Feature Selection

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2023

Packages

```
# Processing
library(readr) # read data
library(tidyverse) # data manipulation
# Feature Selection and Imbalance
library(ggcorrplot) # features correlation
library(caret) # find correlation function
library(Boruta) # Boruta feature selection
library(infotheo) # Mutual information feature importance
```

Information

- In this document first the combined data set from pre-rpocessing is further cleaned for the purposes of this study.
- Then data is split to only perform any analyses on the training data, but not on the test data.
- Next feature selection is performed. All steps are explained below in detail.
 - Included are: Correlation checks, Mutual Information criteria, Boruta feature selection and expert knowledge.
- Plots are generated used in the report and dfs are created and saved which are used for model training

Load data sets which need to be balanced

-- Column specification ------

```
source("Functions/data_split.R")
```

Original data

```
full_data <- read_csv("~/GitHub/Sweet_Dreams_Ahead_Machine_Learning_Models_for_Nocturnal_Hypoglycemia_P.
## Rows: 833 Columns: 105</pre>
```

```
## Delimiter: ","
## chr (2): wday, weekend
```

```
## dbl (103): periods, patient, hour_0_1_before_mean_glucose_ti, hours_1_2_befo...
##
## i Use 'spec()' to retrieve the full column specification for this data.
## i Specify the column types or set 'show_col_types = FALSE' to quiet this message.
```

Cleaning of full data sets for different tasks (Hyper/Hypo) w/o Outcomes

Only relevant variables are selected, variables are renamed to make them easier to understand for the reader, Two data conditions are subsetted. Full data condition and Lifestyle condition

```
# cleaning of unnecessary vars
data <- full_data %>%
  mutate(wday = factor(wday),
         weekend = factor(weekend)) %>%
  select(-periods,-DM type,-Night time mean glucose ti,-Night time sd glucose ti,
         -Night_time_min_glucose_ti,-Night_time_max_glucose_ti,-Night_late_mean_glucose,
         -Night_late_sd_glucose,-Night_late_min_glucose,-Night_late_max_glucose,
         -Night_late_Hyper_events,-Night_late_Hypo_events,-Night_early_Night_class_hyper_out,
         -Night_late_Night_class_hyper_out, -Night_class_hyper_out, -Day_Night_class_hypo_out,
         -Day_Night_class_hyper_out,-Day_Night_class_hyper_30) %>%
  na.omit()
# cleaning for full night
full_data <- data %>%
  mutate(Night_class_hyper_30 = factor(Night_class_hyper_30),
          Night_class_hypo_out = factor(Night_class_hypo_out)) %>%
  select(-Night_early_mean_glucose,-Night_early_sd_glucose,-Night_early_min_glucose,
         -Night_early_max_glucose,-Night_early_Hyper_events,-Night_early_Hypo_events,
         -Night_early_Night_class_hypo_out,-Night_late_Night_class_hypo_out,
         -Night_early_Night_class_hyper_30,-Night_late_Night_class_hyper_30) %%
  select(Night_class_hypo_out,Night_class_hyper_30,patient,
         hour 0 1 before mean glucose ti:slope day, COB, Sum carbs, Sum calories,
         Sum_Fat, Num_Meals, Last_meal, AOB, Sum_steps, wday, weekend, Geslacht: dosA10BB)
# Features are renamed to make them easier to understand in the
# study as some names will be depicted in one of the tables
full_data <- full_data %>%
  rename(mean 0 1 = hour 0 1 before mean glucose ti, mean 1 2 =hours 1 2 before mean glucose ti,
         mean_2_3 =hours_2_3_before_mean_glucose_ti, mean_3_4 =hours_3_4_before_mean_glucose_ti,
         mean_4_5 =hours_4_5_before_mean_glucose_ti, mean_5_6 =hours_5_6_before_mean_glucose_ti,
         mean_6pl =hours_7_plus_mean_glucose_ti,
         sd_0_1 = hour_0_1_before_sd_glucose_ti, sd_1_2 =hours_1_2_before_sd_glucose_ti,
         sd 2 3 =hours 2 3 before sd glucose ti, sd 3 4 =hours 3 4 before sd glucose ti,
         sd_4_5 =hours_4_5_before_sd_glucose_ti,sd_5_6 =hours_5_6_before_sd_glucose_ti,
         sd_6pl =hours_7_plus_sd_glucose_ti,
         min_0_1 = hour_0_1_before_min_glucose_ti, min_1_2 =hours_1_2_before_min_glucose_ti,
         min_2_3 =hours_2_3_before_min_glucose_ti, min_3_4 =hours_3_4_before_min_glucose_ti,
         min_4_5 =hours_4_5_before_min_glucose_ti,min_5_6 =hours_5_6_before_min_glucose_ti,
         min 6pl =hours 7 plus min glucose ti,
         max_0_1 = hour_0_1_before_max_glucose_ti, max_1_2 = hours_1_2_before_max_glucose_ti,
         max_2_3 =hours_2_3_before_max_glucose_ti, max_3_4 =hours_3_4_before_max_glucose_ti,
         max_4_5 =hours_4_5_before_max_glucose_ti,max_5_6 =hours_5_6_before_max_glucose_ti,
         max_6pl =hours_7_plus_max_glucose_ti,
```

Data set preparation - Selection of Outcome variable

Data split train/test

```
full_data_split <- data_split(full_data,train_size= 0.75, seed = 123)
# the seed of the first fold is used to do the feature selection,
# In correspondence with senior researchers this approach is sufficient
full_data_train <- full_data_split[[1]]
full_data_test <- full_data_split[[2]]

full_data_life_plus_split <- data_split(full_data_life_plus,train_size= 0.75, seed = 123)
full_data_life_plus_train <- full_data_life_plus_split[[1]]
full_data_life_plus_test <- full_data_life_plus_split[[2]]</pre>
```

Steps - Feature selection

Feature selection is performed in multiple steps.

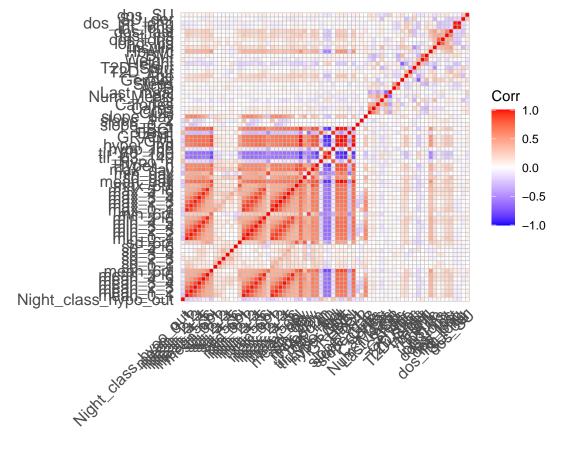
1. Correlations were checked, but only as an optional step to see how data is distributed

- 2. Mutual Information is calculated based on similarities of features entropies with the outcome variable
- 3. Boruta feature selection is performed for both data conditions, the Full data condition and the Lifestyle condition
- 4. Features are selected based on both approaches.
- 5. Expert knowledge is taken into account and additional features are selected for the analyses.

Correlation approach - OPTIONAL

This is just to get an impression of the data.

```
full_data_train_nums <- full_data_train %>%
   mutate(Night_class_hypo_out = as.numeric(Night_class_hypo_out)) %>%
   select_if(is.numeric)
cor_matrix <- data.frame(cor(full_data_train_nums))
# Very high correlations between many CGM features, based on the same origin of the features
ggcorrplot(cor_matrix)</pre>
```



```
del_vars <- findCorrelation(cor(cor_matrix), cutoff=0.995)
full_data_train_del <- full_data_train[,del_vars] # to see which vars to delete
full_data_train_col <- full_data_train[,-del_vars]
colnames(full_data_train_del)</pre>
```

```
## [1] "HBGI" "hyper_Ind" "GRADE" "mean_day" "min_4_5" "mean_3_4" ## [7] "mean_5_6" "mean_2_3" "max_1_2" "mean_1_2" "mean_0_1" "fast_ins"
```

```
ncol(full_data_train_col)
## [1] 61
# Very high/Low correlations are detected for the CGM features
# However, this is to be expected due to the same data origin for feature extration
cor matrix dv <- cor matrix %>%
  filter(cor_matrix$Night_class_hypo_out <= -0.5 | cor_matrix$Night_class_hypo_out >= 0.5)
cor matrix dv
##
                        Night class hypo out
                                                mean 0 1
                                                           mean 1 2 mean 2 3
## Night_class_hypo_out
                                            1 -0.2468591 -0.1733234 -0.137744
##
                          mean_3_4
                                      mean_4_5
                                                   mean_5_6
                                                              mean_6pl
                                                                            sd 0 1
## Night class hypo out -0.1453978 -0.08404654 -0.08756489 -0.2192139 0.03367274
                            sd_1_2
                                       sd_2_3
                                                  sd_3_4
                                                             sd 4 5
                                                                        sd 5 6
## Night_class_hypo_out 0.04037027 0.1372531 0.08963487 0.00360119 0.05243419
##
                             sd_6pl
                                       min_0_1
                                                   min_1_2
                                                              min_2_3
                                                                         min_3_4
## Night_class_hypo_out -0.09271161 -0.2585558 -0.1861614 -0.1628456 -0.1657532
##
                            min_4_5
                                       min_5_6
                                                   min_6pl
                                                             max_0_1
                                                                        max_1_2
## Night_class_hypo_out -0.08991712 -0.1050649 -0.1948245 -0.211965 -0.1436362
##
                                                  max_4_5
                           max_2_3
                                     max_3_4
                                                              max_5_6
                                                                         max_6pl
## Night_class_hypo_out -0.0923284 -0.123468 -0.06498487 -0.07042897 -0.2054673
##
                         mean_day
                                        sd_day
                                                  min_day
                                                             max_day
                                                                        Hyper_n
## Night_class_hypo_out -0.226027 0.001770546 -0.3101003 -0.1631203 -0.1738326
                           Hypo_n tir_63_140 tir_70_180 hypo_Ind hyper_Ind
##
## Night class hypo out 0.3411632  0.1894531  0.09610079  0.2925526  -0.1374126
                                                               HBGI
##
                               GMI
                                         GRADE
                                                    LBGI
                                                                      slope 0 1
## Night_class_hypo_out -0.2261272 -0.1497352 0.3905704 -0.1431068 -0.09618077
##
                                                        COB
                         slope_1_2
                                     slope_day
                                                                  Carbs
                                                                            Calories
## Night_class_hypo_out -0.1728225 -0.03396408 -0.02418628 -0.05013866 -0.02387719
##
                                                                 AOB
                              Fat Num_Meals
                                                Last_meal
                                                                           Steps
## Night_class_hypo_out 0.0729468 0.03203649 -0.04615708 0.05746676 -0.05884553
##
                            Gender
                                                     T2D_Dur
                                                               T2D_Start
                                            Age
## Night_class_hypo_out 0.02422907 -0.04784589 -0.004552603 0.004119618 0.09651962
##
                           Weight
                                          BMI
                                                    HbA1c
                                                             insulin
                                                                       long_ins
## Night_class_hypo_out 0.1114402 0.04331595 -0.06486763 0.04599986 0.06312614
##
                          dos_long
                                       fast_ins dos_fast
                                                             int_long dos_int_long
## Night_class_hypo_out 0.01484222 0.001888556 0.0620533 -0.08466572
                                                                       -0.08797856
                              SU der
                                          dos SU
## Night class hypo out 0.0006296654 0.03153161
```

Mutual information criteria

Features based on Mutual Information are compared with the outcome variable

A Threshold is applied with 0.01 for Full data condition and 0.005 for Lifestyle condition

No variable has a correlation of 0.5/-0.5 or higher/lower with the DV

```
options(scipen = 999)
all <- infotheo::discretize(full_data_train)
mut_inf <- mutinformation(all,method= "emp")
mut_inf <- as.data.frame(mut_inf[,1])
mut_inf <- rownames_to_column(mut_inf, var = "feature")
mut_inf <- mut_inf %>%
  filter(feature != "Night_class_hypo_out") %>%
  rename(importance = "mut_inf[, 1]") %>%
  arrange(desc(importance)) %>%
  filter(importance >= 0.01)
print(mut_inf)
```

```
feature importance
## 1
        hypo_Ind 0.08717653
## 2
        min_day 0.08204313
## 3
            LBGI 0.08009280
## 4
          Hypo_n 0.06674338
## 5
         max 6pl 0.05382713
## 6
        mean_0_1 0.05251379
## 7
             GMI 0.05130710
## 8
        mean_day 0.05124863
## 9
        mean_6pl 0.05022811
## 10
        min_6pl 0.04829738
## 11
         min_0_1 0.04730316
## 12
         max_0_1 0.04706128
## 13
         Hyper_n 0.03484570
## 14
             BMI 0.02928449
## 15
          sd 6pl 0.02860616
## 16
         max_day 0.02844742
## 17
         min_1_2 0.02820066
## 18
       hyper_Ind 0.02720341
## 19
           HbA1c 0.02519141
## 20
            HBGI 0.02511277
## 21
        max_1_2 0.02414566
## 22
         Weight 0.02327485
## 23
           GRADE 0.02143922
## 24
         min_3_4 0.02143409
## 25
           Steps 0.02124435
## 26
        mean_1_2 0.02114629
## 27
         Height 0.02093765
## 28
         min_2_3 0.02071133
## 29 tir_63_140 0.02005053
## 30
         T2D_Dur 0.01963625
## 31
       slope_1_2 0.01840997
## 32
             AOB 0.01790274
## 33
        mean_4_5 0.01644448
## 34
             Age 0.01580270
## 35
        mean_5_6 0.01521286
## 36
        max_4_5 0.01513346
## 37
        Calories 0.01411750
## 38
        mean_2_3 0.01404905
## 39
        mean_3_4 0.01362745
## 40
       T2D_Start 0.01249625
```

```
## 41 max_3_4 0.01179800
## 42 max_2_3 0.01165989
## 43 min_5_6 0.01136459
## 44 min_4_5 0.01096446
```

Due to lower similarity with non CGM features a lower treshold is tested for only the variables in the Lifestyle condition. *NOTE* Values stay the same to the approach before as the mutual information approach is independent of any model and always produces the same estimates no matter how many variables are included.

```
options(scipen = 999)
life <- infotheo::discretize(full_data_life_plus_train)
mut_inf_life <- mutinformation(life,method= "emp")
mut_inf_life <- as.data.frame(mut_inf_life[,1])
mut_inf_life <- rownames_to_column(mut_inf_life, var = "feature")
mut_inf_life <- mut_inf_life %>%
  filter(feature != "Night_class_hypo_out") %>%
  rename(importance = "mut_inf_life[, 1]") %>%
  arrange(desc(importance)) %>%
  filter(importance >= 0.005)
print(mut_inf_life)
```

```
##
        feature importance
## 1
            BMI 0.029284486
## 2
          HbA1c 0.025191415
         Weight 0.023274848
## 3
## 4
          Steps 0.021244346
## 5
         Height 0.020937652
## 6
        T2D Dur 0.019636253
            AOB 0.017902744
## 7
## 8
            Age 0.015802704
## 9
       Calories 0.014117499
## 10 T2D_Start 0.012496245
## 11
            Fat 0.009632974
## 12
            COB 0.009140614
## 13 Num_Meals 0.007336847
## 14
       dos_long 0.007323444
## 15
           wday 0.006967453
## 16
          Carbs 0.006807550
## 17 Last_meal 0.006467564
```

Boruta Feature selectiom

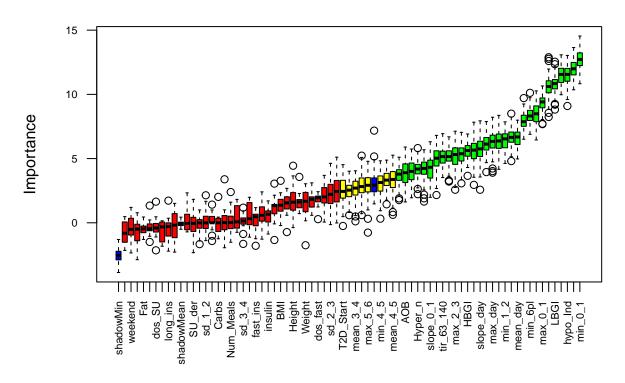
For Full data condition

Boruta feature selection for full data condition. This is repeated for Lifestyle as importance scores change due to inclusion of certain variables.

```
set.seed(123) # as Boruta is an iterative process a seed value is necessary
boruta_output_full <- Boruta(Night_class_hypo_out ~ ., data=full_data_train, doTrace=0)
boruta_signif_full <- getSelectedAttributes(boruta_output_full, withTentative = TRUE)
roughFixMod <- TentativeRoughFix(boruta_output_full)
boruta_signif <- getSelectedAttributes(roughFixMod)</pre>
```

```
# This plot shows the distribution of selected, tentative and
# rejected variables for the full data condition
imps_full <- attStats(boruta_output_full)
imps_full = imps_full[imps_full$decision != 'Rejected', c('meanImp', 'decision')]
plot(boruta_output_full, cex.axis=.7, las=2, xlab="", main="Variable Importance")</pre>
```

Variable Importance



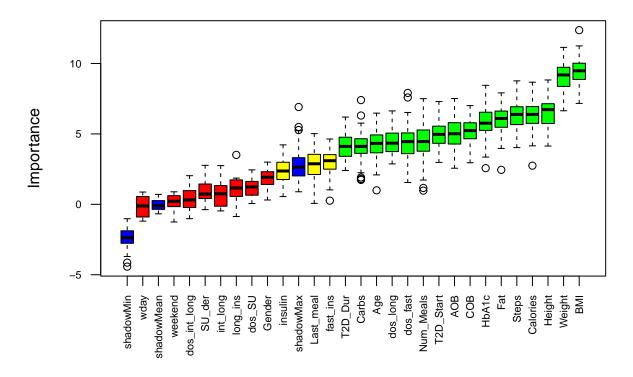
For Lifestyle condition

Boruta feature selection with lifestyle condition.

```
boruta_output_life <- Boruta(Night_class_hypo_out ~ ., data=full_data_life_plus_train, doTrace=0)
boruta_signif_life <- getSelectedAttributes(boruta_output_life, withTentative = TRUE)
roughFixMod <- TentativeRoughFix(boruta_output_life)
boruta_signif <- getSelectedAttributes(roughFixMod)

# This plot shows the distribution of selected, tentative and
# rejected variables for the Lifestyle condition
imps_life <- attStats(boruta_output_life)
imps_life = imps_life[imps_life$decision != 'Rejected', c('meanImp', 'decision')]
plot(boruta_output_life, cex.axis=.7, las=2, xlab="", main="Variable Importance")</pre>
```

Variable Importance



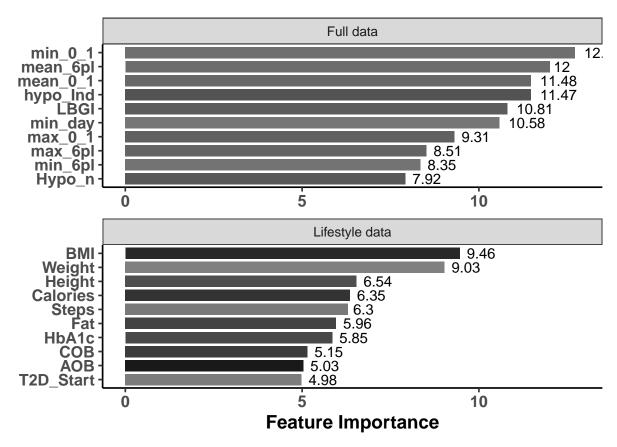
Feature Importance plot based on Boruta feature selection

This plot shows the mean Importance of variables over multiple iterations based on mean decrease accuracy as part of an RF approach.

This plot is used in the report to emphasize which variables performed best.

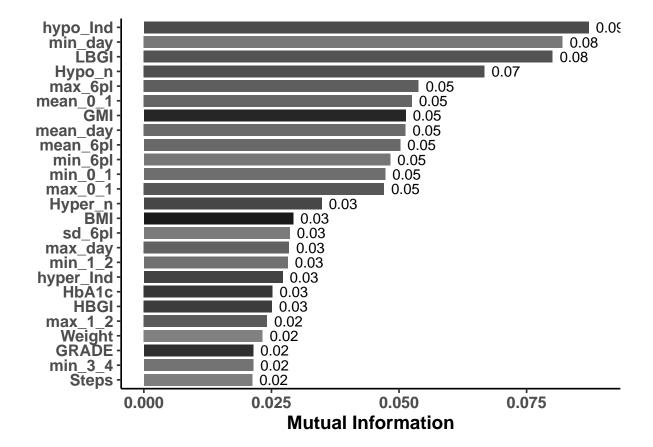
```
varimp_full <- imps_full[order(-imps_full$meanImp), ] %>% select(-decision)%>%
  rownames_to_column("feature") %>% rename(importance = meanImp) %>%
  mutate(Condition = "Full data")
varimp life<- imps life[order(-imps life$meanImp), ] %>% select(-decision) %>%
  rownames_to_column("feature") %>% rename(importance = meanImp) %>%
  mutate(Condition = "Lifestyle data")
all_top_features <- rbind(varimp_full[1:10,],varimp_life[1:10,])</pre>
all_top <- ggplot(data = all_top_features,</pre>
       aes(x = reorder(feature, importance), y = importance, fill = feature)) +
  facet_wrap(~ Condition, scales="free", ncol=1) +
  geom_bar(stat="identity", width = 0.8) + scale_fill_grey(start = 0.1, end = 0.5) +
  geom_text(aes(label = round(importance, 2)), color="black",
            size=4, hjust = -0.25, position = position_dodge(width = 0.5),inherit.aes = TRUE) +
  theme_bw(base_size = 12) + theme(legend.position = "none") +
  scale_x_discrete(guide = guide_axis(n.dodge=1)) + theme_bw(base_size = 13) +
  theme(legend.position="",
```

```
panel.border = element_blank(), # remove panel borders
panel.grid.major = element_blank(), # remove major grid lines
panel.grid.minor = element_blank(), # remove minor grid lines
axis.line = element_line(), # set axis lines to bold
axis.text = element_text(size = 12, face = "bold"), # set axis text to bold
axis.title = element_text(size = 14, face = "bold"),
plot.background = element_blank(), # remove plot background
panel.background = element_blank()) +
coord_flip() +
ylim(0, max(all_top_features$importance) * 1.01) + labs(y = "Feature Importance", x = "")
print(all_top)
```



For Supplementary Material also the 25 best variables based on MI overall

```
panel.grid.minor = element_blank(), # remove minor grid lines
    axis.line = element_line(), # set axis lines to bold
    axis.text = element_text(size = 12, face = "bold"), # set axis text to bold
    axis.title = element_text(size = 14, face = "bold"),
    plot.background = element_blank(), # remove plot background
    panel.background = element_blank()) +
    coord_flip() +
    ylim(0, max(all_top_features$importance) * 1.02) + labs(y = "Mutual Information", x = "")
print(all_top)
```



Extract common important features across approaches

The overlapping features are directly included and some variables are further included based on Expert knowledge. ### Full data Condition

```
# Find the common features selected by both methods
missing_bor <- left_join(varimp_full, mut_inf, by="feature")
missing_bor <- missing_bor[is.na(missing_bor$importance.y), ]

missing_mi <- left_join(mut_inf, varimp_full,by="feature")
missing_mi <- missing_mi[is.na(missing_mi$importance.y), ]

common_vars <- intersect(varimp_full$feature,mut_inf$feature)
common_vars</pre>
```

```
"mean 6pl"
                                   "mean 0 1"
                                                "hypo Ind"
                                                             "LBGI"
   [1] "min_0_1"
##
  [6] "min_day"
                     "max_0_1"
                                  "max_6pl"
                                                "min_6pl"
                                                             "Hypo_n"
## [11] "GMI"
                     "mean day"
                                   "min 1 2"
                                                "mean 2 3"
                                                             "max day"
## [16] "hyper_Ind"
                     "min_2_3"
                                  "HBGI"
                                                "max_2_3"
                                                             "GRADE"
                                   "max_1_2"
                                                             "sd 6pl"
## [21] "tir_63_140" "mean_1_2"
                                                "Hyper n"
## [26] "AOB"
                     "mean_4_5"
                                  "min 3 4"
                                                "min 4 5"
                                                             "mean 5 6"
## [31] "mean 3 4"
                     "T2D Start"
                                  "max 3 4"
missing_bor$feature
                                  "slope_0_1" "tir_70_180" "max_5_6"
## [1] "slope_day"
                    "sd_day"
missing mi$feature
    [1] "BMI"
                    "HbA1c"
                                "Weight"
                                             "Steps"
                                                         "Height"
                                                                      "T2D Dur"
   [7] "slope_1_2" "Age"
                                max_{4_5}
                                             "Calories"
                                                         "min_5_6"
# Variables selected based on Expert knowledge to be included
extra_expert_full <- c("slope_0_1","tir_70_180","BMI","HbA1c","Weight","Height","T2D_Dur","Age")
```

Lifestyle Condition

[1] "wday"

Same for the Lifestyle condition. As the results of Boruta differ this has to be done again. The overlapping features are directly included and some variables are further included based on Expert knowledge.

```
# Find the common features selected by both methods
missing_bor_life <- left_join(varimp_life, mut_inf_life, by="feature")</pre>
missing_bor_life <- missing_bor_life[is.na(missing_bor_life$importance.y), ]</pre>
missing_mi_life <- left_join(mut_inf_life, varimp_life,by="feature")</pre>
missing_mi_life <- missing_mi_life[is.na(missing_mi_life$importance.y), ]</pre>
common_vars_life <- intersect(varimp_life$feature,mut_inf_life$feature)</pre>
common vars life
                     "Weight"
                                               "Calories"
                                                           "Steps"
                                                                        "Fat"
    [1] "BMI"
                                  "Height"
##
   [7] "HbA1c"
                     "COB"
                                  "AOB"
                                               "T2D_Start" "Num_Meals" "dos_long"
## [13] "Age"
                     "Carbs"
                                  "T2D_Dur"
                                               "Last_meal"
missing bor life$feature
## [1] "dos_fast" "fast_ins" "insulin"
missing_mi_life$feature
```

```
# Variables selected based on Expert knowledge to be included
extra_expert_life <- c("dos_fast","fast_ins")</pre>
```

Final Selection both data conditions

Combing the data sets and seeing how many features are selected

```
# Combining selected and expert knowledge for both data conditions
full_data_sel <- full_data %>% select(Night_class_hypo_out,common_vars,extra_expert_full)
full_data_life_plus_sel <- full_data_life_plus %>%
  select(Night_class_hypo_out,common_vars_life,extra_expert_life)
colnames(full_data_sel) # -1 for outcome variable = Features
   [1] "Night class hypo out" "min 0 1"
                                                        "mean 6pl"
                                "hypo_Ind"
                                                        "LBGI"
##
   [4] "mean 0 1"
## [7] "min_day"
                                "max_0_1"
                                                        "max_6pl"
                                                        "GMI"
                                "Hypo_n"
## [10] "min_6pl"
                                                        "mean_2_3"
## [13] "mean_day"
                                "min_1_2"
## [16] "max_day"
                                "hyper_Ind"
                                                        "min_2_3"
                                                        "GRADE"
## [19] "HBGI"
                                "max_2_3"
## [22] "tir_63_140"
                                "mean_1_2"
                                                        "max_1_2"
## [25] "Hyper_n"
                                "sd_6p1"
                                                        "AOB"
## [28] "mean_4_5"
                                "min_3_4"
                                                        "min_4_5"
## [31] "mean_5_6"
                                "mean_3_4"
                                                        "T2D_Start"
## [34] "max_3_4"
                                "slope_0_1"
                                                        "tir 70 180"
## [37] "BMI"
                                "HbA1c"
                                                        "Weight"
## [40] "Height"
                                "T2D Dur"
                                                        "Age"
colnames(full_data_life_plus_sel) # -1 for outcome variable = Features
   [1] "Night class hypo out" "BMI"
                                                        "Weight"
   [4] "Height"
                                                        "Steps"
##
                                "Calories"
## [7] "Fat"
                                "HbA1c"
                                                        "COB"
## [10] "AOB"
                                "T2D_Start"
                                                        "Num Meals"
## [13] "dos_long"
                                "Age"
                                                        "Carbs"
## [16] "T2D_Dur"
                                "Last_meal"
                                                        "dos_fast"
## [19] "fast_ins"
```

Saved data and feature selection process

Data is saved for further analyses.