MMAD Analysis

James Zhao

May 25, 2019

First, we obtain the MMAD even-level dataset and load it as follows.

```
setwd("~/GitHub/MMSS 311 2/Data Sets")
mmad <- read.csv("events.csv")</pre>
mmad <- mmad[,-(1:6)]
mmad <- na.omit(mmad)</pre>
library(tidyverse)
## -- Attaching packages ----- tidyve
rse 1.2.1 --
## v ggplot2 3.1.1 v purrr 0.3.2
## v tibble 2.1.1 v dplyr 0.8.0
## v tidyr 0.8.3 v stringr 1.4.0
## v readr 1.3.1 v forcats 0.4.0
                          v dplyr 0.8.0.1
## -- Conflicts -----
nflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag() masks stats::lag()
library(broom)
library(glmnet)
## Loading required package: Matrix
##
## Attaching package: 'Matrix'
## The following object is masked from 'package:tidyr':
##
##
       expand
## Loading required package: foreach
## Attaching package: 'foreach'
```

6/7/2019 MMAD Analysis

```
## The following objects are masked from 'package:purrr':
##
## accumulate, when
```

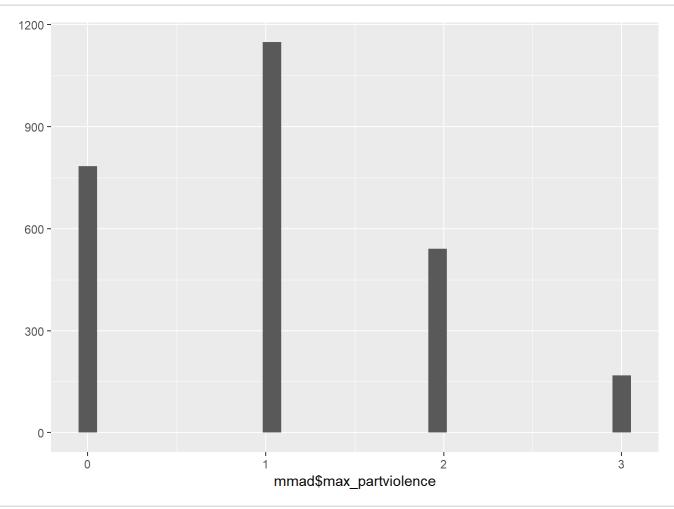
```
## Loaded glmnet 2.0-16
```

We plot the levels of max_partviolence in the dataset.

Then, we run a LASSO regression.

```
qplot (mmad$max_partviolence)
```

```
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
```



```
x <- as.matrix(mmad[,-4])
y <- (mmad$max_partviolence)

grid = 10 ^ seq(-2, 2, length = 100)
lasso_mod = glmnet(x, y, alpha = 1, lambda = grid)
lasso_mod</pre>
```

```
##
          glmnet(x = x, y = y, alpha = 1, lambda = grid)
## Call:
##
##
          Df
                 %Dev
                          Lambda
##
     [1,]
            0 0.00000 100.00000
##
            0 0.00000
                        91.12000
     [2,]
            0 0.00000
##
     [3,]
                        83.02000
##
     [4,]
            0 0.00000
                        75.65000
##
     [5,]
            0 0.00000
                        68.93000
##
            0 0.00000
     [6,]
                        62.80000
##
     [7,]
            0 0.00000
                        57.22000
##
     [8,]
            0 0.00000
                        52.14000
##
     [9,]
            0.00000
                        47.51000
    [10,]
##
            0 0.00000
                        43.29000
##
            0 0.00000
    [11,]
                        39.44000
##
    [12,]
            0 0.00000
                        35.94000
##
            0 0.00000
                        32.75000
    [13,]
##
    [14,]
            0 0.00000
                        29.84000
##
    [15,]
            0.00000
                        27.19000
##
    [16,]
            0 0.00000
                        24.77000
##
    [17,]
            0 0.00000
                        22.57000
##
    [18,]
            0 0.00000
                        20.57000
##
    [19,]
            0 0.00000
                        18.74000
            0 0.00000
##
    [20,]
                        17.07000
##
    [21,]
            0 0.00000
                        15.56000
##
            0 0.00000
    [22,]
                        14.17000
##
    [23,]
            0 0.00000
                        12.92000
##
    [24,]
            0 0.00000
                        11.77000
##
    [25,]
            0.00000
                        10.72000
##
    [26,]
            0.00000
                         9.77000
##
    [27,]
            0 0.00000
                         8.90200
##
    [28,]
            0 0.00000
                         8.11100
##
    [29,]
            0 0.00000
                         7.39100
##
    [30,]
            0 0.00000
                         6.73400
##
    [31,]
            0 0.00000
                         6.13600
    [32,]
            0 0.00000
##
                         5.59100
##
    [33,]
            0 0.00000
                         5.09400
##
    [34,]
            0 0.00000
                         4.64200
##
    [35,]
            0 0.00000
                         4.22900
##
    [36,]
            0 0.00000
                         3.85400
##
    [37,]
            0 0.00000
                         3.51100
##
    [38,]
            0 0.00000
                         3.19900
##
    [39,]
            0 0.00000
                         2.91500
##
    [40,]
            0 0.00000
                         2.65600
    [41,]
##
            0.00000
                         2.42000
##
    [42,]
            0.00000
                         2.20500
##
    [43,]
            0 0.00000
                         2.00900
##
    [44,]
            0.00000
                         1.83100
##
    [45,]
            0 0.00000
                         1.66800
##
            0 0.00000
    [46,]
                         1.52000
##
    [47,]
            0 0.00000
                         1.38500
##
    [48,]
            0 0.00000
                         1.26200
##
    [49,]
            0 0.00000
                         1.15000
```

```
0 0.00000
##
    [50,]
                         1.04800
##
    [51,]
            0 0.00000
                         0.95450
    [52,]
##
            0 0.00000
                         0.86970
##
    [53,]
            0 0.00000
                         0.79250
##
    [54,]
            0.00000
                         0.72210
                         0.65790
##
    [55,]
            0 0.00000
##
    [56,]
            0 0.00000
                         0.59950
##
    [57,]
            0 0.00000
                         0.54620
##
    [58,]
            1 0.03996
                         0.49770
##
    [59,]
            1 0.09559
                         0.45350
##
    [60,]
            1 0.14180
                         0.41320
    [61,]
##
            1 0.18010
                         0.37650
##
    [62,]
            1 0.21190
                         0.34300
##
    [63,]
            1 0.23840
                         0.31260
##
    [64,]
            1 0.26030
                         0.28480
##
    [65,]
            1 0.27850
                         0.25950
##
    [66,]
            1 0.29360
                         0.23640
##
            1 0.30620
                         0.21540
    [67,]
##
    [68,]
            1 0.31660
                         0.19630
##
    [69,]
            1 0.32530
                         0.17890
##
    [70,]
            1 0.33250
                         0.16300
    [71,]
##
            1 0.33840
                         0.14850
    [72,]
##
            1 0.34340
                         0.13530
    [73,]
##
            1 0.34750
                         0.12330
##
    [74,]
            1 0.35090
                         0.11230
##
    [75,]
            1 0.35370
                         0.10240
##
    [76,]
            1 0.35610
                         0.09326
##
    [77,]
            1 0.35800
                         0.08498
##
    [78,]
            1 0.35970
                         0.07743
##
    [79,]
            1 0.36100
                         0.07055
    [80,]
##
            2 0.36220
                         0.06428
##
    [81,]
            2 0.36390
                         0.05857
##
    [82,]
            3 0.36640
                         0.05337
##
    [83,]
            3 0.36850
                         0.04863
##
    [84,]
            3 0.37020
                         0.04431
##
    [85,]
            3 0.37160
                         0.04037
##
    [86,]
            3 0.37270
                         0.03678
##
    [87,]
            3 0.37370
                         0.03352
##
    [88,]
            4 0.37470
                         0.03054
##
    [89,]
            4 0.37550
                         0.02783
##
    [90,]
            4 0.37620
                         0.02535
##
    [91,]
            4 0.37680
                         0.02310
##
    [92,]
            4 0.37730
                         0.02105
##
    [93,]
            4 0.37770
                         0.01918
##
    [94,]
            4 0.37800
                         0.01748
##
    [95,]
            4 0.37830
                         0.01592
##
    [96,]
            5 0.37860
                         0.01451
##
    [97,]
            5 0.37880
                         0.01322
##
    [98,]
            5 0.37900
                         0.01205
##
    [99,]
            5 0.37920
                         0.01097
## [100,]
            5 0.37940
                         0.01000
```

Then, we use tidy from the broom package to extract the data from the regression into a useable format and use ggplot2 to plot the coefficient estimates as lambda changes.

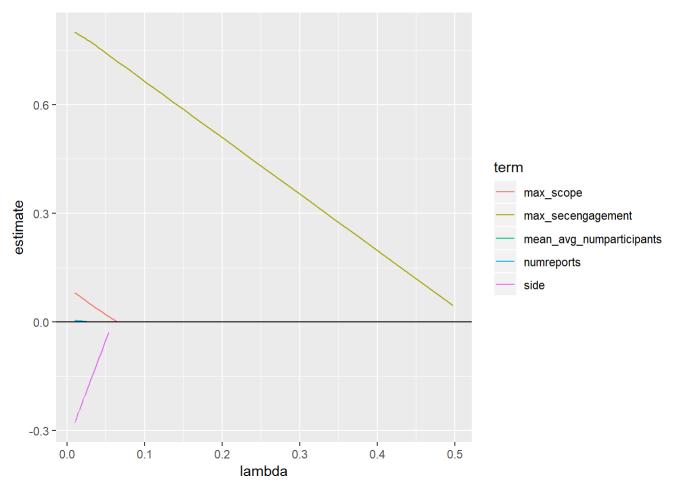
```
lasso_output <- broom::tidy(lasso_mod)
head(lasso_output, 12)</pre>
```

```
## # A tibble: 12 x 5
##
                   step estimate lambda dev.ratio
      term
##
      <chr>>
                  <dbl>
                            <dbl>
                                   <dbl>
                                             <dbl>
##
   1 (Intercept)
                            1.04
                                   100
                                                 0
                      1
   2 (Intercept)
                      2
                            1.04
                                    91.1
                                                 0
##
##
   3 (Intercept)
                      3
                            1.04
                                    83.0
                                                 0
                                                 0
##
   4 (Intercept)
                      4
                            1.04
                                    75.6
##
   5 (Intercept)
                      5
                            1.04
                                    68.9
                                                 0
                             1.04
                                                 0
   6 (Intercept)
                                    62.8
##
                      6
   7 (Intercept)
                             1.04
                                    57.2
                                                 0
##
                      7
   8 (Intercept)
                             1.04
                                    52.1
                                                 0
##
                      8
## 9 (Intercept)
                                    47.5
                      9
                             1.04
                                                 0
## 10 (Intercept)
                     10
                             1.04
                                    43.3
                                                 0
## 11 (Intercept)
                     11
                             1.04
                                    39.4
                                                 0
## 12 (Intercept)
                     12
                             1.04
                                    35.9
                                                 0
```

Next, we use cross validation with cv.glmnet to pick the value of lambda that will minimize mean squared error, and give the coefficients you get when using that lambda.

```
lasso_output %>%
filter(term != '(Intercept)') %>%
ggplot(aes(x = lambda, y = estimate, group = term, color = term)) +
geom_line() +
geom_hline(yintercept = 0)
```

6/7/2019 MMAD Analysis



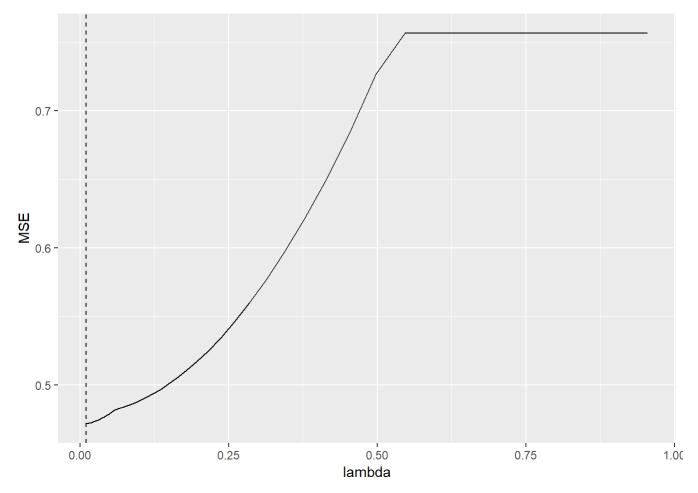
```
#cross validation
lasso_cv <- cv.glmnet(x = x, y = y, alpha = 1, nfolds = 15, lambda = grid)
#lambda with the best (lowest) MSE
lasso_cv$lambda.min</pre>
```

[1] 0.01

We visualize our results.

```
broom::tidy(lasso_cv) %>%
filter(lambda <= 1) %>%
ggplot(aes(x = lambda, y = estimate)) +
geom_line() +
geom_vline(xintercept = lasso_cv$lambda.min,
linetype = 'dashed') +
labs(y = 'MSE')
```

6/7/2019 MMAD Analysis



Lastly, we refit our LASSO model with the best lambda value found and print the coeeficients for each of the variables.

```
lasso_final <- glmnet(x = x, y = y, alpha = 1, lambda = lasso_cv$lambda.min)
coef(lasso_final)</pre>
```