)
 6 library(EZtune)
 7 library(MLmetrics)
 8
 9 #
10 # library(tidymodel)
11 #for plotting
12 theme_set(theme_bw())
13
14
15 #change wd, and import data
16 # setwd("~/Documents/Box Sync/Statistics Master/Fall 2022/STATS504/hw5")
17 setwd("/Users/brad/Downloads/hw5")
18 df <- read.csv("data/nuMoM2bsubset.csv")
19 # load("brad_models.RData") # Saved my global enviornment just in case...
20
21 ########## Groups 4, 9, 14 outcome: dv.hypertension1
22
23 null_outcomes <-c("dv.diabetes1",
24
                      "dv.v1epdstotal",
25
                      "dv.gestweeks",
                      "dv.preeclampsia")
26
27
28 df <- df[,!(names(df) %in% null_outcomes)]
29
30 ####### DATA CLEANING ########
31 test_df = df %>% summarise(across(everything(), list(min,max)))
32 test_df = t(test_df)
33
34 #Convert booleans to "TRUE"/"FALSE"
35 df$emosupport <- df$emosupport == 1
36 df$financialsupport <- df$financialsupport==1
37 df$prenatalsupport <- df$prenatalsupport == 1
38 df$financialsupport <- df$financialsupport ==1
39 df$deliverysupport <- df$deliverysupport ==1</pre>
40 df$exercise <- df$exercise == 1
41 df$dv.hypertension1 <- df$dv.hypertension1==1
42 df$kidney1 <- df$kidney1==1
43 | df lupus1 <- df lupus1 == 1
44 df$collagen1 <- df$collagen1==1
45 df$crohns1 <- df$crohns1 == 1
46 df pcos1 \leftarrow df pcos1 == 1
47
48
49 #Three level factors....
50 df$familypreeclampsia <- as.factor(df$familypreeclampsia)
51 df$bornearly <- as.factor(df$bornearly)</pre>
52
53
54
55 #Higher level factors....
56 df$worryfambaby <- as.factor(df$worryfambaby)
```

```
57 df$worryhealthcare <- as.factor(df$worryhealthcare)
 58 df$worrysymptoms <- as.factor(df$worrysymptoms) #what are the levels for this? There should be a codebook.
 59 df$discrimination <- as.factor(df$discrimination)
 60 df$race <- as.factor(df$race)
 61
 62 # skimr::skim(df)
 63 ##########SUMMARY TABLE###########
 64 skimmed_df = skimr::skim(df)
 65 skimmed_df$n_missing = NULL
 66 skimmed_df$complete_rate= NULL
 67 skimmed_df$numeric.hist = NULL
 68 skimmed df$factor.ordered = NULL
 69
 70 #For factors
 71 skimmed_df$factor.top_counts[8:18] <- skimmed_df$logical.count[8:18]
 72 skimmed_df$factor.top_counts[8:18] <- skimmed_df$logical.count[8:18]
 73 skimmed_df$factor.n_unique[8:18] <- 2
 74 skimmed_df$numeric.mean[8:18] <- skimmed_df$logical.mean[8:18]
 75 skimmed_df$numeric.mean <- round(skimmed_df$numeric.mean, digits= 4)
 76 skimmed_df$logical.mean <- NULL
 77 skimmed_df$logical.count = NULL
 78 skimmed_df$factor.top_counts[19:26] <- paste0("
    (",skimmed_df$numeric.p25[19:26],",",skimmed_df$numeric.p75[19:26],")")
 79 skimmed_df$numeric.sd <- NULL</pre>
 80 skimmed_df$numeric.p0 <- NULL
 81 skimmed_df$numeric.p25 <- NULL
 82 skimmed_df$numeric.p50 <- NULL
 83 skimmed_df$numeric.p75 <- NULL
 84 skimmed_df$numeric.p100 <- NULL
 85 # write.csv(skimmed_df, "data/baseline.csv")
 86
 87
 88 rm(test_df, null_outcomes) #drop unused items
 89
 90 ######IMPUTE VALUES#######
 91 \text{ colSums}(df == 0)
 92 #age
 93 #psstotla
 94 #ssamean
 95 # prepreglbs
 96
 97 df qe[df qe==0] \leftarrow mean(df qe[df qe!=0])
 98 df$prepreglbs[df$prepreglbs==0] <- mean(df$prepreglbs[df$prepreglbs!=0])
99
100 #######TEST TRAIN##############
101 set.seed(1123)
102 size = floor(0.3*dim(df))
103
104 | id = sample(c(1:7934), replace=F, size = floor(0.3*dim(df))[1])
105 train<-df[-id,]
106 test<-df[id,]
107
108 # write.csv(test, "test_df.csv")
109 # write.csv(train, "train_df.csv")
110
111 #######ENCODE TRAIN########
112 dmy <- dummyVars(" ~ .", data = train)
113 train_hot <- data.frame(predict(dmy, newdata = train))</pre>
114
115 train_hot_X = train_hot[,!(names(train_hot) %in% c("dv.hypertension1FALSE","dv.hypertension1TRUE"))]
```

```
116
117 #Outcome variable needs to have a valid name. Use make.names() or use
118 train_hot_y = factor(train_hot$dv.hypertension1TRUE,
                         levels = c(1,0),
119
120
                         labels = c("yes", "no"))
121
122
123
124 #Combined data frame .....
125 train_hot_X_y<- train_hot_X
126 train_hot_X_y$dv.hypertension <- train_hot_y
127
128
129 #####UP SAMPLE TRAINING DAT#######
130 #minority class has 50% of observations as majoirty
131 train_up50<- smote(train_hot_X_y, var ="dv.hypertension", over=0.5, k=10)
132 table(train_up50$dv.hypertension)
133 #majority class has 100% of observations as majority
134 train_up100<- smote(train_hot_X_y, var ="dv.hypertension", over=1, k=10)
135 table(train_up100$dv.hypertension)
136
137 #Export
138 # write.csv(train_up50, "data/train_one_hot_50.csv")
139 # write.csv(train_up100, "data/train_one_hot_100.csv")
140
141
142
143
144 #######columns with no variance in training data ###########
145 X_no_var = nearZeroVar(train_hot_X_y)
146 X_no_var_names = names(train_hot_X_y)[X_no_var]
147 \times 10^{-1} X_no_var_names = X_no_var_names[-c(1,37)] #hypertension has low variance, as does race == native
148
149 #Drop columns with no variance....
150 train_hot_X_y <- train_hot_X_y[,!(names(train_hot_X) %in% X_no_var_names)]
151 train_up50 <- train_up50[,!(names(train_up50) %in% X_no_var_names)]
152 train_up100 <- train_up100[,!(names(train_up100) %in% X_no_var_names)]
153
154 # Check the distribution of these variables....
155 # train_hot_X[,X_no_var_names] %>% skimr::skim()
156
157 #########DOWNSAMPLE#############
158 set.seed(1123)
159 train_hot_down = downSample(x=train_hot_X_y,
160
                                y=train_hot_X_y$dv.hypertension)
161 train_hot_down$Class <- NULL
162
163 ##########ENCODE TEST########
164 dmy <- dummyVars(" ~ .", data = test)
165 test_hot <- data.frame(predict(dmy, newdata = test))
166
167 test_hot_X = test_hot[,!(names(test_hot) %in% c("dv.hypertension1FALSE","dv.hypertension1TRUE"))]
168
169 #Outcome variable needs to have a valid name. Use make.names() or use
170 test_hot_y = factor(test_hot$dv.hypertension1TRUE,
171
                        levels = c(1,0),
                        labels = c("yes","no"))
172
173
174 #combine into one data frame....
175 test_hot_X_y = test_hot_X
```

```
176 test_hot_X_y$dv.hypertension = test_hot_y
177
178 #Drop columns with no variance
179 test_hot_X_y <- test_hot_X_y[,!(names(test_hot_X) %in% X_no_var_names)]
180
181
182 #######CLEAN WORKSPACE###########
183 rm(list = c(#"test_hot_X_sub",
184
                "test_hot_X",
                "test_hot",
185
186
                "test_hot_y",
                # "train_hot_X_sub",
187
188
                "train_hot_X",
189
                "train_hot",
190
                "train_hot_y",
191
                "dmy"))
192
193 ########## HYPERPARAMETER TUNING#############
194
195 models <- caret::modelLookup() #what models are in the caret package?
196
197 ######## Adaboost.M1###########
198
199 #!!!!!!!!! WARNING THE FOLLOWING CHUNKS TAKE ~40 Minutes to run!!!!!!!!!!!!!!!
200
201 fitGrid_ada <- expand.grid(mfinal = c(1,6,9,100),
                               # mfinal = (1:3)*3,
202
203
                               # maxdepth = c(1:3),
204
                               maxdepth = c(1,2,4),
205
                                coeflearn = c("Breiman"))
206
207 | fitControl_ada <- trainControl(method = "repeatedcv",
208
                                    repeats = 5,
209
                                    classProbs = T,
                                    # summaryFunction = twoClassSummary,
210
211
                                    summaryFunction = prSummary)
212 #on up sampled
213
214 # using the adaboost.ml package....
215 set.seed(1123)
216 start_time = Sys.time()
217 ada.mod <- train(x=train_hot_X_y[,-48],
218
                     y= train_hot_X_y$dv.hypertension,
219
                     method = 'AdaBoost.M1',
220
                     trControl = fitControl_ada,
221
                     tuneGrid = fitGrid_ada,
                     metric = "AUC",
222
223
                     verbose = TRUE)
224 total_time <- Sys.time() - start_time
225 total_time
226
227 # Upsampled to be 50% majority class
228 set.seed(1123)
229 start_time <- Sys.time()
230 ada50.mod <- train(x=train_up50[,-48],
231
                       y= train_up50$dv.hypertension,
232
                       method = 'AdaBoost.M1',
233
                       trControl = fitControl_ada,
234
                       tuneGrid = fitGrid_ada,
235
                       metric = "AUC",
```

```
236
                       verbose = TRUE)
237 total_time <- Sys.time() - start_time
238 total_time
239
240
241 # upsampled to Matched classes - change metric to ROC.
242 set.seed(1123)
243 total_time <- Sys.time()
244 ada100.mod <- train(x=train_up100[,-48],
                        y= train_up100$dv.hypertension,
245
246
                        method = 'AdaBoost.M1',
                         trControl = fitControl_ada,
247
248
                         tuneGrid = fitGrid_ada,
                        metric = "ROC",
249
250
                        verbose = TRUE)
251 total_time <- Sys.time() - start_time
252 total_time
253
254 # On downsampled - use ROC
255 set.seed(1123)
256 start_time <- Sys.time()
257 adadown.mod <- train(x=train_hot_down[,-48],
258
                         y= train_hot_down$dv.hypertension,
259
                         method = 'AdaBoost.M1',
260
                          trControl = fitControl_ada,
261
                          tuneGrid = fitGrid_ada,
                         metric = "ROC",
262
263
                          verbose = TRUE)
264 total_time <- Sys.time() - start_time
265 total_time
266
267
268 ########## USING GBM PACKAGE #########3
269
270 # set.seed(1123)
271 # start_time <- Sys.time()
272 # ada.mod <- train(x=train_hot_X_y[,-48],</pre>
273 #
                        y= train_hot_X_y$dv.hypertension,
274 #
                        distribution = 'adaboost',
275 #
                        method="gbm",
                         trControl = fitControl_ada,
276 #
277 #
                         tuneGrid = fitGrid_ada,
                        metric = "AUC",
278 #
279 #
                        verbose = TRUE)
280 # total_time <- Sys.time() - start_time
281 # total_time
282
283 # set.seed(1123)
284 # start_time <- Sys.time()
285 # ada50.mod <- train(x=train_up50[,-48],
286 #
                         y= train_up50$dv.hypertension,
287 #
                          distribution = 'adaboost',
                         method="gbm",
288 #
289 #
                          trControl = fitControl_ada,
290 #
                          tuneGrid = fitGrid_ada,
                         metric = "AUC",
291 #
292 #
                         verbose = TRUE)
293 # total_time <- Sys.time() - start_time
294 # total_time
295
```

```
296
297 # set.seed(1123)
298 # total_time <- Sys.time()
299 # ada100.mod <- train(x=train_up100[,-83],
300 #
                          y= train_up100$dv.hypertension,
301 #
                          distribution = 'adaboost',
302 #
                          method="gbm",
303 #
                          trControl = fitControl_ada,
304 #
                          tuneGrid = fitGrid_ada,
305 #
                          metric = "ROC",
                          verbose = TRUE)
306 #
307 # total_time <- Sys.time() - start_time
308 # total_time
309
310
311 #Fit downsampled data on finer grid...
312 | # fitGrid_ada <- expand.grid(interaction.depth = c(1, 3, 6, 9),
313 #
                                  n.trees = c(1,10,20,50,100),
314 #
                                  shrinkage = seq(.0005, .05, .0005),
315 #
                                  n.minobsinnode = 10)
316 #
317 # fitControl_ada <- trainControl(method = "repeatedcv",
318 #
                                      repeats = 5,
319 #
                                      classProbs = T,
320 #
                                      summaryFunction = twoClassSummary)
321 #on up sampled
322 # set.seed(1123)
323 # start_time <- Sys.time()
324 # adadown.mod <- train(x=train_hot_down[,-83],</pre>
325 #
                       y= train_hot_down$dv.hypertension,
                       distribution = 'adaboost',
326 #
327 #
                       method="gbm",
328 #
                       trControl = fitControl_ada,
329 #
                       tuneGrid = fitGrid_ada,
                       metric = "ROC",
330 #
331 #
                       verbose = TRUE)
332 # total_time <- Sys.time() - start_time
333 # total_time
334
335
336
337 #######PREDICTION########
338 # Class Predictions
339 test_predada <- predict(object = ada.mod,newdata = test_hot_X_y[,-48])
340 test_predada50 <- predict(object = ada50.mod,newdata = test_hot_X_y[,-48])
341 test_predada100 <- predict(object = ada100.mod,newdata = test_hot_X_y[,-48])
342 test_predadadown <- predict(object = adadown.mod,newdata = test_hot_X_y[,-48])
343
344 # Probabilities
345 test_predada_p <- predict(object = ada.mod,newdata = test_hot_X_y[,-48],type="prob")
346 test_predada50_p <- predict(object = ada50.mod,newdata = test_hot_X_y[,-48],type = "prob")
347 test_predada100_p <- predict(object = ada100.mod,newdata = test_hot_X_y[,-48],type = "prob")
348 test_predadadown_p <- predict(object = adadown.mod,newdata = test_hot_X_y[,-48],type ="prob")
349
350 #######PRAUC######
351 ada_prauc = MLmetrics::PRAUC(test_predada_p$yes, test_hot_X_y$dv.hypertension)
352 ada_prauc
353
354 adaup_prauc = MLmetrics::PRAUC(test_predada100_p$yes, test_hot_X_y$dv.hypertension)
355 adaup_prauc
```

```
356
357 ####### AUROC #######
358 # library(pROC)
359 # ada.roc <- roc(test_hot_X_y$dv.hypertension, test_predada_p$yes)
360 | # # plot(ada.roc, print.thres="best", print.thres.best.method="closest.topleft")
361 # ada50.roc <- roc(test_hot_X_y$dv.hypertension, test_predada50_p$yes)
362 # ada100.roc <- roc(test_hot_X_y$dv.hypertension, test_predada100_p$yes)
363 #
364
365 | # plot(ada50.roc, print.thres="best", print.thres.best.method="closest.topleft")
366 # result.coords <- coords(ada.roc, "best", best.method="closest.topleft", ret=c("ppv","tpr"))
367 # print(result.coords)#to get threshold and accuracy
368
369
370 ########CONFUSION METRICS###########
371 conf_matada = table("truth"=test_hot_X_y$dv.hypertension,"pred"= test_predada)
372 conf_matada=confusionMatrix(conf_matada, mode = "everything", positive = "yes")
373 conf_matada
374
375 conf_matada50 = table("truth"=test_hot_X_y$dv.hypertension,"pred"= test_predada50)
376 conf_matada50=confusionMatrix(conf_matada50, mode = "everything", positive = "yes")
377 conf_matada50
378
379 conf_matada100 = table("truth"=test_hot_X_y$dv.hypertension,"pred"= test_predada100) #Adaboost looks a bit bette
380 conf_matada100=confusionMatrix(conf_matada100, mode = "everything", positive ="yes")
381 conf_matada100
382
383 conf_matadadown= table("truth"=test_hot_X_y$dv.hypertension,"pred"= test_predadadown) #Adaboost looks a bit
384 conf_matadadown=confusionMatrix(conf_matadadown, mode = "everything", positive = "yes")
385 conf_matadadown
386
387 metrics_df = data.frame(ada = conf_matada$byClass,
388
                            ada50 = conf_matada50$byClass,
389
                            ada.tune100 = conf_matada100$byClass)
390
391 # save.image(file='brad_models.RData')
392 # load("brad_svm_env.RData")
393
394 ##########PLOTS ##############
395 hyp_race_p = df %>% group_by(race) %>% summarise(p = mean(dv.hypertension1)) %>%
396
      ggplot(aes(x=reorder(race, -p), y = p, fill = race))+
397
      geom_bar(stat='identity')+
398
      scale_y_continuous(labels = scales::percent)+
      xlab("Race")+
399
400
      ylab("Perc. of Women w/ Hypertension")+
      guides(fill="none")
401
402
403
404 ggplot(data = df, aes(x=prepreglbs, fill = race, group = race))+
      # geom_density(alpha=0.4)+
405
406
      geom_histogram(aes(y=stat(density)))+
407
      # scale_y_continuous(labels = scales::percent)+
408
      # xlab("Frequency")+
409
      # scale_y_continuous(labels = percent )
410
      facet_grid(rows = vars(race))
      # ylab("Perc. w/ Hypertension")+
411
412
      # guides(fill="none")
413
414
```

```
415 ggplot(data=df)+
416
     geom_jitter(aes(x=diastolic,
417
                      y = systolic,
                      col = dv.hypertension1),
418
419
                  alpha=0.5)+
420
      facet_wrap(~dv.hypertension1)+
      scale_x_continuous(sec.axis = sec_axis(~ . ,
421
422
                                             name = "Has Hypertension",
423
                                             breaks = NULL,
                                             labels = NULL)+
424
425
      # scale_y_continuous(labels = scales::percent)+
      xlab("Systolic Blood Pressure At First Visit")+
426
      ylab("Diastolic Blood Pressure At First Visit")+
427
428
      guides(col="none")
429
430
431
```