## Stat 897 Fall 2017 Data Analysis Assignment 9

Penn State

Due October 29, 2017

In this assignment we will use the Boston data found in the MASS library.

1. Fit classification models in order to predict whether a given suburb has a crime rate above or below the median. Explore logistic regression, LDA, and KNN models using various subsets of the predictors. At this point in the class, you should feel fairly comfortable making such an open-ended exploration.

Describe your findings, show appropriate results, and determine why some techniques perform better or worse and whic had the best performance.

```
library(MASS)
library(class)
library(glmnet)

## Loading required package: Matrix

## Loading required package: foreach

## Loaded glmnet 2.0-12
library(leaps)
library(caret)

## Loading required package: lattice

## Loading required package: ggplot2

data("Boston")
attach(Boston)
```

Let's start with parameter selection for the Boston data set. We will use forward selection, lasso and ridge here:

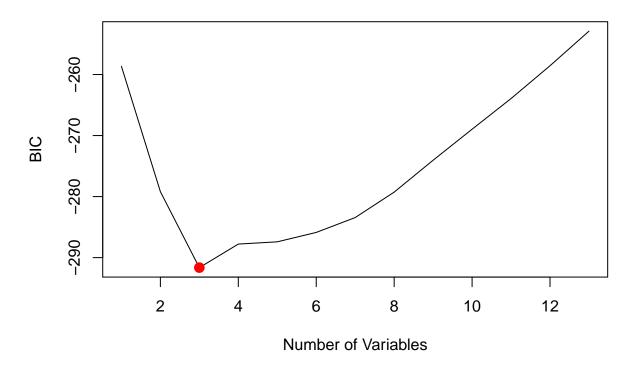
```
x = model.matrix(crim ~ . - 1, data = Boston)
y = Boston$crim

n = nrow(Boston)
p = ncol(Boston) - 1
set.seed (801)
trainingRows=sample (nrow(Boston), n*0.7, replace = FALSE)
train = Boston[trainingRows,]
test = Boston[-trainingRows,]
train.mat <- model.matrix(crim~ ., data = train)
test.mat <- model.matrix(crim~ ., data = test)

# Forward Selection | BIC
regfit.fwd=regsubsets (crim~.,data=train, nvmax =14, method='forward')
reg.summary = summary (regfit.fwd)
reg.summary</pre>
```

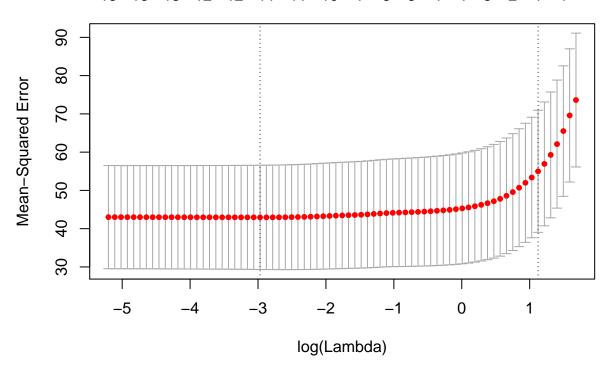
```
## Subset selection object
## Call: regsubsets.formula(crim ~ ., data = train, nvmax = 14, method = "forward")
## 13 Variables (and intercept)
##
                        Forced in Forced out
## zn
                                 FALSE
                                                          FALSE
## indus
                                 FALSE
                                                          FALSE
## chas
                                 FALSE
                                                          FALSE
                                 FALSE
                                                          FALSE
## nox
## rm
                                 FALSE
                                                          FALSE
                                                          FALSE
## age
                                 FALSE
## dis
                                 FALSE
                                                          FALSE
## rad
                                 FALSE
                                                          FALSE
                                 FALSE
## tax
                                                          FALSE
                                 FALSE
                                                          FALSE
## ptratio
## black
                                 FALSE
                                                          FALSE
## lstat
                                 FALSE
                                                          FALSE
## medv
                                 FALSE
                                                          FALSE
## 1 subsets of each size up to 13
## Selection Algorithm: forward
                             zn indus chas nox rm age dis rad tax ptratio black 1stat medv
## 1 (1)
                                                    11 11
                                                             11 11
                            11 11
                                                               "*"
                                                                                                                                                     11 11
## 2 (1)
## 3 (1)
                                                               11 11 11 11 11 11
                                                                                                                                        "*"
                             "*" " "
                                                               . . . . . . . . .
                                                                                                                                        "*"
                                                                                                                                                      "*"
## 4
            (1)
## 5 (1)
                            "*" "
                                                                                                                                        "*"
                                                               " " "*" " " "*" "*" " " " "
                                                    11 11
## 6 (1)
                            "*" " "
                                                                                                                                        "*"
                                                                                                                                                     "*"
                            "*" "*"
                                                               "*"
## 7 (1)
                                                                                                                                        "*"
                            "*" "*"
## 8 (1)
                                                    11 11
                                                               "*"
                                                                                                                                                      "*"
## 9 (1)
                             "*" "*"
                                                    "*"
                                                               "*"
                                                                                                                                                      "*"
                                                              "*" "*" " " "*" "*" " " "*"
                                                                                                                                        "*"
## 10 (1) "*" "*"
                                                                                                                                                     "*"
               (1)"*""*"
                                                               "*" "*" " " "*" "*" " " " " " "
## 11
                                                    "*"
                                                                                                                                        "*"
                                                                                                                                                      "*"
                                                                                                                                                                   "*"
                                                               "*" "*" " " "*" "*" "*"
                                                    "*"
## 12
               (1)"*""*"
                                                                                                                                        "*"
                                                                                                                                                      "*"
                                                                                                                                                                   "*"
              (1)"*""*"
                                                            "*" "*" "*" "*" "*" "*" "*"
                                                    "*"
                                                                                                                                        "*"
                                                                                                                                                     "*"
                                                                                                                                                                   "*"
plot(reg.summary$bic, xlab ="Number of Variables",ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab="BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab='' BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab='' BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab='' BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab='' BIC", type = 'l', main = 'Forward Step - Performance of Variables', ylab='' BIC", type - 'l', main = 'Forward Step - Performance of Variables', ylab='' BIC", ylab='' BI
which.min (reg.summary$bic )
## [1] 3
points (which.min (reg.summary$bic ), reg.summary$bic[which.min (reg.summary$bic )], col ="red",cex =2,
```

## Forward Step - Performance Measure



```
#LASSO
grid =10^ seq (10,-2, length =100)
cv.lasso = cv.glmnet(x, y, type.measure = "mse", nfolds=10)
plot(cv.lasso)
```

## 13 13 13 12 12 11 11 10 7 6 5 4 4 3 2 1 1

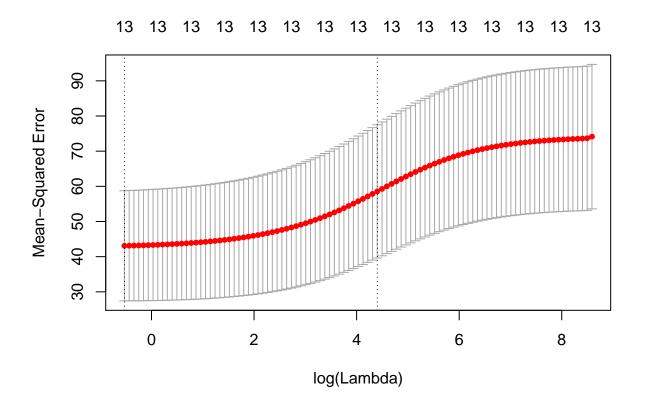


```
bestlam.lasso=cv.lasso$lambda.min #find the best tuning parameter
fit.lasso <- glmnet(train.mat, train$crim, alpha = 1, lambda = grid, thresh = 1e-12)</pre>
pred.lasso=predict (fit.lasso, s=bestlam.lasso, newx=test.mat)
mean(( pred.lasso - test$crim)^2)
## [1] 104.9072
final.lasso=glmnet(x,y,alpha=1) #fit on the entire data set to extract coef
lasso.coef=predict(final.lasso,type="coefficients",s=bestlam.lasso)[1:14,]
lasso.coef
##
   (Intercept)
                                     indus
                           zn
                                                    chas
                                                                   nox
## 12.666630982
                 0.036235999 -0.070797081 -0.585263575 -6.966972654
##
                          age
##
    0.229498615 \quad 0.000000000 \quad -0.787816119 \quad 0.514355222
                                                         0.000000000
##
                        black
                                     lstat
## -0.188016174 -0.007548647
                              0.125278643 -0.157926207
length(lasso.coef[lasso.coef !=0])
## [1] 12
lasso.coef[lasso.coef!=0] #contains 11 variables in our model
    (Intercept)
                                     indus
##
                           zn
                                                    chas
                                                                   nox
## 12.666630982
                 0.036235999 -0.070797081 -0.585263575 -6.966972654
##
                          dis
                                       rad
                                                 ptratio
```

## 0.229498615 -0.787816119 0.514355222 -0.188016174 -0.007548647

```
## lstat medv
## 0.125278643 -0.157926207

#Ridge regression
cv.ridge = cv.glmnet(x, y, alpha=0, type.measure = "mse", nfolds=length(y),grouped=FALSE)
plot(cv.ridge)
```



```
bestlam.ridge=cv.ridge$lambda.min #find the best tuning parameter
fit.ridge =glmnet(train.mat, train$crim, alpha = 0, lambda = grid, thresh = 1e-12)
pred.ridge = predict (fit.ridge, s=bestlam.ridge, newx=test.mat)
mean(( pred.ridge - test$crim)^2)
## [1] 106.0669
final.ridge=glmnet(x,y,alpha=0) #fit on the full data
ridge.coef=predict(final.ridge,type="coefficients",s=bestlam.ridge)[1:14,]
ridge.coef
##
    (Intercept)
                                    indus
                                                  chas
                          zn
                                                                nox
   8.617905279 0.032352168 -0.081183885 -0.739986141 -5.095661105
##
##
                                      dis
             rm
                         age
                                                   rad
##
   0.328170831 0.002074971 -0.683786238
                                          0.414237411 0.003695600
##
                       black
                                    lstat
        ptratio
## -0.127614747 -0.008532788 0.142710654 -0.136308133
ridge.coef[ridge.coef!=0] #contains all variables in our model
   (Intercept)
                                    indus
                                                  chas
                          zn
                                                                 nox
```

```
##
                                        dis
             rm
                          age
                                                     rad
##
    ##
        ptratio
                        black
                                     lstat
                                                    medv
## -0.127614747 -0.008532788 0.142710654 -0.136308133
Based on the results above we have the following: Lasso: selects model with 11 variables: zn + indus + chas
+ \text{nox} + \text{rm} + \text{dis} + \text{rad} + \text{ptratio} + \text{black} + \text{lstat} + \text{medv}
Forward selection: selects model with 3 variables: rad + black + lstat
Ridge: selects all parameters - we will ignore this as we get smaller models with better Test MSE with Lasso.
# do some data processing to prepare the categorical variable
crim_median <- rep(0, length(crim))</pre>
crim_median[crim > median(crim)] <- 1</pre>
# add new column to the data frame
Boston <- data.frame(Boston, crim_median)</pre>
train <- 1:(length(crim) * 0.7)</pre>
test <- (length(train)+ 1):length(crim)</pre>
Boston.train <- Boston[train, ]</pre>
Boston.test <- Boston[test, ]</pre>
crim_median.test <- crim_median[test]</pre>
# Logistic Regression: Model with all parameters
fit.glm <- glm(crim_median ~ . - crim_median - crim, data = Boston, family = binomial, subset = train)
probs <- predict(fit.glm, Boston.test, type = "response")</pre>
pred.glm <- rep(0, length(probs))</pre>
pred.glm[probs > 0.5] <- 1
conf matrix = table(pred.glm, crim median.test)
conf_matrix
##
           crim median.test
## pred.glm
              0
                  1
##
              7
                   0
##
          1 10 135
cm=confusionMatrix(data = pred.glm, reference = crim_median.test)
cm$byClass
##
            Sensitivity
                                  Specificity
                                                     Pos Pred Value
             0.41176471
                                   1.00000000
                                                          1.00000000
##
##
         Neg Pred Value
                                    Precision
                                                              Recall
##
             0.93103448
                                   1.00000000
                                                          0.41176471
##
                      F1
                                   Prevalence
                                                     Detection Rate
             0.58333333
                                                          0.04605263
##
                                   0.11184211
## Detection Prevalence
                            Balanced Accuracy
             0.04605263
                                   0.70588235
mean(pred.glm == crim_median.test)
## [1] 0.9342105
We see that the results appear good. However specificity is 41%
# Logistic Regression: Model with parameters selected by lasso
fit.glm <- glm(crim_median ~ zn + indus + chas + nox + rm + dis + rad + ptratio + black + lstat + medv,
```

```
probs <- predict(fit.glm, Boston.test, type = "response")</pre>
pred.glm <- rep(0, length(probs))</pre>
pred.glm[probs > 0.5] <- 1</pre>
table(pred.glm, crim_median.test)
           crim median.test
## pred.glm
                  1
##
              7
          1 10 135
##
cm=confusionMatrix(data = pred.glm, reference = crim_median.test)
cm$byClass
##
            Sensitivity
                                   Specificity
                                                      Pos Pred Value
##
             0.41176471
                                    1.00000000
                                                          1.00000000
         Neg Pred Value
##
                                     Precision
                                                              Recall
##
             0.93103448
                                    1.00000000
                                                          0.41176471
##
                      F1
                                    Prevalence
                                                      Detection Rate
##
             0.58333333
                                    0.11184211
                                                          0.04605263
## Detection Prevalence
                            Balanced Accuracy
             0.04605263
                                    0.70588235
mean(pred.glm == crim_median.test)
## [1] 0.9342105
Results similar to when we use all params.
# Logistic Regression: Model with parameters selected by forward selection
fit.glm <- glm(crim_median ~ rad + black + lstat, data = Boston, family = binomial, subset = train)
probs <- predict(fit.glm, Boston.test, type = "response")</pre>
pred.glm <- rep(0, length(probs))</pre>
pred.glm[probs > 0.5] <- 1
table(pred.glm, crim_median.test)
##
           crim_median.test
## pred.glm
              0
                   1
##
             14
                   2
              3 133
cm_lr=confusionMatrix(data = pred.glm, reference = crim_median.test)
cm_lr$byClass
                                                      Pos Pred Value
##
            Sensitivity
                                   Specificity
##
             0.82352941
                                    0.98518519
                                                          0.87500000
##
         Neg Pred Value
                                     Precision
                                                              Recall
##
             0.97794118
                                    0.87500000
                                                          0.82352941
##
                      F1
                                    Prevalence
                                                      Detection Rate
             0.84848485
##
                                    0.11184211
                                                          0.09210526
## Detection Prevalence
                            Balanced Accuracy
             0.10526316
##
                                    0.90435730
mean(pred.glm == crim_median.test)
```

## [1] 0.9671053

Better results and model is simpler. Moving to LDA:

```
# LDA: Model with all parameters
fit.lda <- lda(crim_median ~ . - crim_median - crim, data = Boston, subset = train)</pre>
pred.lda <- predict(fit.lda, Boston.test)</pre>
table(pred.lda$class, crim_median.test)
##
      crim_median.test
##
         0
             1
##
         5
             Λ
     1 12 135
##
mean(pred.lda$class == crim_median.test)
## [1] 0.9210526
cm=confusionMatrix(data = pred.lda$class, reference = crim_median.test)
cm$byClass
##
            Sensitivity
                                  Specificity
                                                     Pos Pred Value
                                                         1.00000000
##
             0.29411765
                                   1.00000000
##
         Neg Pred Value
                                                              Recall
                                    Precision
                                   1.00000000
                                                         0.29411765
##
             0.91836735
##
                      F1
                                   Prevalence
                                                     Detection Rate
                                                         0.03289474
##
             0.45454545
                                   0.11184211
## Detection Prevalence
                            Balanced Accuracy
             0.03289474
                                   0.64705882
Poor results when we use all params.
# LDA: Model with parameters selected by lasso
fit.lda <- lda(crim_median ~ zn + indus + chas + nox + rm + dis + rad + ptratio + black + lstat + medv,
pred.lda <- predict(fit.lda, Boston.test)</pre>
table(pred.lda$class, crim_median.test)
##
      crim median.test
##
         0
         4
##
             Λ
     1 13 135
mean(pred.lda$class == crim_median.test)
## [1] 0.9144737
cm=confusionMatrix(data = pred.lda$class, reference = crim_median.test)
cm$byClass
##
                                                     Pos Pred Value
            Sensitivity
                                  Specificity
                                                         1.00000000
##
             0.23529412
                                   1.00000000
##
         Neg Pred Value
                                    Precision
                                                              Recall
                                   1.00000000
##
             0.91216216
                                                         0.23529412
##
                                   Prevalence
                      F1
                                                     Detection Rate
##
             0.38095238
                                   0.11184211
                                                         0.02631579
## Detection Prevalence
                            Balanced Accuracy
##
             0.02631579
                                   0.61764706
Poor results when we use Lasso params. Logistic Reg performed better.
# LDA: Model with parameters selected by forward selection
fit.lda <- lda(crim_median ~ rad + black + lstat, data = Boston, subset = train)
```

```
pred.lda <- predict(fit.lda, Boston.test)</pre>
table(pred.lda$class, crim_median.test)
##
      crim_median.test
##
         0
             1
##
        13
             2
##
     1
         4 133
mean(pred.lda$class == crim_median.test)
## [1] 0.9605263
cm_lda=confusionMatrix(data = pred.lda$class, reference = crim_median.test)
cm_lda$byClass
##
                                                     Pos Pred Value
            Sensitivity
                                  Specificity
                                                          0.8666667
##
             0.76470588
                                   0.98518519
##
         Neg Pred Value
                                    Precision
                                                              Recall
##
             0.97080292
                                   0.8666667
                                                          0.76470588
##
                      F1
                                   Prevalence
                                                     Detection Rate
##
             0.81250000
                                   0.11184211
                                                          0.08552632
## Detection Prevalence
                            Balanced Accuracy
             0.09868421
                                   0.87494553
Simplest model performed best with LDA. For both LR and LDA, simplest model performed the best.
Between LDA and LR, LR has performed slightly better.
Moving to KNN.
# KNN: Model with all parameters
train.X <- cbind(zn, indus, chas, nox, rm, age, dis, rad, tax, ptratio, black, lstat, medv)[train, ]</pre>
test.X <- cbind(zn, indus, chas, nox, rm, age, dis, rad, tax, ptratio, black, lstat, medv)[test, ]
train.crim_median <- crim_median[train]</pre>
set.seed(1)
pred.knn <- knn(train.X, test.X, train.crim_median, k = 1)</pre>
table(pred.knn, crim_median.test)
##
           crim median.test
## pred.knn 0 1
##
          0 17 93
##
          1 0 42
mean(pred.knn == crim_median.test)
## [1] 0.3881579
pred.knn <- knn(train.X, test.X, train.crim_median, k = 10)</pre>
table(pred.knn, crim_median.test)
##
           crim_median.test
## pred.knn
              0
##
             12
                  4
          0
              5 131
          1
mean(pred.knn == crim_median.test)
## [1] 0.9407895
pred.knn <- knn(train.X, test.X, train.crim_median, k = 100)</pre>
table(pred.knn, crim_median.test)
```

```
##
           crim_median.test
## pred.knn
              0
                   1
##
          0 15 115
##
          1
              2 20
mean(pred.knn == crim_median.test)
## [1] 0.2302632
When using all params we get the best results when k = 10
# KNN: Model with parameters selected by lasso
train.X <- cbind(zn, indus, chas, nox, rm, dis, rad, ptratio, black, lstat, medv)[train, ]</pre>
test.X <- cbind(zn, indus, chas, nox, rm, dis, rad, ptratio, black, lstat, medv)[test, ]
train.crim_median <- crim_median[train]</pre>
set.seed(1)
pred.knn <- knn(train.X, test.X, train.crim_median, k = 1)</pre>
table(pred.knn, crim_median.test)
##
           crim_median.test
## pred.knn 0 1
##
          0 6 55
          1 11 80
mean(pred.knn == crim_median.test)
## [1] 0.5657895
pred.knn <- knn(train.X, test.X, train.crim_median, k = 10)</pre>
table(pred.knn, crim_median.test)
           crim median.test
## pred.knn
              0
                   1
##
          0
              8 25
##
              9 110
          1
mean(pred.knn == crim_median.test)
## [1] 0.7763158
pred.knn <- knn(train.X, test.X, train.crim_median, k = 100)</pre>
table(pred.knn, crim_median.test)
##
           crim median.test
## pred.knn 0 1
##
          0 15 81
##
          1 2 54
mean(pred.knn == crim_median.test)
## [1] 0.4539474
When using lasso params results are similar. The k=10 mean actually falls.
# KNN: Model with parameters selected by forward selection
train.X <- cbind(rad, black, lstat)[train, ]</pre>
test.X <- cbind(rad, black, lstat)[test, ]</pre>
train.crim_median <- crim_median[train]</pre>
set.seed(1)
```

```
pred.knn <- knn(train.X, test.X, train.crim_median, k = 1)</pre>
table(pred.knn, crim_median.test)
           crim_median.test
##
## pred.knn 0 1
##
          0 12 63
##
          1 5 72
mean(pred.knn == crim_median.test)
## [1] 0.5526316
pred.knn <- knn(train.X, test.X, train.crim_median, k = 10)</pre>
table(pred.knn, crim_median.test)
##
           crim_median.test
## pred.knn 0 1
##
          0 14 50
##
          1 3 85
mean(pred.knn == crim_median.test)
## [1] 0.6513158
pred.knn <- knn(train.X, test.X, train.crim_median, k = 100)</pre>
table(pred.knn, crim_median.test)
           crim median.test
## pred.knn 0 1
##
          0 17 91
##
          1 0 44
mean(pred.knn == crim_median.test)
## [1] 0.4013158
cm_lr$byClass
##
            Sensitivity
                                  Specificity
                                                     Pos Pred Value
                                   0.98518519
                                                          0.87500000
##
             0.82352941
##
         Neg Pred Value
                                    Precision
                                                              Recall
                                   0.87500000
                                                          0.82352941
##
             0.97794118
##
                      F1
                                   Prevalence
                                                     Detection Rate
##
             0.84848485
                                   0.11184211
                                                          0.09210526
## Detection Prevalence
                            Balanced Accuracy
##
             0.10526316
                                   0.90435730
cm_lda$byClass
##
            Sensitivity
                                  Specificity
                                                     Pos Pred Value
##
             0.76470588
                                   0.98518519
                                                          0.8666667
         Neg Pred Value
##
                                    Precision
                                                              Recall
             0.97080292
##
                                   0.8666667
                                                          0.76470588
##
                                                     Detection Rate
                      F1
                                   Prevalence
                                                          0.08552632
##
             0.81250000
                                   0.11184211
## Detection Prevalence
                            Balanced Accuracy
##
             0.09868421
                                   0.87494553
```

All in all it seems that the simple Logistic Regression model with parameters selected by forward selection

performs best closely followed by LDA model with parameters selected by forward selection.

2. Now repeat the exercise but classify those neighborhoods in the bottom 10% percentile with lowest crime rates. What differences do you notice between this and the previous classification task (hint: look at the confusion matrix)? Why may it be deceiving to only look at misclassification rate? What other measures can you consider?

We will setup the test and train data as described. The difference here will be that test data will only have 0 values for crime above or below median [always below]

```
test = which(Boston$crim <= quantile(Boston$crim, 0.1))</pre>
train = which(Boston$crim > quantile(Boston$crim, 0.1))
Boston.train <- Boston[train, ]</pre>
Boston.test <- Boston[test, ]</pre>
crim_median.test <- crim_median[test]</pre>
# Logistic Regression: Model with all parameters
fit.glm <- glm(crim_median ~ . - crim_median - crim, data = Boston, family = binomial, subset = train)
probs <- predict(fit.glm, Boston.test, type = "response")</pre>
pred.glm <- rep(0, length(probs))</pre>
pred.glm[probs > 0.5] <- 1</pre>
conf_matrix = table(pred.glm, crim_median.test)
conf_matrix
##
           crim_median.test
## pred.glm 0
##
          0 47
##
          1 4
mean(pred.glm == crim_median.test)
## [1] 0.9215686
We can see the problem right here that - the column for true positive is missing.
We classification rate is high and doesn't tell the complete story. We get that on seeing the confusion matrix.
# Logistic Regression: Model with parameters selected by lasso
fit.glm <- glm(crim_median ~ zn + indus + chas + nox + rm + dis + rad + ptratio + black + lstat + medv,
probs <- predict(fit.glm, Boston.test, type = "response")</pre>
pred.glm <- rep(0, length(probs))</pre>
pred.glm[probs > 0.5] <- 1
table(pred.glm, crim_median.test)
##
           crim_median.test
## pred.glm 0
##
          0 47
##
          1 4
mean(pred.glm == crim_median.test)
## [1] 0.9215686
Results similar to when we use all params.
# Logistic Regression: Model with parameters selected by forward selection
fit.glm <- glm(crim_median ~ rad + black + lstat, data = Boston, family = binomial, subset = train)
probs <- predict(fit.glm, Boston.test, type = "response")</pre>
```

```
pred.glm <- rep(0, length(probs))</pre>
pred.glm[probs > 0.5] <- 1
table(pred.glm, crim_median.test)
           crim_median.test
## pred.glm 0
##
mean(pred.glm == crim_median.test)
## [1] 1
This model classifies all test rows correctly and we see that the confusion matrix has a single entry.
# LDA: Model with all parameters
fit.lda <- lda(crim_median ~ . - crim_median - crim, data = Boston, subset = train)
pred.lda <- predict(fit.lda, Boston.test)</pre>
table(pred.lda$class, crim_median.test)
##
      crim_median.test
##
        0
     0 51
##
##
     1 0
mean(pred.lda$class == crim_median.test)
## [1] 1
This model classifies all test rows correctly.
# LDA: Model with parameters selected by lasso
fit.lda <- lda(crim_median ~ zn + indus + chas + nox + rm + dis + rad + ptratio + black + lstat + medv,
pred.lda <- predict(fit.lda, Boston.test)</pre>
table(pred.lda$class, crim_median.test)
##
      crim_median.test
##
        0
##
     0 51
##
     1 0
mean(pred.lda$class == crim_median.test)
## [1] 1
This model classifies all test rows correctly.
# LDA: Model with parameters selected by forward selection
fit.lda <- lda(crim_median ~ rad + black + lstat, data = Boston, subset = train)</pre>
pred.lda <- predict(fit.lda, Boston.test)</pre>
table(pred.lda$class, crim_median.test)
##
      crim_median.test
##
        0
##
     0 51
     1 0
##
mean(pred.lda$class == crim_median.test)
```

## [1] 1

Simplest model also classified everything correctly. For LR simplest model performed the best. For LDA all performed fine.

Moving to KNN.

```
# KNN: Model with all parameters
train.X <- cbind(zn, indus, chas, nox, rm, age, dis, rad, tax, ptratio, black, lstat, medv)[train, ]
test.X <- cbind(zn, indus, chas, nox, rm, age, dis, rad, tax, ptratio, black, lstat, medv)[test, ]
train.crim_median <- crim_median[train]</pre>
set.seed(1)
pred.knn <- knn(train.X, test.X, train.crim_median, k = 1)</pre>
table(pred.knn, crim_median.test)
##
           crim_median.test
## pred.knn 0
##
          0 51
##
          1 0
mean(pred.knn == crim_median.test)
## [1] 1
pred.knn <- knn(train.X, test.X, train.crim_median, k = 10)</pre>
table(pred.knn, crim_median.test)
##
           crim_median.test
## pred.knn 0
##
          0 51
mean(pred.knn == crim_median.test)
## [1] 1
pred.knn <- knn(train.X, test.X, train.crim_median, k = 100)</pre>
table(pred.knn, crim_median.test)
##
           crim median.test
## pred.knn 0
##
          0 51
          1 0
mean(pred.knn == crim_median.test)
## [1] 1
When using all params all classified correctly for all k.
# KNN: Model with parameters selected by lasso
train.X <- cbind(zn, indus, chas, nox, rm, dis, rad, ptratio, black, lstat, medv)[train, ]</pre>
test.X <- cbind(zn, indus, chas, nox, rm, dis, rad, ptratio, black, lstat, medv)[test, ]
train.crim_median <- crim_median[train]</pre>
set.seed(1)
pred.knn <- knn(train.X, test.X, train.crim_median, k = 1)</pre>
table(pred.knn, crim_median.test)
##
           crim median.test
## pred.knn 0
##
          0 50
##
          1 1
```

```
mean(pred.knn == crim_median.test)
## [1] 0.9803922
pred.knn <- knn(train.X, test.X, train.crim_median, k = 10)</pre>
table(pred.knn, crim_median.test)
##
           crim_median.test
## pred.knn 0
##
          0 48
##
          1 3
mean(pred.knn == crim_median.test)
## [1] 0.9411765
pred.knn <- knn(train.X, test.X, train.crim_median, k = 100)</pre>
table(pred.knn, crim_median.test)
##
           crim_median.test
## pred.knn 0
##
          0 51
##
          1 0
mean(pred.knn == crim_median.test)
## [1] 1
When using lasso params k=100 performed best. Othe values of k classified a few incorrectly.
# KNN: Model with parameters selected by forward selection
train.X <- cbind(rad, black, lstat)[train, ]</pre>
test.X <- cbind(rad, black, lstat)[test, ]</pre>
train.crim_median <- crim_median[train]</pre>
set.seed(1)
pred.knn <- knn(train.X, test.X, train.crim_median, k = 1)</pre>
table(pred.knn, crim_median.test)
           crim_median.test
## pred.knn 0
##
          0 43
##
          1 8
mean(pred.knn == crim_median.test)
## [1] 0.8431373
pred.knn <- knn(train.X, test.X, train.crim_median, k = 10)</pre>
table(pred.knn, crim_median.test)
##
           crim_median.test
## pred.knn 0
          0 48
##
          1 3
mean(pred.knn == crim_median.test)
## [1] 0.9411765
```

## [1] 0.9607843

When using forward selection params all classified incorrectly for all k.