Notes on Ch 6: Fitting Models with parsnip

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Syntax for a linear regression model using lm():

```
model <- lm(formula, data, ...)</pre>
```

Syntax for a linear regression model with regularization:

```
# Using the rstanarm package (Bayesian model):
model <- stan_glm(formula, data, family = "gaussian", ...)

# Using the glmnet package (non-Bayesian model)
model <- glmnet(x = matrix, y = vector, family = "gaussian", ...)</pre>
```

Prerequisites

```
library(tidymodels)
```

```
----- tidymodels 1.3.0 --
## -- Attaching packages -
                 1.0.8
## v broom
                          v recipes
                                         1.3.1
## v dials
                 1.4.1
                          v rsample
                                         1.3.1
## v dplyr
                 1.1.4
                          v tibble
                                         3.3.0
## v ggplot2
                 3.5.2
                          v tidvr
                                         1.3.1
## v infer
                 1.0.9
                          v tune
                                         1.3.0
## v modeldata
                 1.5.0
                          v workflows
                                         1.2.0
## v parsnip
                 1.3.2
                          v workflowsets 1.1.1
                 1.1.0
## v purrr
                          v yardstick
                                        1.3.2
## -- Conflicts ----- tidymodels conflicts() --
## x purrr::discard() masks scales::discard()
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()
                    masks stats::lag()
## x recipes::step() masks stats::step()
tidymodels_prefer()
```

General steps when modeling using the tidymodels approach:

- 1. Specify the type of model based on its mathematical structure (i.e., linear regression, random forest, KNN, etc.).
- 2. Specify the engine for fitting the model. This, most often reflects the software package that should be used, like Stan, glmnet, or others.
- 3. When required, declare the mode of the model (i.e., the type of prediction outcome if numeric, "regression"; if qualitative, "classification").

Example: Walkthrough on predicting sale of house prices

This is a walkthrough example on making a prediction model for house prices based on longitude and latitude using the Ames data:

```
data(ames)
glimpse(ames)
```

```
## Rows: 2,930
## Columns: 74
## $ MS_SubClass
                                    <fct> One_Story_1946_and_Newer_All_Styles, One_Story_1946~
## $ MS_Zoning
                                    <fct> Residential_Low_Density, Residential_High_Density, ~
## $ Lot_Frontage
                                    <dbl> 141, 80, 81, 93, 74, 78, 41, 43, 39, 60, 75, 0, 63,~
## $ Lot_Area
                                    <int> 31770, 11622, 14267, 11160, 13830, 9978, 4920, 5005~
## $ Street
                                    <fct> Pave, 
## $ Alley
                                    <fct> No_Alley_Access, No_Alley_Access, No_Alley_Access, ~
                                    <fct> Slightly Irregular, Regular, Slightly Irregular, Re~
## $ Lot Shape
## $ Land_Contour
                                    <fct> Lvl, Lvl, Lvl, Lvl, Lvl, Lvl, HLS, Lvl, Lvl, L~
                                    <fct> AllPub, AllPub, AllPub, AllPub, AllPub, AllPub, All~
## $ Utilities
                                    <fct> Corner, Inside, Corner, Corner, Inside, Inside, Ins-
## $ Lot_Config
## $ Land Slope
                                    <fct> North Ames, North Ames, North Ames, Gil~
## $ Neighborhood
                                    <fct> Norm, Feedr, Norm, Norm, Norm, Norm, Norm, Norm, No~
## $ Condition 1
                                    <fct> Norm, Norm, Norm, Norm, Norm, Norm, Norm, Norm, Nor~
## $ Condition_2
## $ Bldg_Type
                                    <fct> OneFam, OneFam, OneFam, OneFam, OneFam, OneFam, Twn~
                                    <fct> One_Story, One_Story, One_Story, One_Story, Two_Sto~
## $ House_Style
## $ Overall_Cond
                                    <fct> Average, Above_Average, Above_Average, Average, Ave~
                                    <int> 1960, 1961, 1958, 1968, 1997, 1998, 2001, 1992, 199~
## $ Year_Built
                                    <int> 1960, 1961, 1958, 1968, 1998, 1998, 2001, 1992, 199~
## $ Year_Remod_Add
## $ Roof_Style
                                    <fct> Hip, Gable, Hip, Hip, Gable, Gable, Gable, Gable, G~
## $ Roof_Matl
                                    <fct> CompShg, CompShg, CompShg, CompShg, CompSh-
                                    <fct> BrkFace, VinylSd, Wd Sdng, BrkFace, VinylSd, VinylS~
## $ Exterior_1st
## $ Exterior 2nd
                                    <fct> Plywood, VinylSd, Wd Sdng, BrkFace, VinylSd, VinylS~
                                    <fct> Stone, None, BrkFace, None, None, BrkFace, None, No~
## $ Mas Vnr Type
## $ Mas_Vnr_Area
                                    <dbl> 112, 0, 108, 0, 0, 20, 0, 0, 0, 0, 0, 0, 0, 0, 6~
## $ Exter Cond
                                    <fct> Typical, Typical, Typical, Typical, Typica-
## $ Foundation
                                    <fct> CBlock, CBlock, CBlock, CBlock, PConc, PConc~
## $ Bsmt_Cond
                                    <fct> Good, Typical, Typical, Typical, Typical, ~
## $ Bsmt Exposure
                                    <fct> Gd, No, No, No, No, Mn, No, No, No, No, No, No, ~
## $ BsmtFin Type 1
                                    <fct> BLQ, Rec, ALQ, ALQ, GLQ, GLQ, GLQ, ALQ, GLQ, Unf, U~
                                    <dbl> 2, 6, 1, 1, 3, 3, 3, 1, 3, 7, 7, 1, 7, 3, 3, 1, 3, ~
## $ BsmtFin_SF_1
## $ BsmtFin_Type_2
                                    ## $ BsmtFin_SF_2
                                    <dbl> 0, 144, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 1120, 0~
## $ Bsmt_Unf_SF
                                    <dbl> 441, 270, 406, 1045, 137, 324, 722, 1017, 415, 994,~
## $ Total_Bsmt_SF
                                    <dbl> 1080, 882, 1329, 2110, 928, 926, 1338, 1280, 1595, ~
## $ Heating
                                    <fct> GasA, GasA, GasA, GasA, GasA, GasA, GasA, GasA, GasA, Gas~
## $ Heating_QC
                                    <fct> Fair, Typical, Typical, Excellent, Good, Excellent,~
## $ Central_Air
                                    <fct> SBrkr, SBrkr, SBrkr, SBrkr, SBrkr, SBrkr, SBrkr, SB-
## $ Electrical
## $ First Flr SF
                                    <int> 1656, 896, 1329, 2110, 928, 926, 1338, 1280, 1616, ~
## $ Second Flr SF
                                    <int> 0, 0, 0, 0, 701, 678, 0, 0, 0, 776, 892, 0, 676, 0,~
## $ Gr_Liv_Area
                                    <int> 1656, 896, 1329, 2110, 1629, 1604, 1338, 1280, 1616~
## $ Bsmt Full Bath
                                    <dbl> 1, 0, 0, 1, 0, 0, 1, 0, 1, 0, 0, 1, 0, 1, 1, 1, 0, ~
## $ Bsmt_Half_Bath
                                    ## $ Full_Bath
                                    <int> 1, 1, 1, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 1, 1, 3, 2, ~
```

```
## $ Half Bath
                                        <int> 0, 0, 1, 1, 1, 1, 0, 0, 0, 1, 1, 0, 1, 1, 1, 1, 0, ~
## $ Bedroom_AbvGr
                                        <int> 3, 2, 3, 3, 3, 3, 2, 2, 2, 3, 3, 3, 3, 2, 1, 4, 4, ~
## $ Kitchen AbvGr
                                        ## $ TotRms_AbvGrd
                                        <int> 7, 5, 6, 8, 6, 7, 6, 5, 5, 7, 7, 6, 7, 5, 4, 12, 8,~
## $ Functional
                                        ## $ Fireplaces
                                        <int> 2, 0, 0, 2, 1, 1, 0, 0, 1, 1, 1, 0, 1, 1, 0, 1, 0, ~
                                        <fct> Attchd, Attchd, Attchd, Attchd, Attchd, Attchd, Attchd, Att-
## $ Garage_Type
                                        <fct> Fin, Unf, Unf, Fin, Fin, Fin, Fin, RFn, RFn, Fin, F~
## $ Garage_Finish
## $ Garage_Cars
                                        <dbl> 2, 1, 1, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 3, 2, ~
## $ Garage_Area
                                        <dbl> 528, 730, 312, 522, 482, 470, 582, 506, 608, 442, 4~
## $ Garage_Cond
                                        <fct> Typical, Typical, Typical, Typical, Typica~
                                        <fct> Partial_Pavement, Paved, Paved, Paved, Paved, Paved~
## $ Paved_Drive
## $ Wood_Deck_SF
                                        <int> 210, 140, 393, 0, 212, 360, 0, 0, 237, 140, 157, 48~
## $ Open_Porch_SF
                                        <int> 62, 0, 36, 0, 34, 36, 0, 82, 152, 60, 84, 21, 75, 0~
## $ Enclosed_Porch
                                        <int> 0, 0, 0, 0, 0, 170, 0, 0, 0, 0, 0, 0, 0, 0, 0~
<int> 0, 120, 0, 0, 0, 0, 144, 0, 0, 0, 0, 0, 140, ~
## $ Screen_Porch
## $ Pool Area
                                        <fct> No_Pool, No_Pool, No_Pool, No_Pool, No_Pool, No_Poo~
## $ Pool_QC
## $ Fence
                                        <fct> No_Fence, Minimum_Privacy, No_Fence, No_Fence, Mini~
## $ Misc_Feature
                                        <fct> None, None, Gar2, None, 
## $ Misc Val
                                        <int> 0, 0, 12500, 0, 0, 0, 0, 0, 0, 0, 500, 0, 0, 0, ~
## $ Mo_Sold
                                        <int> 5, 6, 6, 4, 3, 6, 4, 1, 3, 6, 4, 3, 5, 2, 6, 6, 6,
## $ Year Sold
                                        <int> 2010, 2010, 2010, 2010, 2010, 2010, 2010, 2010, 201~
## $ Sale_Type
                                        ## $ Sale_Condition
                                        <fct> Normal, Normal, Normal, Normal, Normal, Normal, Nor-
                                        <int> 215000, 105000, 172000, 244000, 189900, 195500, 213~
## $ Sale_Price
                                        <dbl> -93.61975, -93.61976, -93.61939, -93.61732, -93.638~
## $ Longitude
## $ Latitude
                                        <dbl> 42.05403, 42.05301, 42.05266, 42.05125, 42.06090, 4~
ames <- ames |> mutate(Sale_Price = log10(Sale_Price))
Splitting the data into training and testing sets:
set.seed(502)
ames_split <- initial_split(ames, prop = 0.80, strata = Sale_Price)</pre>
ames_train <- training(ames_split)</pre>
ames_test <- testing(ames_split)</pre>
dim(ames_train)
## [1] 2342
                       74
dim(ames_test)
## [1] 588 74
Creating the model:
lm model <-</pre>
   linear_reg() |>
   set_engine("lm")
lm_form_fit <-</pre>
   lm_model |>
```

```
fit(Sale_Price ~ Longitude + Latitude, data = ames_train)
lm_xy_fit <-</pre>
  lm_model |>
  fit_xy(
    x = ames_train |> select(Longitude, Latitude),
    y = ames_train |> pull(Sale_Price)
  )
lm_form_fit
## parsnip model object
##
##
## Call:
## stats::lm(formula = Sale_Price ~ Longitude + Latitude, data = data)
## Coefficients:
## (Intercept)
                   Longitude
                                  Latitude
      -302.974
                      -2.075
                                     2.710
lm_xy_fit
## parsnip model object
##
##
## Call:
## stats::lm(formula = ..y ~ ., data = data)
##
## Coefficients:
## (Intercept)
                   Longitude
                                  Latitude
      -302.974
                      -2.075
                                     2.710
The interface from different packages used for the models above are consistent – this is due to the parsnip
package.
Using the model results
Extracting the model fitting results using extract_fit_engine():
```

```
lm_form_fit |> extract_fit_engine()
##
## stats::lm(formula = Sale_Price ~ Longitude + Latitude, data = data)
## Coefficients:
## (Intercept)
                                Latitude
                  Longitude
                     -2.075
                                    2.710
      -302.974
lm_xy_fit |> extract_fit_engine()
##
## Call:
## stats::lm(formula = ..y ~ ., data = data)
## Coefficients:
```

```
## (Intercept)
                  Longitude
                                Latitude
##
      -302.974
                     -2.075
                                   2.710
Normal methods can be applied to the extracted results:
lm_form_fit |> extract_fit_engine() |> vcov()
               (Intercept)
                               Longitude
                                               Latitude
## (Intercept)
               207.311311 1.5746587743 -1.4239709610
## Longitude
                  1.574659 0.0165462548 -0.0005999802
## Latitude
                 -1.423971 -0.0005999802 0.0325397353
lm_xy_fit |> extract_fit_engine() |> vcov()
               (Intercept)
##
                               Longitude
                                              Latitude
## (Intercept) 207.311311 1.5746587743 -1.4239709610
                  1.574659 0.0165462548 -0.0005999802
## Longitude
## Latitude
                 -1.423971 -0.0005999802 0.0325397353
Extracting the results using the summary() method:
model_res <-
  lm_form_fit |>
  extract_fit_engine() |>
  summary()
model_res
##
## Call:
## stats::lm(formula = Sale_Price ~ Longitude + Latitude, data = data)
## Residuals:
##
       Min
                  1Q
                       Median
                                    30
## -1.02861 -0.09798 -0.01345 0.09648 0.57925
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) -302.9736
                           14.3983 -21.04
                                               <2e-16 ***
                 -2.0749
                             0.1286 -16.13
                                               <2e-16 ***
## Longitude
## Latitude
                  2.7097
                             0.1804
                                      15.02
                                               <2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1604 on 2339 degrees of freedom
## Multiple R-squared: 0.1684, Adjusted R-squared: 0.1677
## F-statistic: 236.8 on 2 and 2339 DF, p-value: < 2.2e-16
Acessing the model coefficient table using the coef() method:
param_est <- coef(model_res)</pre>
class(param_est)
## [1] "matrix" "array"
param_est
                  Estimate Std. Error
                                       t value
                                                     Pr(>|t|)
## (Intercept) -302.973554 14.3983093 -21.04230 3.640103e-90
```

```
## Longitude -2.074862 0.1286322 -16.13019 1.395257e-55
## Latitude 2.709654 0.1803877 15.02128 9.289500e-49
```

Notice that the column names of the result are not valid names for a dataframe in R. Also, the p-value column might end up with a different name had we used another model. This is not ideal when we are collecting results from different models.

The solution is to use the **broom** package which can convert many types of model objects into a tidy structure. Using this package on our example:

```
tidy(lm_form_fit)
## # A tibble: 3 x 5
##
                 estimate std.error statistic p.value
     term
##
     <chr>>
                     <dbl>
                               <dbl>
                                          <dbl>
                                                    <dbl>
## 1 (Intercept)
                   -303.
                              14.4
                                          -21.0 3.64e-90
## 2 Longitude
                     -2.07
                               0.129
                                          -16.1 1.40e-55
## 3 Latitude
                      2.71
                               0.180
                                           15.0 9.29e-49
```

Making predictions

Model prediction is generally performed using the predict() method. In parsnip, predictions are always performed under these rules:

- 1. The results are always a tibble.
- 2. The column names of the tibble are always predictable (or consistent).
- 3. There are always as many rows in the tibble as there are in the input data set.

Example:

```
ames_test_small <- ames_test |> slice(1:5)
predict(lm_form_fit, new_data = ames_test_small)

## # A tibble: 5 x 1

## .pred

## <dbl>
## 1 5.22

## 2 5.21

## 3 5.28

## 4 5.27

## 5 5.28
```

The three rules make it easy to merge the predictions with the original data:

```
ames_test_small |>
  select(Sale_Price) |>
  bind_cols(predict(lm_form_fit, ames_test_small)) |>
  # add 95% prediction intervals to the results:
  bind_cols(predict(lm_form_fit, ames_test_small, type = "pred_int"))
```

```
## # A tibble: 5 x 4
     Sale_Price .pred .pred_lower .pred_upper
##
          <dbl> <dbl>
                             <dbl>
                                         <dbl>
## 1
           5.02 5.22
                              4.91
                                          5.54
## 2
           5.39 5.21
                              4.90
                                          5.53
           5.28 5.28
## 3
                              4.97
                                          5.60
## 4
           5.28 5.27
                              4.96
                                          5.59
```

5 5.28 5.28 4.97 5.60

Example using a decision tree:

```
tree_model <-
  decision_tree(min_n = 2) |>
  set_engine("rpart") |>
  set_mode("regression")

tree_fit <-
  tree_model |>
  fit(Sale_Price ~ Longitude + Latitude, data = ames_train)

ames_test_small |>
  select(Sale_Price) |>
  bind_cols(predict(tree_fit, ames_test_small))

## # A tibble: 5 x 2
```

Parsnip extension packages

The **descrim** package, for example, has model definitions for the family of classification techniques called discriminiant analysis methods.

Creating model specifications

From the *Addins* toolbar menu of RStudio, we can see a list of possible models for each model mode. These can be written to the source code panel.