STP598-Assignment 1

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1 Question 1

Load the data first, with a brief inspection.

mydata <- read.csv("https://raw.githubusercontent.com/haowang666/Computational-Stats/massummary(mydata)</pre>

##	HtVol	Male	CT	Age
##	Min. : 112.2	Min. :0.0000	Min. :0.000	Min. : 13.0
##	1st Qu.: 340.7	1st Qu.:0.0000	1st Qu.:0.000	1st Qu.:110.5
##	Median : 539.9	Median :1.0000	Median :1.000	Median :174.5
##	Mean : 535.5	Mean :0.6034	Mean :0.569	Mean :156.8
##	3rd Qu.: 680.7	3rd Qu.:1.0000	3rd Qu.:1.000	3rd Qu.:203.2
##	Max. :1340.2	Max. :1.0000	Max. :1.000	Max. :359.0
##	Ht	Wt	BMI	BSA
## ##	Ht Min. : 71.0	Wt Min. : 7.90	BMI Min. :13.51	BSA Min. :0.390
##	Min. : 71.0	Min. : 7.90	Min. :13.51	Min. :0.390
## ##	Min. : 71.0 1st Qu.:128.2	Min. : 7.90 1st Qu.: 28.85	Min. :13.51 1st Qu.:16.62	Min. :0.390 1st Qu.:1.005
## ## ##	Min. : 71.0 1st Qu.:128.2 Median :157.2	Min. : 7.90 1st Qu.: 28.85 Median : 54.30	Min. :13.51 1st Qu.:16.62 Median :21.37	Min. :0.390 1st Qu.:1.005 Median :1.550

1.1 Predictive model

I build a simple linear model first

$$Ht\hat{V}ol = \beta_0 + \beta_1 Male + \beta_2 Age + \beta_3 Ht + \beta_4 Wt$$

Use 1m function to obtain the LS coefficients

```
lm <- lm(HtVol ~ Male + Age + Ht + Wt, data = mydata)
summary(lm)</pre>
```

Call:

```
## lm(formula = HtVol ~ Male + Age + Ht + Wt, data = mydata)
##
## Residuals:
##
      Min
                   Median
                1Q
                                3Q
                                       Max
## -209.56 -57.02
                      2.58
                            41.83
                                   199.03
##
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) -263.6665
                            90.2773 -2.921 0.00512 **
## Male
                 41.3395
                            23.1534
                                      1.785
                                            0.07991 .
## Age
                 -0.3373
                            0.3797 -0.888 0.37835
## Ht
                 3.3829
                            0.9713
                                     3.483 0.00100 **
## Wt
                 6.0891
                            0.6795
                                     8.962 3.37e-12 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 82.28 on 53 degrees of freedom
## Multiple R-squared: 0.8904, Adjusted R-squared: 0.8821
## F-statistic: 107.6 on 4 and 53 DF, p-value: < 2.2e-16
```

With the 1m function, the fitting line is

library("L1pack")

$$HtVol = -263.67 + 41.34 * Male - 0.34 * Age + 3.38 * Ht + 0.68 * Wt$$

I use package 'L1pack' to perform least absolute deviation regression Unlike Least Squares, Least Absolute Deviation minimize

$$S = \sum_{i=1}^{n} |y_i - f(x_i)|$$

```
lad <- lad(HtVol ~ Male + Age + Ht + Wt, data = mydata)</pre>
summary(lad)
## Call:
## lad(formula = HtVol ~ Male + Age + Ht + Wt, data = mydata)
##
## Residuals:
       Min
                1Q
                   Median
                                 3Q
                                        Max
## -133.32 -37.07
                      0.00
                             36.72 339.75
## Coefficients:
                Estimate Std.Error Z value
                                               p-value
## (Intercept) -213.7607
                            0.7758 -275.5348
                                                 0.0000
```

```
## Male
                 48.1662
                            0.1990
                                    242.0777
                                                 0.0000
## Age
                  0.1834
                            0.0033
                                     56.2063
                                                 0.0000
## Ht
                  2.9940
                            0.0083
                                    358.7031
                                                 0.0000
## Wt
                  4.4133
                            0.0058
                                    755.8221
                                                 0.0000
##
## Degrees of freedom: 58 total; 53 residual
## Scale estimate: 80.61168
## Log-likelihood: -332.7006 on 6 degrees of freedom
```

The fitting line is

$$HtVol = -213.76 + 48.17 * Male + 0.18 * Age + 2.99 * Ht + 4.41 * Wt$$

1.2 Changing Models

Steps are very similar, just change the explainatory variables

```
lm <- lm(HtVol ~ Male + Age + BMI + BSA, data = mydata)
summary(lm)</pre>
```

```
##
## Call:
## lm(formula = HtVol ~ Male + Age + BMI + BSA, data = mydata)
##
## Residuals:
       Min
                      Median
                                   3Q
                                           Max
                 1Q
## -184.474 -51.125
                      -2.295
                               35.538 265.924
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) -121.9456
                           41.7940 -2.918 0.00516 **
## Male
                           24.0400
                37.0077
                                     1.539 0.12965
## Age
                -0.6737
                            0.3966 -1.699 0.09520 .
## BMI
                -5.2994
                            2.9600 -1.790 0.07912 .
## BSA
               590.6002
                           73.5415
                                     8.031 9.99e-11 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 84.36 on 53 degrees of freedom
## Multiple R-squared: 0.8848, Adjusted R-squared: 0.8761
## F-statistic: 101.8 on 4 and 53 DF, p-value: < 2.2e-16
```

The linear fitting is

```
Ht\hat{V}ol = -121.95 + 37 * Male - 0.67 * Age - 5.30 * BMI + 590 * BSA
```

For the LAD method:

```
lad <- lad(HtVol ~ Male + Age + BMI + BSA, data = mydata)</pre>
summary(lad)
## Call:
## lad(formula = HtVol ~ Male + Age + BMI + BSA, data = mydata)
## Residuals:
##
       Min
                1Q Median
                                 3Q
                                        Max
                      0.00
                              42.30 394.91
## -130.22 -41.36
##
## Coefficients:
                Estimate Std.Error Z value
                                               p-value
## (Intercept) -40.9899
                             0.3503 -117.0057
                                                  0.0000
## Male
                 37.8707
                             0.2015 187.9367
                                                  0.0000
## Age
                 -0.2234
                             0.0033 -67.1994
                                                 0.0000
## BMI
                 -6.6558
                             0.0248 -268.2551
                                                 0.0000
## BSA
                501.5719
                             0.6164 813.6613
                                                 0.0000
##
## Degrees of freedom: 58 total; 53 residual
## Scale estimate: 80.12083
## Log-likelihood: -332.3463 on 6 degrees of freedom
      Ht\hat{V}ol = -40.99 + 37.87 * Male - 0.22 * Age - 6.66 * BMI + 501.57 * BSA
```

1.3 Ten fold cross validation

I did 10-cv for question 1.1 first (predictors are Male, Age, Ht and Wt).

```
#set seed
k = 10
library(boot)
set.seed(99)
folds <- sample(1:k, nrow(mydata), replace = TRUE)

for (i in 1:10) {
    #ls fit
    ls.fit <- lm(HtVol ~ Male + Age + Ht + Wt, data = mydata[folds != i, ])
    pred.ls <- predict(ls.fit, mydata[folds == i, ])
    #rmse and mae and smdape
    print(paste0(i,") RMSE of Question 1.1 (LS fit): ",</pre>
```

```
sqrt(mean((mydata$HtVol[folds == i] - pred.ls)^2))
               ))
 print(pasteO(i,") MAE of Question 1.1 (LS fit): ",
               mean(abs(mydata$HtVol[folds == i] - pred.ls))
 print(pasteO(i,") sMdAPE of Question 1.1 (LS fit): ",
               median(200*(
                 abs(mydata$HtVol[folds == i] - pred.ls) /
                   (mydata$HtVol[folds == i] = pred.ls)))
               ))
}
## [1] "1) RMSE of Question 1.1 (LS fit): 79.2572579503131"
## [1] "1) MAE of Question 1.1 (LS fit): 72.5978339070048"
## [1] "1) sMdAPE of Question 1.1 (LS fit): 29.5465011192757"
## [1] "2) RMSE of Question 1.1 (LS fit): 73.8192720920171"
## [1] "2) MAE of Question 1.1 (LS fit): 69.6972690177388"
## [1] "2) sMdAPE of Question 1.1 (LS fit): 29.342953592183"
## [1] "3) RMSE of Question 1.1 (LS fit): 77.8045787396735"
## [1] "3) MAE of Question 1.1 (LS fit): 75.7837179217279"
## [1] "3) sMdAPE of Question 1.1 (LS fit): 26.4576974139865"
## [1] "4) RMSE of Question 1.1 (LS fit): 128.379379826768"
## [1] "4) MAE of Question 1.1 (LS fit): 78.8670025057081"
## [1] "4) sMdAPE of Question 1.1 (LS fit): 15.2815975127876"
## [1] "5) RMSE of Question 1.1 (LS fit): 39.4939367424547"
## [1] "5) MAE of Question 1.1 (LS fit): 36.0114091736559"
## [1] "5) sMdAPE of Question 1.1 (LS fit): 11.8447982230939"
## [1] "6) RMSE of Question 1.1 (LS fit): 68.0490060157573"
## [1] "6) MAE of Question 1.1 (LS fit): 54.9183785428069"
## [1] "6) sMdAPE of Question 1.1 (LS fit): 22.9141350432453"
## [1] "7) RMSE of Question 1.1 (LS fit): 110.721459230973"
## [1] "7) MAE of Question 1.1 (LS fit): 78.6692229675634"
## [1] "7) sMdAPE of Question 1.1 (LS fit): 15.6163646181016"
## [1] "8) RMSE of Question 1.1 (LS fit): 25.6464503060201"
## [1] "8) MAE of Question 1.1 (LS fit): 22.4791142032178"
## [1] "8) sMdAPE of Question 1.1 (LS fit): 8.69176471170605"
## [1] "9) RMSE of Question 1.1 (LS fit): 88.0642588058668"
## [1] "9) MAE of Question 1.1 (LS fit): 43.3427970766537"
## [1] "9) sMdAPE of Question 1.1 (LS fit): 4.1486346866304"
## [1] "10) RMSE of Question 1.1 (LS fit): 77.6038519202542"
## [1] "10) MAE of Question 1.1 (LS fit): 65.501569084523"
## [1] "10) sMdAPE of Question 1.1 (LS fit): 22.8729741211142"
```

For LAD fit, it can be done similarly

```
for (i in 1:10) {
  #lad fit
 lad.fit <- lad(HtVol ~ Male + Age + Ht + Wt, data = mydata[folds != i, ])</pre>
 pred.lad <- predict(lad.fit, mydata[folds == i, ])</pre>
  #rmse and mae and smdape
 print(pasteO(i,") RMSE of Question 1.1 (LAD fit): ",
               sqrt(mean((mydata$HtVol[folds == i] - pred.lad)^2))
 print(pasteO(i,") MAE of Question 1.1 (LAD fit): ",
               mean(abs(mydata$HtVol[folds == i] - pred.lad))
 print(pasteO(i,") sMdAPE of Question 1.1 (LAD fit): ",
               median(200*(
                 abs(mydata$HtVol[folds == i] - pred.lad) /
                   (mydata$HtVol[folds == i] = pred.lad)))
               ))
}
## [1] "1) RMSE of Question 1.1 (LAD fit): 14.3453518385207"
## [1] "1) MAE of Question 1.1 (LAD fit): 11.9961309633368"
## [1] "1) sMdAPE of Question 1.1 (LAD fit): 5.64465635421732"
## [1] "2) RMSE of Question 1.1 (LAD fit): 15.7020361867056"
## [1] "2) MAE of Question 1.1 (LAD fit): 12.2976451600937"
## [1] "2) sMdAPE of Question 1.1 (LAD fit): 3.23507965587468"
## [1] "3) RMSE of Question 1.1 (LAD fit): 14.8885252726359"
## [1] "3) MAE of Question 1.1 (LAD fit): 10.7352757696485"
## [1] "3) sMdAPE of Question 1.1 (LAD fit): 2.14928758343317"
## [1] "4) RMSE of Question 1.1 (LAD fit): 5.19363389238994"
## [1] "4) MAE of Question 1.1 (LAD fit): 2.81149142181363"
## [1] "4) sMdAPE of Question 1.1 (LAD fit): 0.167256237496758"
## [1] "5) RMSE of Question 1.1 (LAD fit): 4.60003946020518"
## [1] "5) MAE of Question 1.1 (LAD fit): 4.20206940089508"
## [1] "5) sMdAPE of Question 1.1 (LAD fit): 1.5525045880044"
## [1] "6) RMSE of Question 1.1 (LAD fit): 6.02762316651441"
## [1] "6) MAE of Question 1.1 (LAD fit): 4.07753931555348"
## [1] "6) sMdAPE of Question 1.1 (LAD fit): 0.719956450000851"
## [1] "7) RMSE of Question 1.1 (LAD fit): 3.36965813966359"
## [1] "7) MAE of Question 1.1 (LAD fit): 3.10097771133032"
## [1] "7) sMdAPE of Question 1.1 (LAD fit): 0.985513823476876"
## [1] "8) RMSE of Question 1.1 (LAD fit): 3.1477322175539"
## [1] "8) MAE of Question 1.1 (LAD fit): 2.20108713680344"
## [1] "8) sMdAPE of Question 1.1 (LAD fit): 0.373846757015664"
## [1] "9) RMSE of Question 1.1 (LAD fit): 9.59114288466579"
## [1] "9) MAE of Question 1.1 (LAD fit): 7.91740084949112"
```

```
## [1] "9) sMdAPE of Question 1.1 (LAD fit): 2.81383598249695"
## [1] "10) RMSE of Question 1.1 (LAD fit): 1.89227266469138"
## [1] "10) MAE of Question 1.1 (LAD fit): 1.46983730507167"
## [1] "10) sMdAPE of Question 1.1 (LAD fit): 0.535006538078385"
for question 1.2, all I need to do is to change model specification.
```

```
## [1] "1) RMSE of Question 1.1 (LS fit): 8.14155918652547"
## [1] "1) MAE of Question 1.1 (LS fit): 5.23538765295797"
## [1] "1) sMdAPE of Question 1.1 (LS fit): 1.41723082445628"
## [1] "2) RMSE of Question 1.1 (LS fit): 7.10432252363834"
## [1] "2) MAE of Question 1.1 (LS fit): 5.82091463704941"
## [1] "2) sMdAPE of Question 1.1 (LS fit): 2.11904815749066"
## [1] "3) RMSE of Question 1.1 (LS fit): 11.9153267592014"
## [1] "3) MAE of Question 1.1 (LS fit): 11.3484655206159"
## [1] "3) sMdAPE of Question 1.1 (LS fit): 4.20198197608745"
## [1] "4) RMSE of Question 1.1 (LS fit): 17.9358770579246"
## [1] "4) MAE of Question 1.1 (LS fit): 11.6558591842775"
## [1] "4) sMdAPE of Question 1.1 (LS fit): 2.43692160105206"
## [1] "5) RMSE of Question 1.1 (LS fit): 9.63043457790252"
## [1] "5) MAE of Question 1.1 (LS fit): 9.11995342049252"
## [1] "5) sMdAPE of Question 1.1 (LS fit): 2.45009299694824"
## [1] "6) RMSE of Question 1.1 (LS fit): 13.5543334747355"
## [1] "6) MAE of Question 1.1 (LS fit): 9.75190146201487"
## [1] "6) sMdAPE of Question 1.1 (LS fit): 2.8793579022763"
## [1] "7) RMSE of Question 1.1 (LS fit): 6.99148670614194"
## [1] "7) MAE of Question 1.1 (LS fit): 6.01971586282796"
## [1] "7) sMdAPE of Question 1.1 (LS fit): 2.7450863923397"
```

```
## [1] "8) MAE of Question 1.1 (LS fit): 5.74075962398751"
## [1] "8) sMdAPE of Question 1.1 (LS fit): 2.01004294103703"
## [1] "9) RMSE of Question 1.1 (LS fit): 12.248700032907"
## [1] "9) MAE of Question 1.1 (LS fit): 10.3521637922481"
## [1] "9) sMdAPE of Question 1.1 (LS fit): 3.96446166318085"
## [1] "10) RMSE of Question 1.1 (LS fit): 5.90511714948728"
## [1] "10) MAE of Question 1.1 (LS fit): 4.67887793521267"
## [1] "10) sMdAPE of Question 1.1 (LS fit): 1.53497658238639"
Similarly for LAD
I kept got warning in formating with rmarkdown here: the solutions are not unique.
for (i in 1:10) {
  #lad fit
  lad.fit <- lad(HtVol ~ Male + Age + BMI + BSA, data = mydata[folds != i, ], print.it</pre>
 = FALSE)
  pred.lad <- predict(lad.fit, mydata[folds == i, ])</pre>
  #rmse and mae and smdape
  print(pasteO(i,") RMSE of Question 1.1 (LAD fit): ",
               sqrt(mean((mydata$HtVol[folds == i] - pred.lad)^2))
```

[1] "8) RMSE of Question 1.1 (LS fit): 6.09471752204587"

print(pasteO(i,") MAE of Question 1.1 (LAD fit): ",

median(200*(

print(pasteO(i,") sMdAPE of Question 1.1 (LAD fit): ",

1.4 Residul fitting plots

}

))

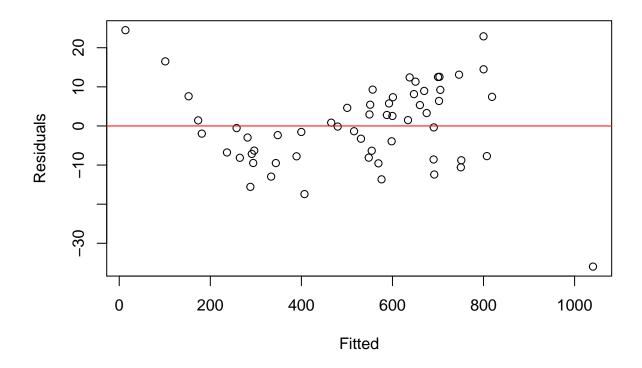
It seems to me that LS fitting is better than LAD fitting. To illustrate my point I draw residual fitted plot.

mean(abs(mydata\$HtVol[folds == i] - pred.lad))

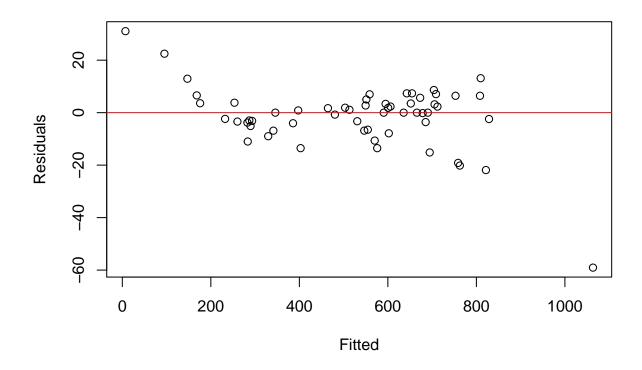
abs(mydata\$HtVol[folds == i] - pred.lad) /
 (mydata\$HtVol[folds == i] = pred.lad)))

```
library(ggplot2)
lm <- lm(HtVol ~ Male + Age + Ht + Wt, data = mydata)
lad <- lad(HtVol ~ Male + Age + Ht + Wt, data = mydata)

plot(fitted(lm), residuals(lm), xlab="Fitted", ylab="Residuals")
abline(h=0, col="red") # draws a horizontal red line at y = 0</pre>
```

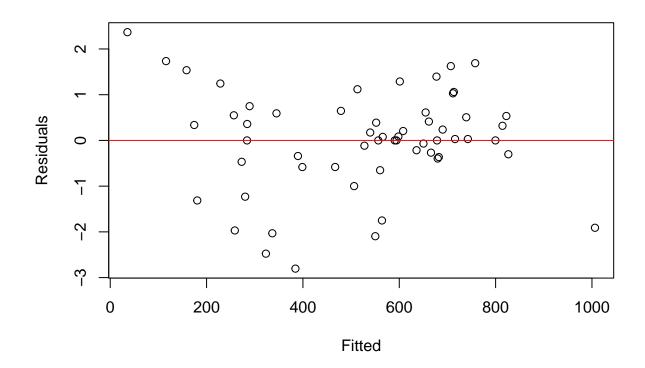


plot(fitted(lad), residuals(lad), xlab="Fitted", ylab="Residuals")
abline(h=0, col="red") # draws a horizontal red line at y = 0

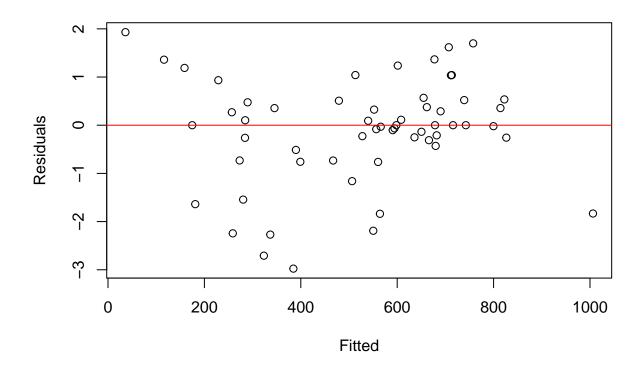


```
library(ggplot2)
lm <- lm(HtVol ~ Male + Age + BMI + BSA, data = mydata)
lad <- lad(HtVol ~ Male + Age + BMI + BSA, data = mydata)

plot(fitted(lm), residuals(lm), xlab="Fitted", ylab="Residuals")
abline(h=0, col="red") # draws a horizontal red line at y = 0</pre>
```



```
plot(fitted(lad), residuals(lad), xlab="Fitted", ylab="Residuals")
abline(h=0, col="red") # draws a horizontal red line at y = 0
```



2 Question 2

2.1 10 fold CV

I pick Smoking, Age, Gender, Diabetes as my predictors. I use package caret to do 10 fold cross validation. I use package dplyr to do a subselection. The first thing I did is to inspect the data scales. I found Age is not in the same dimension with other variables. So I did a rescaling first. mydata2 contains all the preditors I used (age scaled with mean 0 and std 1).

As an example, I pick the number of nearest neighbors as 5.

```
library(class)
set.seed(99)
k = 10
folds <- sample(1:k, nrow(mydata2), replace = TRUE)</pre>
mse.knn = rep(0, times = k)
predict.knn = rep(0, times = nrow(mydata2))
for (i in 1:10) {
  pred.knn <- knn(mydata2[folds != i, ],</pre>
                   mydata2[folds == i, ],
                   as.factor(mydata2$Death[folds != i]), k = 5)
  print(paste0(i,") error rate: ",
                round(mean(mydata2$Death[folds == i ] != pred.knn),3)))
}
## [1] "1) error rate: 0.13"
## [1] "2) error rate: 0.05"
## [1] "3) error rate: 0"
## [1] "4) error rate: 0"
## [1] "5) error rate: 0.05"
## [1] "6) error rate: 0.057"
## [1] "7) error rate: 0"
## [1] "8) error rate: 0"
## [1] "9) error rate: 0"
## [1] "10) error rate: 0.043"
With respect to logistic regression. I did the similar steps.
library(class)
set.seed(99)
k = 10
folds <- sample(1:k, nrow(mydata2), replace = TRUE)</pre>
mse.knn = rep(0, times = k)
predict.knn = rep(0, times = nrow(mydata2))
mydata2$Death <- as.factor(mydata2$Death)</pre>
for (i in 1:10) {
  glm.fit <- glm(Death ~., data = mydata2[folds != i, ], family = "binomial")</pre>
  pred.probs <- predict(glm.fit, mydata2[folds == i, ], type = "response")</pre>
  glm.pred <- rep(0, length(pred.probs))</pre>
  glm.pred[pred.probs > .5] = 1
```

2.2 Validation set approach

Again use mydata2 given in the previous section

```
#creat a train with 75% of the data
trainRows = sample(1:nrow(mydata2), 0.75*nrow(mydata2))
length(trainRows)

## [1] 162
train <- mydata2[trainRows, ]
test <- mydata2[-trainRows, ]</pre>
```

The nest step is fitting glm and knn with train

```
#glm fitting
glm.fit <- glm(Death ~., data = train, family = "binomial")
#knn fitting
knn.fit <- knn(train = train, test = test, cl = train$Death, k = 5)</pre>
```

The validation error can be calculated through the following

```
## [1] " glm error rate: 0.0185"
```

```
print(paste(" knn error rate: ",
                mean(test$Death != knn.fit)))
## [1] " knn error rate: 0"
To repeat the process, all I need to change is the seed.
set.seed(2)
#creat a train with 75% of the data
trainRows = sample(1:nrow(mydata2), 0.75*nrow(mydata2))
train <- mydata2[trainRows, ]</pre>
test <- mydata2[-trainRows, ]</pre>
#qlm fitting
glm.fit <- glm(Death ~., data = train, family = "binomial")</pre>
#knn fitting
knn.fit <- knn(train = train, test = test, cl = train$Death, k = 5)
#qlm fitting
glm.fit <- glm(Death ~., data = train, family = "binomial")</pre>
#knn fitting
knn.fit <- knn(train = train, test = test, cl = train$Death, k = 5)</pre>
#error rate
pred.probs <- predict(glm.fit, data = test, type = "response")</pre>
  glm.pred <- rep(0, length(pred.probs))</pre>
  glm.pred[pred.probs > .5] = 1
  print(paste(" glm error rate: ",
                round(mean(test$Death != glm.pred), 4)))
## [1] " glm error rate: 0.1667"
 print(paste(" knn error rate: ",
                mean(test$Death != knn.fit)))
## [1] " knn error rate: 0.148148148148148"
set.seed(3)
#creat a train with 75% of the data
trainRows = sample(1:nrow(mydata2), 0.75*nrow(mydata2))
train <- mydata2[trainRows, ]</pre>
test <- mydata2[-trainRows, ]</pre>
#qlm fitting
glm.fit <- glm(Death ~., data = train, family = "binomial")</pre>
```

[1] " knn error rate: 0.0740740740740741"

By changing the seed alone, I get three different error rates. This indicates that when using different train sets, we may have different predictions over the testing sets. Cross-validation is needed to get an optimized error rate.