# MS&E 226: Mini-project part 2

Recording from the Brains of Mice in Virtual Reality to Understand the Effects of Ketamine on Spatial Memory and Navigation

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#### Part 2

#### **Brief Re-Introduction**

Since the 1970s, ketamine has been commonly used in the clinics as a rapid-acting dissociative anesthetic drug. Yet, despite frequent use and much scientific and clinical attention, ketamine's mechanism of action on neurological circuitry remains poorly understood. Our dataset examines how ketamine affects spatial memory and navigation. It is known that the region of the brain known as the medial entorhinal cortex formation is responsible for spatial memory and navigation. Our dataset includes information about the electrical activity from individual neurons in the medial entorhinal cortex of mice running in virtual reality hallways in the presence and absence of ketamine. Additionally, there is a hypothesis that ketamine is disrupting neural activity by acting on a specific pace-making ion-channel known as HCN1. The shape of our data matrix shape is 5000 trials x 20 covariates. Each trial is one run down the 400cm long VR hallway. We took 100 trials from each of the 50 recording sessions to form 5000 rows of trials. The covariate columns are: (1) Animal Name (2) Session Date (3) Trial Number (4) Total Number of Cells Recorded in the Session (5) Gender of Mouse (6) Genotype – Wild Type or HCN1 knockout animal (7) Weight of the animal in grams (8) Number of days the animal has been exposed to ketamine. (9) Correlation score (10) Lick Accuracy (11) Lick Number (12) Average Firing Rate (13) Average Single Cell Variance (14) Variance Firing Rate (15) Average Trial Speed (17) Variance Speed (18) Median Cell Depth (19) Time Since Ketamine Injection (20) Ketamine Administered. We choose to use 'Time Since Ketamine Injection' as our continuous response variable for the regression task. This allows us to ask the question — given information about the neural activity and animal behavior held within our covariates, can we predict how long it has been in seconds since ketamine was administered to the animal? We chose to use the bool 'Ketamine Administered' as our binary response variable. This allows us to ask a slightly different question — qiven information about neural activity and animal behavior held within our covariates, can we classify the trial as a trial under the influence of ketamine or a normal trial?

#### Changes from Part I

Classification model selection

For our classification model in Part I, we considered only logistic regression with L2 regularization over the set of covariates including interaction terms, while in this updated search we considered both lasso and ridge regression via *glmnet* over the same set of covariates, as well as logistic regression without any regularization. We split the training set in half, using the built-in cross validation function of *glmnet* on one half to determine the optimal regularization parameter  $\lambda$ , which we then fixed by selecting the  $\lambda$  that minimized binomial deviance. We then used the other half of the training set to obtain model coefficients as well as an estimate of test error using 10-fold cross validation. We found that the best lasso (with  $\lambda = 0.0003$ ) outperformed the best ridge (with  $\lambda = 0.0299$ ) regression, achieving zero-one losses of 0.092 and 0.126 (or accuracies of 0.908 and 0.874) respectively. Logistic regression without regularization achieved a zero-one loss of 0.091 (accuracy of 0.909). As logistic regression without regularization reaches the lowest zero-one loss and is in some ways simpler to work with for inference than the comparably performing lasso model, we select that model as our best model.

#### 1. Prediction on the Test Set

The best regression model from Part I was a standard linear regression over the full covariate set augmented with interaction terms, which outperformed both ridge and lasso regression on the same covariates. From cross-validation on the training set, we estimated the test RMSE and scaled RMSE as 1511.8 and 0.1139 respectively. Now, evaluating on the test set held out yields actual test RMSE of

1544.0 with scaled RMSE of 0.1163, so our estimate from the training set was an underestimate of the actual test error but still quite close.

The selected prediction model as detailed above was logistic regression on the augmented covariate set including interaction terms with no regularization. Test error was estimated by 10-fold cross-validation on the training set as a zero-one loss of 0.09 (accuracy of 0.909). Evaluating on the test set yields a zero-one loss of 0.135 (accuracy of 0.865), suggesting that the model without regularization is prone to overfitting.

#### 2. Inference

#### (a) Coefficient Statistical Significance

On the training set, out of 62 covariates plus an intercept term, 19 were found to be significant at the 0.001 level, 8 at the 0.01 level, and 4 at the 0.05 level. The p-values provide the probability of observing a test statistic at least as extreme as the one observed if the null hypothesis (that the coefficient is equal to zero, having no effect on the response variable) were true. This means that for a given significance level, we expect to incorrectly reject the null hypothesis in no more than the fraction of our tests equal to the p-value on average, and for those covariates, we reject the hypothesis that it has no correlation with ketamine administration. Some of these found to be significant, even at the 0.001 level, such as medianCellDepthxAvgTrialSpeed, we do not expect to be significant based on our understanding of the experiment, while others, such as avgSingleCellVariance we do expect. We find in particular that many of the interaction terms with genotype are significant, which lends some credence to one of our experimental hypotheses that the two genotypes considered are affected by ketamine differently. However, there are enough covariates found significant that we find it likely that artifacts in the training data set have caused us to spuriously find some covariates significant that may not be in actuality. Examining coefficient significance on the test data set can give us a better understanding.

#### (b) Test Data Performance

Indeed, we find fewer statistically significant covariates on the test data set: 6 at the 0.001 level, 2 at the 0.01 level, and 9 at the 0.05 level. In this case, though, many covariates that we think should be significant are not found to be, such as avgFR and varianceSpeed. While it is possible that these covariates genuinely are uncorrelated with ketamine administration within the context of this model with all of the other terms, it is also possible that there is enough noise in our dataset that we are unable to properly identify all significant terms. The less than excellent performance (under 90%) of our classification model on the test set suggests that this is certainly a possibility to consider.

Note that to compensate for our fairly large number of covariates, we could confine our consideration of "statistically significant" covariates to those found to be significant at the 0.001 level or better (comparable to using the Bonferroni correction), but for our experimental purposes, we wish to err on the side of considering more covariates statistically significant rather than fewer, as we can take statistical significance in this model to be a sign that the effect of ketamine on that covariate is worth investigating further.

#### (c)Bootstrapping

We plotted coefficient estimate and confidence intervals for each of the covariate coefficients plus intercept term. These were generated in one case by the standard regression output (Figure 1) and in the other by bootstrapping (Figure 2). The intervals shown in these plots are for 95% confidence and are bounded by the coefficient estimate plus or minus 1.96 times the standard error. Note that the intervals are much smaller for the bootstrap case, as expected. Interestingly, in some cases, the coefficient estimate from the standard regression output falls outside of the 95% bootstrap confidence

interval. As there are more of these cases (>5%) than we might expect statistically, this could indicate that there is bias in our training set that is being compounded by the bootstrap process.

#### (d)Covariate Selection

What covariates we chose definitely had a large effect on which coefficients were considered significant. The different covariates definitely affected the model performance: in our simplest logistic regression model (model 2) without interaction terms the model had a 10-fold cross-validation average Zero-One Loss of 0.14 and an 10-fold cross-validation average accuracy of 0.86 on the test set; in contrast, our Logistic Regression Model with Interaction Terms (model 1) had a 10-fold cross-validation average Zero-One Loss of 0.09 and an 10-fold cross-validation average accuracy of 0.91 on the test set.

Additionally, not only did the different covariate sets affect the performance of the model, but also the different covariates notably affected the which coefficients where found to be significant. One of the most interesting changes revolves around the mouse's genotype covariate. On its own, a mouse's genotype is not a significant predictor of whether or not the mouse had been administered ketamine. However, when combined with interaction terms, the coefficient for genotype becomes very (\*\*\*) significant. This makes intuitive sense because on its own the genetic make-up of a mouse has no relationship with whether or not the mouse has been administered ketamine — yet, the genetic makeup of a mouse is intricately linked to how ketamine affects all of the other major covariates such as average mouse speed, it's lick accuracy on the spatial navigation task, the firing rate variance of neurons. Another interesting case study of how adding covariates affect coefficient significance was the total cell number covariate. Similarly, to genotype, on its own the gender of a mouse has no significant relationship with ketamine administration. Yet, when paired with interaction terms, the gender of the mouse recorded affects how the model interprets values like the average firing rate of neurons and the average variance of single cells firing rate. Both of these differences make sense because these categorical covariates are definitely subsets of the population that should respond to the administration of ketamine slightly differently.

#### (e)Potential problems with the analysis

There are several problems with the analysis that have to be kept in mind. For example, we have to be wary that multiple hypothesis testing might be affecting model interpretation. Large numbers of covariates increases the chances that coefficients are spuriously found to be significant. Since our models use anywhere between 14 and 63 covariates, this is definitely a problem. A Bonferroni correction would definitely be valuable in this case because that is a correction that tries to lower false significance positives by lowering the alpha values when many statistical tests are being performed simultaneously. We are also potentially concerned about the fact that we may be missing a crucial covariate in training our model. For example we initially decided to drop 'mouse name', which could potentially be a crucial covariate that improves the model performance in a similar why how grouping data by users helped Netflix improve its models. We are also very concerned about the effect that collinearity is having on our models. Collinearity, or when covariates have a linear relationship, is definitely visible in our data set based on the facet grid comparison from part 1 of this project. This could be having the unfortunate effect of increasing the variance of a subset of regression coefficients and even flipping the sign of regression coefficients. Finally, we are not particularly worried about postselection inference since our model performance on the test set and the estimated performance from the training set were similar.

#### (f) Causal Interpretation?

We cannot infer any causal relationships from our model due to its very formulation as all of the covariates are either non-predictive metadata on their own or measurements made at a later time than the event of ketamine administration that we are trying to predict.

#### 3. Discussion

#### (a) Model Practicality

We created our classification model asking one basic question: given information about neural activity and animal behavior held within our covariates, can we classify the trial as a trial under the influence of ketamine or a normal trial? Our models perform admirably—especially, considering that the model can make this classification on the recorded activity of thousands of neurons out of the billions of neurons that exist in the brain.

There are two levels at which to think about the practicality of this model. On one hand, at a surface level, this classification model cannot be used in a real-world setting. Rarely, if ever, will a mouse present us with its neural activity and ask us to tell it if it is under the influence of ketamine or not. While it is slightly more believable that we could one day in the future be given an electrical brain scan of a human patient and be asked by the DEA to predict if that patient is high on ketamine, it is impossible to use a model built on mouse data to predict the drug status of a human.

On the other hand, this model is of practical use for scientists trying to understand how ketamine impacts neural activity in the brain. It was not immediately apparent from the outset that the medial entorhinal cortex (the structure from which the neural activity was recorded) would contain information about whether or not the animal has been dosed with ketamine. Thus, the fact that we were able to create a model that is given activity from neurons in the medial entorhinal cortex and behavioral data and is successfully able to classify with greater than 90% accuracy whether or not an animal is under the influence of ketamine is practical information. Additionally, understanding which coefficients are significantly impacting the model's ability to correctly classify is practical information. Thus, this model is best used for inference.

That being said, there are important caveats to interpreting this model. With the design of our model, it is very difficult to make any causal claims. This is due to the fact that we are trying to predict whether or not an animal has been exposed to ketamine based on neural activity and behavioral data. It would be illogical to infer that the neural/behavioral coefficients caused ketamine exposure. The experimental manipulation was the intraperitoneal administration of the drug, so in fact a more logical chain of events is that ketamine caused the changes in neural and behavioral activity, not the other way around.

#### (b) Model Performance Over Time

We believe that this model's performance over time should remain relatively stable as long as the all of the parameters of the experiment remain stable. Essentially, as long as we're sampling from C57/Black 6 mice running in the same 400cm virtual reality linear track, we believe that our ketamine classification model will perform reasonably well. If any of the parameters changed (different species, different strain of mouse, different virtual reality environment, different task, different drug, different drug dose, etc.) then the model will probably have to be refit onto new data.

#### (c) Model Assumptions/Data Analysis Choices

While the project requests that we comment on what we might want to tell a manager or a client, there is a clear analogous situation in the world of neuroscience — publication in a scientific journal. The idealized purpose of a research paper is to not only convey a finding or a result, but to also enable any reasonable scientist to reproduce the steps necessary to confirm your finding. In order to make sense of and reproduce the findings necessary for this model, many assumptions and choices will need to be conveyed to the reader about both the experimental set up as well as the data analysis. Of course, the reader should know that the models are dependent on the fact that the mice are head-fixed, that they are running on a wheel in a one-dimensional virtual environment, that we are recording when they lick for a water reward, and that we are recording from neurons in the part of the brain known as

the medial entorhinal cortex. The models also assume that the mice are receiving 25mg/kg of ketamine delivered intraperitoneally.

With regards to the data preprocessing, it is crucial to know that the classification model and the regression model use different subsets of the data. The regression model is trained on 100 trials after ketamine was injected into the mouse so that we could predict the time since ketamine injection. The classification model was trained on the 100 trials before and after ketamine was administered. Also it is important to know that our models often performed best with many interaction terms added. Covariates such as genotype (whether or not the animal has been genetically modified or not) do not significantly impact model performance on their own, but when combined with other covariate terms, it becomes highly significant. Based on our performance on the test set, our classification model does not vulnerable to overfitting within the context of this experiment.

In the context of inference, multiple hypothesis testing is definitely affecting our interpretation of the model. We have to remain aware of that fact that with 14 independent covariates or up to 63 covariates including interaction terms, the chances that we will spuriously find significant coefficients is significantly increased. In the future, we may want to be more stringent in how we define significance by using bonferroni or sth. We are not very concerned with post-selection inference since our model performance on the test set and the estimated performance from the training set were similar. We are also potentially concerned about the fact that we may be missing a crucial covariate in training our model. Since we do not know how the neural circuitry in brain works, and we are recording randomly sampled neurons within a structure, there could be an essential covariate missing that is explanatory. If this is the case it is possible that we could use imputation to correct for this, which takes advantage of the idea that we should be able to estimate an important missing feature from existing data. Additionally, collinearity is definitely influencing the models that we have constructed. Since we are interested in inference, collinearity has the effect of inflating the variance of a subset of regression coefficients and even flipping the sign of regression coefficients. A more rigorous removal of colinear coefficients could help with this.

(d) How would you change the data collection process? What covariates are you missing?

If we could change the data collection process, we would try to add more potentially relevant covariates. While it is experimentally difficult, it would be very useful if we could get a covariate with cell type information about the neural data. The neurons in the brain are not homogenous — there exist different morphological subtypes (pyramidal neurons, basket neurons, interneurons etc.), different activity subtypes (excitatory neurons, inhibitory neurons), and different functional subtypes (grid cells, head direction cells, speed cells, border cells, etc). How ketamine affects these different neural subtypes would definitely be both informative and affect how the model performs. Additionally, another covariate that would be good to add to the dataset is mouse sensitivity to ketamine. Based on each individual mouse's metabolism, every mouse responds to ketamine differently. A covariate that measured this would be very important and add lots of good information to the model.

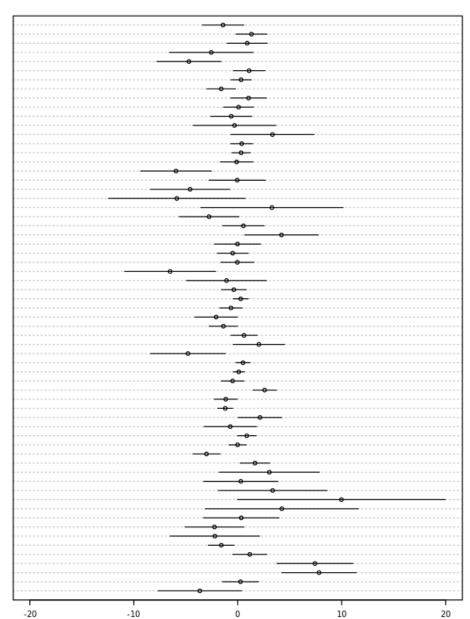
(e) How would you attack the dataset differently?

The main aspect of this whole analysis process that we would do differently if we could rewind time would be to restructure the question we were asking before building our models. Our current model asks the question is it possible to predict whether or not an animal is under the influence of ketamine based on the neural and behavioral data. However, this prevents us from making any causal inferences. If we had structured the question such that we are predicting a property of neural firing such as average firing rate from with administration of ketamine as a covariate, then it would be possible to make the claim that ketamine causes a change in behavioral data or in neural data. Another thing that we could have done differently is to try lasso instead because it might have helped get better covariate significances.

# Appendix

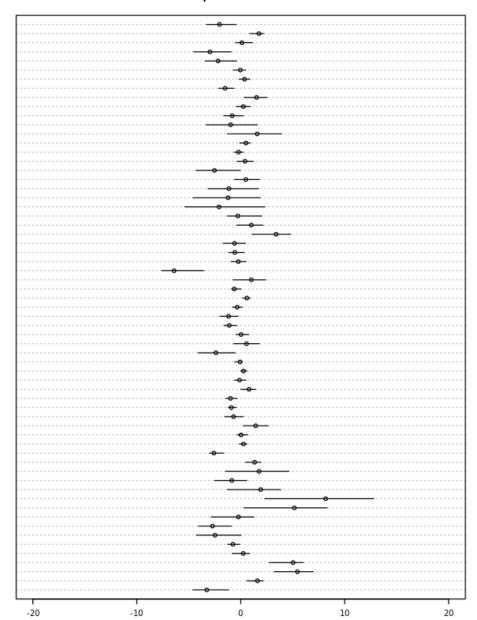
#### Default R Confidence Intervals





#### **Bootstrap Confidence Intervals**





## **Linear Regression**

#### Predicting time since ketamine administration

```
In [1]: # packages
        import os
        import pandas as pd
        import math
        from scipy import io
        import numpy as np
        from numpy import squeeze
        from sklearn import linear_model
        from sklearn.metrics import mean_squared_error
        from sklearn.metrics import r2_score
        from sklearn.model_selection import train_test_split
        from sklearn.preprocessing import StandardScaler
        from sklearn.preprocessing import LabelEncoder
        from sklearn.model selection import KFold
        from sklearn.metrics import zero_one_loss
        from sklearn.metrics import accuracy_score
        import matplotlib.pyplot as plt
        from matplotlib import style
        style.use('ggplot')
```

#### Load in data and perform checks

```
In [2]: | allData = pd.read_csv('postKetamineTable.csv')
In [3]: allData.keys()
'timeSinceKetamine', 'ketamineAdministered'],
              dtype='object')
In [4]: # Check size information
        print("num_cols =",len(allData.keys()))
print("num_rows =",len(allData))
        # Check for duplicate rows
        print("num_dup =",np.sum(pd.DataFrame.duplicated(allData)))
        num_cols = 19
        num rows = 5000
        num_dup = 0
In [5]: # Check for NaNs and see where they are coming from
        np.sum(pd.isna(allData))
Out[5]: animalName
        sessionDate
                               0
        trialNum
                               0
        totalCellNum
                               0
        gender
                               0
        genotype
                               0
        weight_g
        ketamine day
        correlationScore
                               0
        lickAccuracy
        lickNumber
                               0
        avgFR
                               0
        avgSingleCellVariance
        varianceFR
        avgTrialSpeed
                               0
        varianceSpeed
                               0
        medianCellDepth
                               0
        timeSinceKetamine
                               0
        ketamineAdministered
        dtype: int64
```

```
In [6]: # Remove any rows with nans
          allDataNN = pd.DataFrame.dropna(allData,'index')
          print("After Drop NaN")
         print("num_rows =",len(allDataNN))
         After Drop NaN
         num rows = 4995
In [7]: ketBool = allDataNN['ketamineAdministered']
          timeSinceKetamine = allDataNN['timeSinceKetamine']
          sessionDate = allDataNN['sessionDate']
          trialNum = allDataNN['trialNum']
          neuralData = allDataNN[['animalName', 'totalCellNum',
                 'gender', 'genotype', 'weight_g',
                 'ketamine_day', 'correlationScore', 'lickAccuracy', 'lickNumber', 'avgFR', 'avgSingleCellVariance', 'varianceFR', 'avgTrialSpeed', 'varianceSpeed',
                 'medianCellDepth']]
In [8]: # Convert categorical columns
          le = LabelEncoder()
          neuralData_LE = neuralData.copy()
          neuralData_LE['animalName'] = le.fit_transform(neuralData_LE['animalName'])
          neuralData_LE['gender'] = le.fit_transform(neuralData_LE['gender'])
          neuralData_LE['genotype'] = le.fit_transform(neuralData_LE['genotype'])
          features = list(neuralData_LE.keys())
In [9]: # Standardize data
          stdNeuralData = StandardScaler().fit_transform(neuralData_LE)
          /home/browne/anaconda3/lib/python3.7/site-packages/sklearn/preprocessing/data.py:625: DataConversionWarning: Data with
          input dtype int64, float64 were all converted to float64 by StandardScaler.
           return self.partial_fit(X, y)
          /home/browne/anaconda3/lib/python3.7/site-packages/sklearn/base.py:462: DataConversionWarning: Data with input dtype in
         t64, float64 were all converted to float64 by StandardScaler.
           return self.fit(X, **fit_params).transform(X)
In [10]: # Split off test set for later
          X, X_ho, y, y_ho = train_test_split(stdNeuralData,timeSinceKetamine.values.ravel(), test_size=0.2, random_state = 2019)
In [11]: # Split for cross validation, use 10 folds
          num\_folds = 10
          XA = np.array(X)
          yA = np.array(y)
          X_train = []
          X_{\text{test}} = []
          y_train = []
          y_test = []
          kf = KFold(n_splits=num_folds)
          for train_index, test_index in kf.split(XA, yA):
              X_train.append(XA[train_index])
              X_test.append(XA[test_index])
              y_train.append(yA[train_index])
              y_test.append(yA[test_index])
In [12]: # Run basic linreg model on full train set, check performance against train
          model = linear_model.LinearRegression(fit_intercept=True,normalize=False,copy_X=True,n_jobs=None).fit(X,y)
In [13]: | print("Intercept: ", model.intercept_)
          print(features, model.coef_)
          #print(model.coef )
          y_pred = model.predict(X)
          rmse = np.sqrt(mean_squared_error(y,y_pred))
          r2 = r2\_score(y,y\_pred)
          print("RMSE: ",rmse)
          print("R2:",r2)
         Intercept: 1881.3040918494605
          ['anima|Name', 'totalCellNum', 'gender', 'genotype', 'weight_g', 'ketamine_day', 'correlationScore', 'lickAccuracy', 'l
          ickNumber', 'avgFR', 'avgSingleCellVariance', 'varianceFR', 'avgTrialSpeed', 'varianceSpeed', 'medianCellDepth'] [ 89.
          37637717 -48.31423738 -388.77287316 233.85776474 580.47450308
           -334.13598052 261.54986522 304.54847766 24.61109336 -597.46522638
           262.84684555 244.33634822 -395.38514629 314.91671046 -387.04573926]
         RMSE: 1879.9189130710613
         R2: 0.2643830933222706
```

```
In [14]: scaled_RMSE = rmse/(max(y)-min(y))
             print(scaled_RMSE)
             0 14169716149281847
   In [15]: rmse_cv = []
             for i in range(0,num_folds):
                  model = linear_model.LinearRegression(fit_intercept=True, normalize=False, copy_X=True, n_jobs=None).fit(X_train[i], y_
             train[i])
                  y_pred = model.predict(X_test[i])
                  rmse_cv.append(np.sqrt(mean_squared_error(y_test[i],y_pred)))
             print("Average RMSE across Folds:",np.mean(rmse cv))
             print("Average Scaled RMSE across Folds:",np.mean(rmse_cv)/(max(y)-min(y)))
             Average RMSE across Folds: 1883.6861818752764
             Average Scaled RMSE across Folds: 0.1419811159189515
Now let's try with some second order interaction terms
   In [16]: AugData = neuralData_LE.copy()
             AugData.keys()
   Out[16]: Index(['animalName', 'totalCellNum', 'gender', 'genotype', 'weight_g',
                     'ketamine_day', 'correlationScore', 'lickAccuracy', 'lickNumber', 'avgFR', 'avgSingleCellVariance', 'varianceFR', 'avgTrialSpeed',
                     'varianceSpeed', 'medianCellDepth'],
                    dtype='object')
   In [17]: | primaryF = ['correlationScore', 'lickAccuracy', 'lickNumber',
                      'avgFR', 'avgSingleCellVariance', 'varianceFR', 'avgTrialSpeed',
                     'varianceSpeed'l
             secondaryF = ['animalName', 'totalCellNum', 'gender', 'genotype', 'weight_g',
                     'ketamine day','medianCellDepth']
   In [18]: AugData['animalNamexCorrelationScore'] = AugData['animalName']*AugData['correlationScore']
             AugData['animalNamexLickAccuracy'] = AugData['animalName']*AugData['lickAccuracy']
             AugData['animalNamexLickNumber'] = AugData['animalName']*AugData['lickNumber']
             AugData['animalNamexAvgFR'] = AugData['animalName']*AugData['avgFR']
             AugData['animalNamexAvgSingleCellVariance'] = AugData['animalName']*AugData['avgSingleCellVariance']
AugData['animalNamexVarianceFR'] = AugData['animalName']*AugData['varianceFR']
             AugData['animalNamexAvgTrialSpeed'] = AugData['animalName']*AugData['avgTrialSpeed']
             AugData['animalNamexVarianceSpeed'] = AugData['animalName']*AugData['varianceSpeed']
   In [19]: | AugData['totalCellNumxCorrelationScore'] = AugData['totalCellNum']*AugData['correlationScore']
             AugData['totalCellNumxLickAccuracy'] = AugData['totalCellNum']*AugData['lickAccuracy']
             AugData['totalCellNumxLickNumber'] = AugData['totalCellNum']*AugData['lickNumber']
             AugData['totalCellNumxAvgFR'] = AugData['totalCellNum']*AugData['avgFR']
             AugData['totalCellNumxAvgSingleCellVariance'] = AugData['totalCellNum']*AugData['avgSingleCellVariance']
AugData['totalCellNumxVarianceFR'] = AugData['totalCellNum']*AugData['varianceFR']
             AugData['totalCellNumxAvgTrialSpeed'] = AugData['totalCellNum']*AugData['avgTrialSpeed']
             AugData['totalCellNumxVarianceSpeed'] = AugData['totalCellNum']*AugData['varianceSpeed']
```

```
AugData['totalCellNumxAvgER'] = AugData['totalCellNum']*AugData['avgER']
AugData['totalCellNumxAvgSingleCellVariance'] = AugData['totalCellNum']*AugData['avgSingleCellVariance']
AugData['totalCellNumxVarianceFR'] = AugData['totalCellNum']*AugData['avgTrialSpeed']
AugData['totalCellNumxVarianceSpeed'] = AugData['totalCellNum']*AugData['avgTrialSpeed']
AugData['genderxCorrelationScore'] = AugData['gender']*AugData['correlationScore']
AugData['genderxLickAccuracy'] = AugData['gender']*AugData['lickAccuracy']
AugData['genderxLickNumber'] = AugData['gender']*AugData['lickNumber']
AugData['genderxAvgER'] = AugData['gender']*AugData['avgER']
AugData['genderxAvgSingleCellVariance'] = AugData['avgInalSpeed']
AugData['genderxVarianceFR'] = AugData['gender']*AugData['avgTrialSpeed']
AugData['genderxVarianceSpeed'] = AugData['gender']*AugData['avgTrialSpeed']
AugData['genderxVarianceSpeed'] = AugData['gender']*AugData['avgTrialSpeed']
AugData['genderxVarianceSpeed'] = AugData['genotype']*AugData['correlationScore']
AugData['genotypexCorrelationScore'] = AugData['genotype']*AugData['correlationScore']
AugData['genotypexLickNumber'] = AugData['genotype']*AugData['lickAccuracy']
AugData['genotypexAvgER'] = AugData['genotype']*AugData['avgER']
AugData['genotypexAvgER'] = AugData['genotype']*AugData['avgER']
AugData['genotypexAvgSingleCellVariance'] = AugData['avgER']
AugData['genotypexAvgSingleCellVariance'] = AugData['avgER']
AugData['genotypexVarianceFR'] = AugData['genotype']*AugData['avgSingleCellVariance']
AugData['genotypexVarianceFR'] = AugData['genotype']*AugData['avgSingleCellVariance']
AugData['genotypexVarianceFR'] = AugData['genotype']*AugData['avgSingleCellVariance']
AugData['genotypexVarianceFR'] = AugData['genotype']*AugData['avgSingleCellVariance']
```

AugData['genotypexAvgTrialSpeed'] = AugData['genotype']\*AugData['avgTrialSpeed']
AugData['genotypexVarianceSpeed'] = AugData['genotype']\*AugData['varianceSpeed']

```
In [22]: AugData['weight gxCorrelationScore'] = AugData['weight g']*AugData['correlationScore']
           AugData['weight_gxLickAccuracy'] = AugData['weight_g']*AugData['lickAccuracy']
           AugData['weight gxLickNumber'] = AugData['weight g']*AugData['lickNumber']
           AugData['weight_gxAvgFR'] = AugData['weight_g']*AugData['avgFR']
           AugData['weight_gxAvgSingleCellVariance'] = AugData['weight_g']*AugData['avgSingleCellVariance']
           AugData['weight_gxVarianceFR'] = AugData['weight_g']*AugData['varianceFR']
AugData['weight_gxAvgTrialSpeed'] = AugData['weight_g']*AugData['avgTrialSpeed']
AugData['weight_gxVarianceSpeed'] = AugData['weight_g']*AugData['varianceSpeed']
In [23]: AugData['ketamine_dayxCorrelationScore'] = AugData['ketamine_day']*AugData['correlationScore']
           AugData['ketamine_dayxLickAccuracy'] = AugData['ketamine_day']*AugData['lickAccuracy']
AugData['ketamine_dayxLickNumber'] = AugData['ketamine_day']*AugData['lickNumber']
           AugData['ketamine_dayxAvgFR'] = AugData['ketamine_day']*AugData['avgFR']
           AugData['ketamine_dayxAvgSingleCellVariance'] = AugData['ketamine_day']*AugData['avgSingleCellVariance']
AugData['ketamine_dayxVarianceFR'] = AugData['ketamine_day']*AugData['varianceFR']
           AugData['ketamine dayxAvgTrialSpeed'] = AugData['ketamine day']*AugData['avgTrialSpeed']
           AugData['ketamine_dayxVarianceSpeed'] = AugData['ketamine_day']*AugData['varianceSpeed']
In [24]: | AugData['medianCellDepthxCorrelationScore'] = AugData['medianCellDepth']*AugData['correlationScore']
           AugData['medianCellDepthxLickAccuracy'] = AugData['medianCellDepth']*AugData['lickAccuracy']
AugData['medianCellDepthxLickNumber'] = AugData['medianCellDepth']*AugData['lickNumber']
           AugData['medianCellDepthxAvgFR'] = AugData['medianCellDepth']*AugData['avgFR']
           AugData['medianCellDepthxAvgSingleCellVariance'] = AugData['medianCellDepth']*AugData['avgSingleCellVariance']
AugData['medianCellDepthxVarianceFR'] = AugData['medianCellDepth']*AugData['varianceFR']
AugData['medianCellDepthxAvgTrialSpeed'] = AugData['medianCellDepth']*AugData['avgTrialSpeed']
           AugData['medianCellDepthxVarianceSpeed'] = AugData['medianCellDepth']*AugData['varianceSpeed']
In [25]: # Standardize data
           stdNeuralDataAug = StandardScaler().fit transform(AugData)
           /home/browne/anaconda3/lib/python3.7/site-packages/sklearn/preprocessing/data.py:625: DataConversionWarning: Data with
           input dtype int64, float64 were all converted to float64 by StandardScaler.
              return self.partial_fit(X, y)
           /home/browne/anaconda3/lib/python3.7/site-packages/sklearn/base.py:462: DataConversionWarning: Data with input dtype in
           t64, float64 were all converted to float64 by StandardScaler.
              return self.fit(X, **fit_params).transform(X)
In [26]: # Split off test set for later
           X, X_ho, y, y_ho = train_test_split(stdNeuralDataAug,timeSinceKetamine.values.ravel(), test_size=0.2, random_state=2019
In [27]: # Split for cross validation, use 10 folds
           num folds = 10
           XA = np.array(X)
           yA = np.array(y)
           X_train = []
           X_{\text{test}} = []
           y_train = []
           y_test = []
           kf = KFold(n_splits=num_folds)
           for train index, test index in kf.split(XA, yA):
                X_train.append(XA[train_index])
                X_test.append(XA[test_index])
                y_train.append(yA[train_index])
                y_test.append(yA[test_index])
```

```
In [28]: # Run basic linreg model on full train set, check performance against train
         model = linear_model.LinearRegression(fit_intercept=True,normalize=False,copy_X=True,n_jobs=None).fit(X,y)
         print("Intercept: ",model.intercept )
         print(features, model.coef )
         #print(model.coef_)
         y_pred = model.predict(X)
         rmse = np.sqrt(mean_squared_error(y,y_pred))
         r2 = r2_score(y,y_pred)
         print("RMSE: ",rmse)
         print("R2:",r2)
         scaled_RMSE = rmse/(max(y)-min(y))
         print(scaled RMSE)
         Intercept: 1882.209448651285
         ['animalName', 'totalCellNum', 'gender', 'genotype', 'weight_g', 'ketamine_day', 'correlationScore', 'lickAccuracy', 'l
         ickNumber', 'avgFR', 'avgSingleCellVariance', 'varianceFR', 'avgTrialSpeed', 'varianceSpeed', 'medianCellDepth'] [ 1.32
         202873e+03 -8.91679131e+02 -2.06782434e+03 6.59351804e+02
           7.64377410e+02 -2.08632125e+03 -5.32902729e+02 1.08121105e+03
          -1.41105840e+01 -3.37318052e+03 1.03249755e+03 1.13663558e+03
          -1.89808003e+03 7.79734372e+01 -1.59342695e+03 1.83861714e+02
           1.52829870e+02 -1.45411245e+02 -7.72091371e+02 -1.79495421e+02
           2.49282418e+02 -9.68636013e+02 -4.68015392e+02 3.69227271e+02
          -3.75314462e+02 -3.27108339e+02 3.96505917e+02 1.92277904e+02
           4.20441858e+01 3.53520147e+02 7.28198961e+01 -8.83274314e+02
           3.05970931e+02 3.55601020e+02 -1.86602325e+03 3.77074704e+03
          -6.18993573e+02 1.38501951e+03 -3.65147648e+02 -9.43761107e+01
           1.54665444e+02 4.59137890e+01 -1.69314230e+03 2.34941560e+03
          -7.38502618e+02 1.29824145e+02 -3.17202563e+02 8.41440984e+02
          -6.30467051e+02 3.52670997e+00 1.74618314e+03 -5.32068004e+03
          1.12276741e+03 7.83081844e+02 9.69140010e+02 3.00707198e+02
          -1.99411562e+02 6.39908126e+01 2.68099617e+03 -5.74977686e+02
          -5.57100624e+02 8.75358993e+02 -5.86782274e+02 -4.18856382e+01
          -2.18915645e+02 2.33213773e+02 1.21191515e+03 2.21624222e+03
          -6.93099690e+02 1.13823488e+02 4.27475283e+02]
         RMSE: 1513.3468605647722
         R2: 0.5232942086644587
         0.11406712970709422
In [29]: rmse cv = []
         for i in range(0,num_folds):
             model = linear_model.LinearRegression(fit_intercept=True,normalize=False,copy_X=True,n_jobs=None).fit(X,y)
             y_pred = model.predict(X_test[i])
             rmse_cv.append(np.sqrt(mean_squared_error(y_test[i],y_pred)))
         print("Average RMSE across Folds:",np.mean(rmse_cv))
         print("Average Scaled RMSE across Folds:",np.mean(rmse\_cv)/(max(y)-min(y)))\\
         Average RMSE across Folds: 1511.7573978732548
         Average Scaled RMSE across Folds: 0.11394732541653638
In [31]: rmse cv = []
         for i in range(0,num_folds):
             model = linear_model.LinearRegression(fit_intercept=True,normalize=False,copy_X=True,n_jobs=None).fit(X,y)
             y pred = model.predict(X test[i])
             rmse_cv.append(np.sqrt(mean_squared_error(y_test[i],y_pred)))
         print("Average RMSE across Folds:",np.mean(rmse_cv))
         print("Average Scaled RMSE across Folds:",np.mean(rmse_cv)/(max(y)-min(y)))
         Average RMSE across Folds: 1511.7573978732548
         Average Scaled RMSE across Folds: 0.11394732541653638
In [33]: # Check performance on test set
         model = linear\_model.LinearRegression(fit\_intercept=True, normalize=False, copy\_X=True, n\_jobs=None).fit(X,y)
         y_pred = model.predict(X_ho)
         rmse = np.sqrt(mean_squared_error(y_ho,y_pred))
         r2 = r2_score(y_ho,y_pred)
         print("RMSE: ",rmse)
         print("R2:",r2)
         scaled RMSE = rmse/(max(y)-min(y))
         print(scaled_RMSE)
         RMSE: 1544.0262848099287
         R2: 0.5359175043695535
         0.11637956313257161
```

```
In [1]: library(boot)
        library(glmnet)
        Loading required package: Matrix
        Loading required package: foreach
         Loaded glmnet 2.0-16
In [2]: set.seed(2019)
In [3]: train <- read.csv("trainC.csv")</pre>
        test <- read.csv("testC.csv")</pre>
         train <- subset(train, select = -c(sessionDate, trialNum, timeSinceKetamine, animalName))</pre>
         test <- subset(test, select = -c(sessionDate, trialNum, timeSinceKetamine, animalName))
         #TRAIN 1: ALL COVARIATES PLUS INTERACTION TERMS
        train1 <- read.csv("trainC.csv")</pre>
         test1 <- read.csv("testC.csv")</pre>
         train1 <- subset(train1, select = -c(sessionDate, trialNum, timeSinceKetamine, animalName))</pre>
         test1 <- subset(test1, select = -c(sessionDate, trialNum, timeSinceKetamine, animalName))</pre>
         #TRAIN 2: ALL COVARIATES NO INTERACTION TERMS
         train2 <- subset(train1, select = c(totalCellNum,gender,genotype,weight_g,ketamine_day,</pre>
                                              correlationScore, lickAccuracy, lickNumber, avgFR,
                                              avgSingleCellVariance,varianceFR,avgTrialSpeed,
                                              varianceSpeed,medianCellDepth,ketBool))
         test2 <- subset(test1, select = c(totalCellNum,gender,genotype,weight_g,ketamine_day,</pre>
                                              correlationScore,lickAccuracy,lickNumber,avgFR,
                                              avgSingleCellVariance,varianceFR,avgTrialSpeed,
                                              varianceSpeed,medianCellDepth,ketBool))
In [4]: # First, let's do a 50% split on the training data to determine the best Lambda
         n = length(train[,1])
         n50 = round(n/2)
         train50A = train[1:n50,]
         train50B = train[(n50+1):n,]
```

#### **Basic Logistic Regression Model with Interaction Terms**

Estimate test error

```
In [5]: k = 10
        n = length(train1[,1])
        fsize = round(n/k)
        rmse = rep(0,k)
        zoloss = rep(0,k)
        for (i in 1:(k-1)){
            # Get train and validation sets
            df_train <- train1[-(((i-1)*fsize+1):(i*fsize)),]</pre>
            df_val <- train1[((i-1)*fsize+1):(i*fsize),]</pre>
            # Fit model on training and make predictions on validation
            model_cv <- glm(ketBool ~ ., data=df_train, family='binomial')</pre>
            lr_pred_lo <- predict(model_cv,df_val) # Lo : Log odds</pre>
            num_val = length(df_val$ketBool)
            lr pred = rep(0,num val)
            actual = rep(0,num_val)
            for (j in 1:num_val){
                if (lr_pred_lo[j]>0){
                   lr_pred[j]=1
            actual[j] = df_val$ketBool[j]
            # Compute 0-1 loss for each observation
            lr_loss = abs(lr_pred-actual) # loss is 0 if NB_pred-actual, 1 otherwise
            # Compute mean 0-1 loss on the val set
           zoloss[i] = mean(lr loss)
        df train <- train1[-(((k-1)*fsize+1):n),]</pre>
        df_val <- train1[((k-1)*fsize+1):n,]</pre>
        # Fit model on training and make predictions on validation
        model_cv <- glm(ketBool ~ ., data=df_train, family='binomial')</pre>
        lr_pred_lo <- predict(model_cv,df_val) # Lo : Log odds</pre>
        num_val = length(df_val$ketBool)
        lr pred = rep(0,num_val)
        actual = rep(0,num_val)
        for (j in 1:num val){
            if (lr_pred_lo[j]>0){
               lr_pred[j]=1
            actual[j] = df_val$ketBool[j]
        lr_loss = abs(lr_pred-actual)
        zoloss[k] = mean(lr_loss)
        test error est = mean(zoloss)
        cat("========\n")
        cat("Logistic Regression Model with Interaction Terms\n\n")
        cat("Zero-One Loss (10-fold Cross-Validation Average):",test_error_est,"\n")
        cat("Accuracy (10-fold Cross-Validation Average):",1-test error est,"\n")
        cat("-----\n")
```

Logistic Regression Model with Interaction Terms

Logistic Regression Ploder with Interaction Terms

Zero-One Loss (10-fold Cross-Validation Average): 0.09182746 Accuracy (10-fold Cross-Validation Average): 0.9081725

Reduced dataset to match Lasso and Ridge

```
In [6]: k = 10
        n = length(train50B[,1])
        fsize = round(n/k)
        rmse = rep(0,k)
        zoloss = rep(0,k)
        for (i in 1:(k-1)){
            # Get train and validation sets
            df_train <- train50B[-(((i-1)*fsize+1):(i*fsize)),]</pre>
            df_val <- train50B[((i-1)*fsize+1):(i*fsize),]</pre>
            # Fit model on training and make predictions on validation
            model_cv <- glm(ketBool ~ ., data=df_train, family='binomial')</pre>
            lr_pred_lo <- predict(model_cv,df_val) # lo : Log odds</pre>
            num_val = length(df_val$ketBool)
            lr pred = rep(0,num val)
            actual = rep(0,num_val)
            for (j in 1:num_val){
                if (lr_pred_lo[j]>0){
                   lr_pred[j]=1
            actual[j] = df_val$ketBool[j]
            # Compute 0-1 loss for each observation
            lr_loss = abs(lr_pred-actual) # loss is 0 if NB_pred-actual, 1 otherwise
            # Compute mean 0-1 loss on the val set
           zoloss[i] = mean(lr_loss)
        df train <- train50B[-(((k-1)*fsize+1):n),]</pre>
        df_val <- train50B[((k-1)*fsize+1):n,]</pre>
        # Fit model on training and make predictions on validation
        model_cv <- glm(ketBool ~ ., data=df_train, family='binomial')</pre>
        lr_pred_lo <- predict(model_cv,df_val) # Lo : Log odds</pre>
        num_val = length(df_val$ketBool)
        lr_pred = rep(0,num_val)
        actual = rep(0,num_val)
        for (j in 1:num val){
            if (lr_pred_lo[j]>0){
               lr_pred[j]=1
            actual[j] = df_val$ketBool[j]
        lr_loss = abs(lr_pred-actual)
        zoloss[k] = mean(lr_loss)
        test error est = mean(zoloss)
        cat("========\n")
        cat("Logistic Regression Model with Interaction Terms\n\n")
        cat("Zero-One Loss (10-fold Cross-Validation Average):",test_error_est,"\n")
        cat("Accuracy (10-fold Cross-Validation Average):",1-test error est,"\n")
        cat("-----\n")
```

Logistic Regression Model with Interaction Terms

Zero-One Loss (10-fold Cross-Validation Average): 0.09505025

Accuracy (10-fold Cross-Validation Average): 0.9049497

#### **Basic Logistic Regression without Interaction Terms**

```
In [7]: k = 10
        n = length(train2[,1])
        fsize = round(n/k)
        rmse = rep(0,k)
        zoloss = rep(0,k)
        for (i in 1:(k-1)){
            # Get train and validation sets
            df_train <- train2[-(((i-1)*fsize+1):(i*fsize)),]</pre>
            df_val <- train2[((i-1)*fsize+1):(i*fsize),]</pre>
            # Fit model on training and make predictions on validation
            model_cv <- glm(ketBool ~ ., data=df_train, family='binomial')</pre>
            lr_pred_lo <- predict(model_cv,df_val) # Lo : Log odds</pre>
            num_val = length(df_val$ketBool)
            lr pred = rep(0,num val)
            actual = rep(0,num_val)
            for (j in 1:num_val){
                if (lr_pred_lo[j]>0){
                    lr_pred[j]=1
            actual[j] = df_val$ketBool[j]
            # Compute 0-1 loss for each observation
            lr_loss = abs(lr_pred-actual) # loss is 0 if NB_pred-actual, 1 otherwise
            # Compute mean 0-1 loss on the val set
            zoloss[i] = mean(lr_loss)
        df train <- train2[-(((k-1)*fsize+1):n),]</pre>
        df_val <- train2[((k-1)*fsize+1):n,]</pre>
        # Fit model on training and make predictions on validation
        model_cv <- glm(ketBool ~ ., data=df_train, family='binomial')</pre>
        lr_pred_lo <- predict(model_cv,df_val) # Lo : Log odds</pre>
        num_val = length(df_val$ketBool)
        lr pred = rep(0,num_val)
        actual = rep(0,num_val)
        for (j in 1:num val){
            if (lr_pred_lo[j]>0){
                lr_pred[j]=1
            actual[j] = df_val$ketBool[j]
        lr_loss = abs(lr_pred-actual)
        zoloss[k] = mean(lr_loss)
        test error est = mean(zoloss)
        cat("Logistic Regression Model without Interaction Terms\n\n")
        cat("Zero-One Loss (10-fold Cross-Validation Average):",test_error_est,"\n")
        cat("Accuracy (10-fold Cross-Validation Average):",1-test error est,"\n")
```

Logistic Regression Model without Interaction Terms

Zero-One Loss (10-fold Cross-Validation Average): 0.1413709
Accuracy (10-fold Cross-Validation Average): 0.8586291

#### **GLMNET**

```
In [8]: # First, let's do a 50% split on the training data to determine the best Lambda
n = length(train[,1])
n50 = round(n/2)
train50A = train[1:n50,]
train50B = train[(n50+1):n,]

xA = as.matrix(train50A[,-length(train50A)])
yA = as.matrix(train50A$ketBool)
xB = as.matrix(train50B[,-length(train50B)])
yB = as.matrix(train50B$ketBool)
```

```
model_lasso <- cv.glmnet(xA, yA, family='binomial',alpha=1)</pre>
         lambda min = model lasso$lambda.min
         lambda 1se = model lasso$lambda.1se
In [10]: k = 10
         n = length(train50B[,1])
         fsize = round(n/k)
         rmse = rep(0,k)
         zoloss = rep(0,k)
         for (i in 1:(k-1)){
             # Get train and validation sets
             xB train = xB[-(((i-1)*fsize+1):(i*fsize)),]
             yB_train = yB[-(((i-1)*fsize+1):(i*fsize)),]
              xB_val = xB[((i-1)*fsize+1):(i*fsize),]
             yB_val = yB[((i-1)*fsize+1):(i*fsize),]
              # Fit model on training and make predictions on validation
             model_cv <- glmnet(xB_train, yB_train, family='binomial',alpha=1,lambda=lambda_min)</pre>
             pred_lo = predict(model_cv, newx = xB_val)
             num_val = length(yB_val)
              lr_pred = rep(0,num_val)
              actual = rep(0,num val)
              for (j in 1:num_val){
                  if (pred_lo[j]>0){
                      lr_pred[j]=1
                  actual[j] = yB_val[j]
             # Compute 0-1 loss for each observation
             lr_loss = abs(lr_pred-actual) # loss is 0 if NB_pred=actual, 1 otherwise
              # Compute mean 0-1 loss on the val set
             zoloss[i] = mean(lr_loss)
         xB_{train} = xB[-(((k-1)*fsize+1):(length(yB))),]
         yB_{train} = yB[-(((k-1)*fsize+1):(length(yB))),]
         xB_val = xB[((k-1)*fsize+1):(length(yB)),]
         yB_val = yB[((k-1)*fsize+1):(length(yB)),]
         # Fit model on training and make predictions on validation
         model_cv <- glmnet(xB_train, yB_train, family='binomial',alpha=1,lambda=lambda_min)</pre>
         pred_lo = predict(model_cv, newx = xB_val)
         num_val = length(yB_val)
         lr_pred = rep(0,num_val)
         actual = rep(0,num_val)
         for (j in 1:num_val){
              if (pred lo[j]>0){
                  lr_pred[j]=1
             actual[j] = yB_val[j]
```

```
GLMNET Lasso Logistic Regression Model with lambda.min
```

cat("GLMNET Lasso Logistic Regression Model with lambda.min\n\n")

lr\_loss = abs(lr\_pred-actual) # loss is 0 if NB\_pred=actual, 1 otherwise

cat("========\n")

# Compute 0-1 loss for each observation

# Compute mean 0-1 loss on the val set

zoloss[k] = mean(lr\_loss)
test\_error\_est = mean(zoloss)

In [9]: # Select regularization parameter over trainA (50% of training data)

```
Zero-One Loss (10-fold Cross-Validation Average): 0.09205025
Accuracy (10-fold Cross-Validation Average): 0.9079497
```

#### Ridge

```
In [11]: # Select regularization parameter over trainA (50% of training data)
    model_lasso <- cv.glmnet(xA, yA, family='binomial',alpha=0)
    lambda_min = model_lasso$lambda.min
    lambda_1se = model_lasso$lambda.1se</pre>
```

```
In [12]: k = 10
         n = length(train50B[,1])
         fsize = round(n/k)
         rmse = rep(0,k)
         zoloss = rep(0,k)
         for (i in 1:(k-1)){
            # Get train and validation sets
            xB\_train = xB[-(((i-1)*fsize+1):(i*fsize)),]
            yB_{train} = yB[-(((i-1)*fsize+1):(i*fsize)),]
            xB_val = xB[((i-1)*fsize+1):(i*fsize),]
            yB_val = yB[((i-1)*fsize+1):(i*fsize),]
            # Fit model on training and make predictions on validation
            model_cv <- glmnet(xB_train, yB_train, family='binomial',alpha=0,lambda=lambda_min)</pre>
            pred lo = predict(model cv, newx = xB val)
            num_val = length(yB_val)
             lr_pred = rep(0,num_val)
            actual = rep(0, num val)
             for (j in 1:num_val){
                if (pred_lo[j]>0){
                    lr_pred[j]=1
                actual[j] = yB_val[j]
            # Compute 0-1 loss for each observation
            lr loss = abs(lr pred-actual) # loss is 0 if NB pred=actual, 1 otherwise
             # Compute mean 0-1 loss on the val set
            zoloss[i] = mean(lr loss)
         xB_{train} = xB[-(((k-1)*fsize+1):(length(yB))),]
         yB_{train} = yB[-(((k-1)*fsize+1):(length(yB))),]
         xB_val = xB[((k-1)*fsize+1):(length(yB)),]
         yB_val = yB[((k-1)*fsize+1):(length(yB)),]
         # Fit model on training and make predictions on validation
         model_cv <- glmnet(xB_train, yB_train, family='binomial',alpha=0,lambda=lambda_min)</pre>
         pred lo = predict(model cv, newx = xB val)
         num_val = length(yB_val)
         lr_pred = rep(0,num_val)
         actual = rep(0,num val)
         for (j in 1:num_val){
            if (pred_lo[j]>0){
                lr_pred[j]=1
            actual[j] = yB_val[j]
         # Compute 0-1 loss for each observation
         lr_loss = abs(lr_pred-actual) # loss is 0 if NB_pred=actual, 1 otherwise
         # Compute mean 0-1 loss on the val set
         zoloss[k] = mean(lr loss)
         test_error_est = mean(zoloss)
         cat("-----\n")
         cat("GLMNET Ridge Logistic Regression Model with lambda.min\n\n")
         cat("Zero-One Loss (10-fold Cross-Validation Average):",test_error_est,"\n")
         cat("Accuracy (10-fold Cross-Validation Average):",1-test_error_est,"\n")
         cat("======\n")
```

-----

GLMNET Ridge Logistic Regression Model with lambda.min

Zero-One Loss (10-fold Cross-Validation Average): 0.1260879 Accuracy (10-fold Cross-Validation Average): 0.8739121

\_\_\_\_\_

```
In [1]: library(boot)
        library(glmnet)
        Loading required package: Matrix
        Loading required package: foreach
        Loaded glmnet 2.0-16
In [2]: set.seed(2019)
In [3]: #TRAIN 1: ALL COVARIATES PLUS INTERACTION TERMS
        train1 <- read.csv("trainC.csv")</pre>
        test1 <- read.csv("testC.csv")</pre>
        train1 <- subset(train1, select = -c(sessionDate, trialNum, timeSinceKetamine, animalName))</pre>
        test1 <- subset(test1, select = -c(sessionDate, trialNum, timeSinceKetamine, animalName))</pre>
        #TRAIN 2: ALL COVARIATES NO INTERACTION TERMS
        train2 <- subset(train1, select = c(totalCellNum,gender,genotype,weight_g,ketamine_day,</pre>
                                              correlationScore,lickAccuracy,lickNumber,avgFR,
                                              avgSingleCellVariance, varianceFR, avgTrialSpeed,
                                              varianceSpeed,medianCellDepth,ketBool))
         test2 <- subset(test1, select = c(totalCellNum,gender,genotype,weight_g,ketamine_day,</pre>
                                              correlationScore,lickAccuracy,lickNumber,avgFR,
                                              avgSingleCellVariance,varianceFR,avgTrialSpeed,
                                              varianceSpeed,medianCellDepth,ketBool))
```

## **Model Generation and Test Error Estimation**

**Basic Logistic Regression Model with Interaction Terms** 

```
In [4]: k = 10
       n = length(train1[,1])
        fsize = round(n/k)
        rmse = rep(0,k)
        zoloss = rep(0,k)
        for (i in 1:(k-1)){
           # Get train and validation sets
           df_train <- train1[-(((i-1)*fsize+1):(i*fsize)),]</pre>
           df_val <- train1[((i-1)*fsize+1):(i*fsize),]</pre>
           # Fit model on training and make predictions on validation
           model_cv <- glm(ketBool ~ ., data=df_train, family='binomial')</pre>
           lr_pred_lo <- predict(model_cv,df_val) # lo : Log odds</pre>
           num_val = length(df_val$ketBool)
           lr pred = rep(0,num val)
           actual = rep(0,num_val)
           for (j in 1:num_val){
               if (lr_pred_lo[j]>0){
                   lr_pred[j]=1
           actual[j] = df_val$ketBool[j]
           # Compute 0-1 loss for each observation
           lr_loss = abs(lr_pred-actual) # loss is 0 if NB_pred-actual, 1 otherwise
           # Compute mean 0-1 loss on the val set
           zoloss[i] = mean(lr loss)
        df train <- train1[-(((k-1)*fsize+1):n),]</pre>
        df_val <- train1[((k-1)*fsize+1):n,]</pre>
        # Fit model on training and make predictions on validation
        model_cv <- glm(ketBool ~ ., data=df_train, family='binomial')</pre>
        lr_pred_lo <- predict(model_cv,df_val) # Lo : Log odds</pre>
        num_val = length(df_val$ketBool)
        lr_pred = rep(0,num_val)
        actual = rep(0,num_val)
        for (j in 1:num val){
           if (lr_pred_lo[j]>0){
               lr_pred[j]=1
           actual[j] = df_val$ketBool[j]
        lr_loss = abs(lr_pred-actual)
        zoloss[k] = mean(lr_loss)
        test error est = mean(zoloss)
        cat("========\n")
        cat("Logistic Regression Model with Interaction Terms\n\n")
        cat("Zero-One Loss (10-fold Cross-Validation Average):",test_error_est,"\n")
        cat("Accuracy (10-fold Cross-Validation Average):",1-test_error_est,"\n")
        cat("-----\n")
        # Train now on entire training set to get model for prediction
        model1 <- glm(ketBool ~ ., data=train1, family='binomial')</pre>
        _____
```

Logistic Regression Model with Interaction Terms

Zero-One Loss (10-fold Cross-Validation Average): 0.09182746

Accuracy (10-fold Cross-Validation Average): 0.9081725

#### **Basic Logistic Regression without Interaction Terms**

```
In [5]: k = 10
        n = length(train2[,1])
        fsize = round(n/k)
        rmse = rep(0,k)
        zoloss = rep(0,k)
        for (i in 1:(k-1)){
            # Get train and validation sets
            df_train <- train2[-(((i-1)*fsize+1):(i*fsize)),]</pre>
            df_val <- train2[((i-1)*fsize+1):(i*fsize),]</pre>
            # Fit model on training and make predictions on validation
            model_cv <- glm(ketBool ~ ., data=df_train, family='binomial')</pre>
            lr_pred_lo <- predict(model_cv,df_val) # Lo : Log odds</pre>
            num_val = length(df_val$ketBool)
            lr pred = rep(0,num val)
            actual = rep(0,num_val)
            for (j in 1:num_val){
                if (lr_pred_lo[j]>0){
                    lr_pred[j]=1
            actual[j] = df_val$ketBool[j]
            # Compute 0-1 loss for each observation
            lr_loss = abs(lr_pred-actual) # loss is 0 if NB_pred-actual, 1 otherwise
            # Compute mean 0-1 loss on the val set
            zoloss[i] = mean(lr_loss)
        df train <- train2[-(((k-1)*fsize+1):n),]</pre>
        df_val <- train2[((k-1)*fsize+1):n,]</pre>
        # Fit model on training and make predictions on validation
        model_cv <- glm(ketBool ~ ., data=df_train, family='binomial')</pre>
        lr_pred_lo <- predict(model_cv,df_val) # Lo : Log odds</pre>
        num_val = length(df_val$ketBool)
        lr pred = rep(0,num_val)
        actual = rep(0,num_val)
        for (j in 1:num val){
            if (lr_pred_lo[j]>0){
                lr_pred[j]=1
            actual[j] = df_val$ketBool[j]
        lr_loss = abs(lr_pred-actual)
        zoloss[k] = mean(lr_loss)
        test error est = mean(zoloss)
        cat("Logistic Regression Model without Interaction Terms\n\n")
        cat("Zero-One Loss (10-fold Cross-Validation Average):",test_error_est,"\n")
        cat("Accuracy (10-fold Cross-Validation Average):",1-test_error_est,"\n")
        # Train now on entire training set to get model for prediction
        model2 <- glm(ketBool ~ ., data=train2, family='binomial')</pre>
```

Logistic Regression Model without Interaction Terms

Zero-One Loss (10-fold Cross-Validation Average): 0.1413709

Accuracy (10-fold Cross-Validation Average): 0.8586291

#### Look at Coefficients on TRAIN

Model 1 (including interaction terms) Summary

In [6]: summary(model1)

# (Intercept)

Estimate Std. Error z value Pr(>|z|) 0.84032 -3.660 0.000252 \*\*\* 0.36237 4.097 4.18e-05 \*\*\* -3.07543 totalCellNum 1.48468 0.80163 6.575 4.86e-11 \*\*\* gender 5.27077 0.73513 6.398 1.58e-10 \*\*\* 0.35738 0.352 0.724760 genotype 4.70327 weight g 0.12584 0.25786 -2.786 0.005340 \*\* -0.71834 ketamine dav correlationScore -2.30386 0.96069 -2.398 0.016479 \* lickAccuracy -2.59838 0.62801 -4.137 3.51e-05 \*\*\* 0.76272 -0.669 0.503289 lickNumber -0.51051 avgFR 4.72545 1.78614 2.646 0.008154 \*\* 2.25356 3.486 0.000491 \*\*\* 1.02274 1.554 0.120216 avgSingleCellVariance 7.85496 varianceFR 1.58919 0.73195 -1.252 0.210715 avgTrialSpeed -0.91611 1.06811 1.565 0.117539 0.30867 4.107 4.01e-05 \*\*\* 1.67179 varianceSpeed medianCellDepth 1.26773 0.29758 -8.263 < 2e-16 \*\*\* totalCellNumxCorrelationScore -2.45892 0.16550 1.492 0.135803 0.19849 0.428 0.668571 totalCellNumxLickAccuracy 0.24686 totalCellNumxLickNumber 0.08498 1.43740 0.56874 2.527 0.011493 \* totalCellNumxAvgFR 0.40254 -1.680 0.092871 . totalCellNumxAvgSingleCellVariance -0.67645 0.16684 -5.171 2.33e-07 \*\*\* totalCellNumxVarianceFR -0.86265 0.24154 -3.905 9.44e-05 \*\*\* totalCellNumxAvgTrialSpeed -0 94312 totalCellNumxVarianceSpeed 0.75321 0.28168 2.674 0.007495 \*\* genderxCorrelationScore -0.08490 0.24236 -0.350 0.726094 0.12668 2.222 0.026304 \* genderxLickAccuracy 0.28144 genderxLickNumber -0.14458 0.10581 -1.366 0.171828 -2.35801 0.80157 -2.942 0.003264 \*\* genderxAvgFR 0.54906 0.998 0.318326 genderxAvgSingleCellVariance 0.54791 0.30108 0.269 0.788160 genderxVarianceFR 0.08090 0.29317 -3.598 0.000321 \*\*\* genderxAvgTrialSpeed -1.05481 genderxVarianceSpeed -1.15447 0.38986 -2.961 0.003064 \*\* genotypexCorrelationScore -0.33733 0.22293 -1.513 0.130233 genotypexLickAccuracy 0.56838 0.16717 3.400 0.000674 \*\*\* -0.52894 0.14448 -3.661 0.000251 \*\*\* genotypexLickNumber 0.72838 1.272 0.203262 0.92673 genotypexAvgFR genotypexAvgSingleCellVariance -5.99671 0.85149 -7.043 1.89e-12 \*\*\* genotypexVarianceFR -0.22840 0.33708 -0.678 0.498033 0.32787 -1.515 0.129686 genotypexAvgTrialSpeed -0.49684 genotypexVarianceSpeed -0.61546 0.44262 -1.391 0.164377 0.79975 3.964 7.38e-05 \*\*\* 0.50304 1.879 0.060297 . weight gxCorrelationScore 3.16988 weight\_gxLickAccuracy 0.94502 weight\_gxLickNumber 0.04100 0.56794 0.072 0.942451 1.68183 -1.077 0.281473 -1.81136 weight\_gxAvgFR weight\_gxAvgSingleCellVariance -1.28619 1.45427 -0.884 0.376470 0.97722 -0.959 0.337537 weight gxVarianceFR -0.93719 0.57514 0.946 0.344310 weight\_gxAvgTrialSpeed 0.54390 0.78367 -3.003 0.002669 \*\* weight gxVarianceSpeed -2.35374 ketamine\_dayxCorrelationScore 0.41956 0.33708 1.245 0.213237 0.20144 -1.027 0.304539 0.22458 2.009 0.044502 \* ketamine\_dayxLickAccuracy -0.20682 ketamine\_dayxLickNumber 0.45125 0.96651 1.500 0.133715 ketamine\_dayxAvgFR 1,44940 ketamine\_dayxAvgSingleCellVariance -0.92388 0.94597 -0.977 0.328747 ketamine\_dayxVarianceFR -0.76557 0.45440 -1.685 0.092027 . 0.32816 0.744 0.456857 ketamine\_dayxAvgTrialSpeed 0.24416 ketamine\_dayxVarianceSpeed 1.47173 0.38611 3.812 0.000138 \*\*\* 0.32376 -4.478 7.53e-06 \*\*\* 0.22533 1.606 0.108280 medianCellDepthxCorrelationScore -1.44980 medianCellDepthxLickAccuracy 0.36188 0.26385 -0.322 0.747295 medianCellDepthxLickNumber -0.08501 -2.05059 0.75163 -2.728 0.006368 \*\* medianCellDepthxAvgFR medianCellDepthxAvgSingleCellVariance -2.85366 0.94725 -3.013 0.002590 \*\* medianCellDepthxVarianceFR 0.20696 0.27064 0.765 0.444430 5.207 1.92e-07 \*\*\* medianCellDepthxAvgTrialSpeed 1.63901 0.31478 medianCellDepthxVarianceSpeed -1.95645 0.45961 -4.257 2.07e-05 \*\*\*

Signif. codes: 0 '\*\*\*, 0.001 '\*\*, 0.01 '\*, 0.05 '.', 0.1 ', 1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 5538.9 on 3996 degrees of freedom Residual deviance: 1794.6 on 3934 degrees of freedom

AIC: 1920.6

## Model 2 (not including interaction terms) Summary

```
In [7]: summary(model2)
          glm(formula = ketBool ~ ., family = "binomial", data = train2)
          Deviance Residuals:
          Min 1Q Median 3Q Max
-3.1024 -0.4780 0.0845 0.4688 3.8002
          Coefficients:
                                   Estimate Std. Error z value Pr(>|z|)
                                   (Intercept)
                                totalCellNum
                               0.05720 0.06442 -0.579 0.562759

0.46578 0.13882 3.355 0.000793 ***

0.05546 0.11283 0.492 0.623009

-0.46373 0.06503 -7.131 9.94e-13 ***
          gender
          genotype
         weight_g
          varianceFR -0.23810 0.05966 -3.991 6.58e-05 ***

      avgTrialSpeed
      -0.18518
      0.05614
      -3.298
      0.000973
      ***

      varianceSpeed
      -0.99420
      0.07504
      -13.249
      < 2e-16</td>
      ***

      medianCellDepth
      -0.04057
      0.05383
      -0.754
      0.451108

          Signif. codes: 0 '***, 0.001 '**, 0.01 '*, 0.05 '.', 0.1 ', 1
          (Dispersion parameter for binomial family taken to be 1)
               Null deviance: 5538.9 on 3996 degrees of freedom
          Residual deviance: 2741.0 on 3982 degrees of freedom
          AIC: 2771
          Number of Fisher Scoring iterations: 6
```

#### **Test Performance**

```
In [8]: lr_pred_lo <- predict(model1,test1) # Lo : Log odds</pre>
      num_val = length(test1$ketBool)
      lr_pred = rep(0,num_val)
      actual = rep(0,num_val)
      for (j in 1:num_val){
         if (lr_pred_lo[j]>0){
            lr_pred[j]=1
         actual[j] = test1$ketBool[j]
      lr loss = abs(lr pred-actual)
      zoloss[k] = mean(lr_loss)
      test_error_est = mean(zoloss)
      cat("========\n")
      cat("Logistic Regression Model with Interaction Terms\n\n")
      cat("Zero-One Loss (Test Set):",test_error_est,"\n")
      cat("Accuracy (Test Set):",1-test_error_est,"\n")
      cat("-----\n")
      ______
```

```
Logistic Regression Model with Interaction Terms

Zero-One Loss (Test Set): 0.13475

Accuracy (Test Set): 0.86525
```

```
In [9]: lr_pred_lo <- predict(model2,test2) # Lo : Log odds</pre>
      num_val = length(test2$ketBool)
      lr pred = rep(0,num val)
      actual = rep(0,num_val)
      for (j in 1:num_val){
         if (lr_pred_lo[j]>0){
            lr_pred[j]=1
         actual[j] = test2$ketBool[j]
      lr_loss = abs(lr_pred-actual)
      zoloss[k] = mean(lr_loss)
      test_error_est = mean(zoloss)
      cat("======\n")
      cat("Logistic Regression Model without Interaction Terms\n\n")
      cat("Zero-One Loss (Test Set):",test_error_est,"\n")
      cat("Accuracy (Test Set):",1-test_error_est,"\n")
      cat("======\n")
      _____
```

Logistic Regression Model without Interaction Terms

Zero-One Loss (Test Set): 0.14175

Accuracy (Test Set): 0.85825

## **Look at Coefficients on TEST**

With Interaction Terms

In [10]: model1\_test <- glm(ketBool ~ ., data=test1, family='binomial')
summary(model1\_test)</pre>

Warning message: "glm.fit: fitted probabilities numerically 0 or 1 occurred"  $\,$ 

0.36612 0.767 0.442899 0.60850 -0.622 0.533948 1.96100 -0.553 0.580020 2.23454 -2.913 0.003585 \*\* 0.81545 -0.054 0.956689 0.76063 -0.643 0.520263 genotypexVarianceSpeed -0.02729 1.12641 -0.024 0.980672 1.80688 2.327 0.019949 \* 1.01541 0.531 0.595730 weight gxCorrelationScore 4.20517 weight\_gxLickAccuracy 0.53872 weight\_gxLickNumber -2.76258 1.46563 -1.885 0.059443 . 3.28156 3.49283 0.940 0.347467 weight\_gxAvgFR weight\_gxAvgSingleCellVariance -5.86363 3.35396 -1.748 0.080417 weight gxVarianceFR -4.58480 1.94465 -2.358 0.018391 \* -0.06083 1.38059 -0.044 0.964858 weight\_gxAvgTrialSpeed weight gxVarianceSpeed -5.94149 1.73747 -3.420 0.000627 \*\*\* ketamine\_dayxCorrelationScore -0.10723 0.80114 -0.134 0.893524 ketamine\_dayxLickAccuracy 0.31969 0.45310 0.706 0.480469 0.53723 0.700 0.483798 ketamine\_dayxLickNumber 0.37617 ketamine\_dayxAvgFR 2.03621 1.640 0.101042 3.33903 ketamine\_dayxAvgSingleCellVariance -0.31757 2.03221 -0.156 0.875822 ketamine\_dayxVarianceFR -0.62787 1.00364 -0.626 0.531581 0.73297 0.100 0.920208 ketamine\_dayxAvgTrialSpeed 0.07342 ketamine\_dayxVarianceSpeed 1.03936 0.87252 1.191 0.233567 0.70336 -2.271 0.023158 \* 0.49388 0.649 0.516519 medianCellDepthxCorrelationScore -1.59720 medianCellDepthxLickAccuracy 0.32039 medianCellDepthxLickNumber 1.08690 0.77763 1.398 0.162200 -4.70330 1.56983 -2.996 0.002735 \*\* medianCellDepthxAvgFR medianCellDepthxAvgSingleCellVariance -2.55433 2.04819 -1.247 0.212353 medianCellDepthxVarianceFR 0.90155 0.98434 0.916 0.359726 medianCellDepthxAvgTrialSpeed 1.31766 0.76205 1.729 0.083792 . medianCellDepthxVarianceSpeed -1.42238 1.01890 -1.396 0.162715

Signif. codes: 0 '\*\*\*, 0.001 '\*\*, 0.01 '\*, 0.05 '.', 0.1 ', 1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 1386.19 on 999 degrees of freedom Residual deviance: 399.57 on 937 degrees of freedom

AIC: 525.57

#### Without Interaction Terms

```
In [11]: model2_test <- glm(ketBool ~ ., data=test2, family='binomial')</pre>
          summary(model2_test)
          Call:
          glm(formula = ketBool ~ ., family = "binomial", data = test2)
          Deviance Residuals:
                          10
                                 Median
                                                 3Q
          -2.52524 -0.51562 0.05817 0.49094 3.03239
          Coefficients:
                                 Estimate Std. Error z value Pr(>|z|)
          (Intercept)
                                -0.11054 0.29360 -0.377 0.706540
                                -0.20103
                                 totalCellNum
          gender
          genotype
                                 -0.21089 0.13190 -1.599 0.109851
-0.07733 0.08284 -0.934 0.350543
          weight_g
          ketamine_day

      ketamine_day
      -0.07733
      0.00264
      -0.334
      0.330545

      correlationScore
      -1.27870
      0.13062
      -9.789
      < 2e-16</td>
      ***

      lickAccuracy
      -0.77094
      0.10958
      -7.035
      1.99e-12
      ***

      lickNumber
      -0.69481
      0.14704
      -4.725
      2.30e-06
      ***

                                 avgFR
          varianceFR
                          -0.54385
                                              0.14694 -3.701 0.000215 ***
                                 avgTrialSpeed
          varianceSpeed
                                 -0.79791 0.14073 -5.670 1.43e-08 ***
          medianCellDepth
                                 Signif. codes: 0 '***, 0.001 '**, 0.01 '*, 0.05 '.', 0.1 ', 1
          (Dispersion parameter for binomial family taken to be 1)
              Null deviance: 1386.19 on 999 degrees of freedom
          Residual deviance: 712.67 on 985 degrees of freedom
          AIC: 742.67
          Number of Fisher Scoring iterations: 6
```

#### **BOOTSTRAP**

#### 5000 iterations for speed

```
In [19]: boot.out5000 = boot(df, coef.boot, 5000)
         boot.out5000
         ORDINARY NONPARAMETRIC BOOTSTRAP
         Call:
         boot(data = df, statistic = coef.boot, R = 5000)
         Bootstrap Statistics :
               original
                              bias
                                      std. error
         t1* -3.07542785 -0.163512021 0.8860557

    1.48468157
    0.112356796
    0.3982214

    5.27077347
    0.159548420
    0.9726796

        +2*
         t3*
         t4* 4.70326862 0.313296250 0.8355723
         t5* 0.12583501 0.117775884 0.4392267
         t6* -0.71834083 -0.039675563
                                       0.2893456
                                     1.0846243
         t7* -2.30385934 -0.161958413
         t8* -2.59837684 -0.142450055 0.8149587
         t9* -0.51050792 0.305620053
        t10* 4.72544849 0.406416640 2.0435735
         t11* 7.85495894 0.347478652 2.6492854
         t12* 1.58919458 0.327730785
                                       1.2905950
         t13* -0.91610950 0.046432168 0.7747884
         t14* 1.67179140 0.069693668
                                     1.5398312
        t15* 1.26773118 0.064050586 0.3727106
t16* -2.45892080 -0.136245023 0.3385636
         t17* 0.24686052 0.021494625 0.1872190
        t18* 0.08497568 -0.062724044 0.2535600
t19* 1.43740112 0.004117731 0.6191387
         t21* -0.86265381 -0.039073363 0.1912735
         t22* -0.94312277 -0.044831936
         t23* 0.75320836 0.041489704 0.3633940
         t25* 0.28144194 -0.014737391
                                      0.1484569
        t27* -2.35801119 -0.041716782 0.9129283
         t28* 0.54791051 0.005038970
                                      0.6220143
         t29* 0.08089907 -0.056589037 0.3140653
         t30* -1.05480872 -0.044183591 0.3112202
         t31* -1.15446519 -0.022564232
                                      0.4463352
         t32* -0.33733429 -0.007568054
                                      0.2366915
         t33* 0.56837745 0.019828235 0.1873987
         t34* -0.52894342 -0.097652598 0.2350277
         t35* 0.92672514 0.097335353
                                       0.7967583
         t36* -5.99671390 -0.421273083
                                     1.0111801
         t37* -0.22840376 -0.016616648  0.3633037
         t38* -0.49683573 -0.068480186
        t40* 3.16987809 0.223434175 0.9385362
         t41* 0.94502026 0.090436758
                                      0.6523454
         t42* 0.04099947 -0.343765445 0.8609804
         t43* -1.81136124 -0.262571263 1.9759017
         t44* -1.28618684 0.044050764
                                       1,6340870
         t45* -0.93719327 -0.209127921 1.2355809
         t46* 0.54390075 -0.065604833 0.6128631
        t47* -2.35374381 -0.158873696 1.0950737
t48* 0.41956403 -0.008785576 0.3909710
         t49* -0.20682497 -0.009121904 0.2201788
         t50* 0.45125095 0.037531456 0.2569805
         t51* 1.44939647 0.129445071
         t52* -0.92387593 -0.056870319
                                     1.2501330
         t53* -0.76557467 -0.049875559 0.4766562
         t54* 0.24416101 0.013699044
                                       0.3461907
         t55* 1.47172660 0.036047186
                                      0.5656592
         t56* -1.44980365 -0.055473346
                                      0.3799927
         t57* 0.36187921 0.005246599
                                       0.2684968
        t58* -0.08501437 0.035774747
                                      0.3051450
         t59* -2.05058738 -0.137705414 0.7560627
         t60* -2.85366214 -0.116652223
                                      0.9145253
         t61* 0.20696415 -0.096952072 0.4191914
         t62* 1.63900578 0.104593900 0.3455519
```

t63\* -1.95645257 -0.070477153 0.7176047

```
In [21]: boot.out50000 = boot(df, coef.boot, 50000)
```

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

#### ORDINARY NONPARAMETRIC BOOTSTRAP

```
boot(data = df, statistic = coef.boot, R = 50000)
Bootstrap Statistics :
                       bias
                               std. error
       original
    -3.07542785 -1.871698e-01 0.8792577
+1*
t2* 1.48468157 1.127601e-01 0.3967608
t3* 5.27077347 1.731006e-01
t4* 4.70326862 3.296524e-01
                               0 9561716
                               0.8346279
t5* 0.12583501 1.142588e-01 0.4338361
t6* -0.71834083 -3.709430e-02 0.2928084
t7* -2.30385934 -1.744887e-01
                               1.0945069
t8* -2.59837684 -1.208257e-01 0.8054944
t9* -0.51050792 2.811960e-01 1.0476530
t10* 4.72544849 4.244491e-01
                               2.0446802
t11* 7.85495894 3.091727e-01 2.6725212
t12* 1.58919458 3.292959e-01 1.3055680
t13* -0.91610950 4.970261e-02
                               0.7872574
t14* 1.67179140 8.618482e-02
                               1,5495920
t15* 1.26773118 6.642372e-02
                              0.3741739
t16* -2.45892080 -1.319045e-01
                               0.3378930
t17* 0.24686052 2.255831e-02
                               0.1870262
t18* 0.08497568 -5.883696e-02 0.2532629
t19* 1.43740112 -3.469021e-03
                               0.6104196
t20* -0.67644636 -2.216683e-02
                               0.4512524
t21* -0.86265381 -3.982182e-02
                               0.1930281
t22* -0.94312277 -4.960241e-02
                               0 2765598
t23* 0.75320836 4.067542e-02
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t49* -0.20682497 -8.665752e-03
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t58* -0.08501437 3.944570e-02
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t60* -2.85366214 -1.131885e-01
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t61* 0.20696415 -9.772077e-02
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