Problem Set 8

Classification

[YOUR NAME]

Due Date: 2024-03-22

Getting Set Up

Open RStudio and create a new RMarkDown file (.Rmd) by going to File -> New File -> R Markdown.... Accept defaults and save this file as [LAST NAME]_ps8.Rmd to your code folder.

Copy and paste the contents of this .Rmd file into your [LAST NAME]_ps8.Rmd file. Then change the author: [Your Name] to your name.

We will be using the fn_cleaned_final.Rds file from the course github page (https://github.com/jbisbee1/DS1000 S2024/blob/main/data/fn cleaned final.Rds).

All of the following questions should be answered in this .Rmd file. There are code chunks with incomplete code that need to be filled in.

This problem set is worth 8 total points, plus two extra credit points. The point values for each question are indicated in brackets below. To receive full credit, you must have the correct code. In addition, some questions ask you to provide a written response in addition to the code.

You are free to rely on whatever resources you need to complete this problem set, including lecture notes, lecture presentations, Google, your classmates...you name it. However, the final submission must be complete by you. There are no group assignments. To submit, compiled the completed problem set and upload the PDF file to Brightspace on Friday by midnight. Also note that the TAs and professors will not respond to Campuswire posts after 5PM on Friday, so don't wait until the last minute to get started!

Good luck!

Copy the link to ChatGPT you us	ed here:
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Question 0

Require tidyverse and load the fn_cleaned_final.Rds (https://github.com/jbisbee1/DS1000_S2023/blob/main/Lectures/5_Regression/data/fn_cleaned_final.Rds? raw=true') data to an object called fn.

require(tidyverse)
Loading required package: tidyverse
Warning: package 'ggplot2' was built under R version 4.3.3

```
## Warning: package 'purrr' was built under R version 4.3.3
```

```
## Warning: package 'stringr' was built under R version 4.3.3
```

```
## — Attaching core tidyverse packages —
                                                                — tidyverse 2.0.0 —
## √ dplyr
               1.1.2
                         ✓ readr
                                      2.1.4
## √ forcats
               1.0.0

√ stringr

                                      1.5.1
## √ ggplot2
               3.5.0

√ tibble

                                      3.2.1
## ✓ lubridate 1.9.2
                         √ tidyr
                                      1.3.0
## √ purrr
               1.0.2
```

```
## — Conflicts — tidyverse_conflicts() —
## X dplyr::filter() masks stats::filter()
## X dplyr::lag() masks stats::lag()
## i Use the conflicted package (<a href="http://conflicted.r-lib.org/">http://conflicted.r-lib.org/</a>) to force all conflicts to become errors
```

```
fn <- read_rds('https://github.com/jbisbee1/DS1000_S2024/raw/main/data/fn_cleaned_final.rds')</pre>
```

Question 1 [2 points]

In this problem set, we are interested in developing a classifier that maximizes our accuracy for predicting Fortnite victories. To do so we will use both a linear probability model and a logit, and then compare their predictive accuracy. We will use two X variables to predict the probability of winning: accuracy (accuracy), and head shots (head_shots). Our outcome variable of interest Y is whether the player won the game (won).

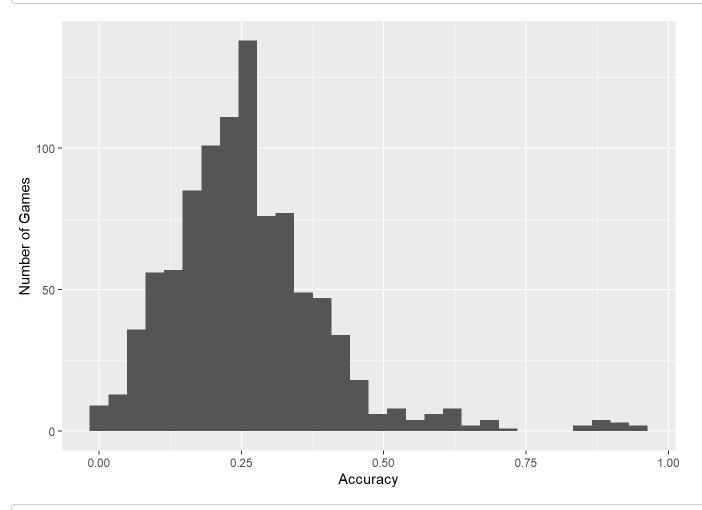
Start by **looking** at these variables. Why types of variables are they? How much missingness do they have? What do their univariate visualizations look like? Then create two multivariate visualizations of the relationship between won and each of the two X variables one-by-one. Finally, use $geom_tile()$ to create a heatmap of the three-way relationship, where quintiles of accuracy is on the x-axis, quintiles of $head_shots$ is on the y-axis, and tiles are filled according to the average winning probability. (NB: look up what "quintile" means if you are not sure.) Is there anything surprising about this result?

```
# What types?
glimpse(fn %>% select(accuracy,head_shots,won))
```

```
# How much missingness?
summary(fn %>% select(accuracy,head_shots,won))
```

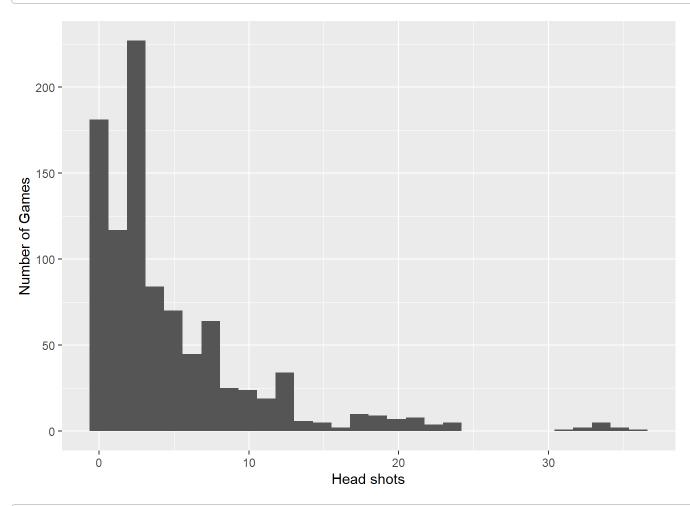
```
##
       accuracy
                       head_shots
                                           won
##
   Min.
           :0.0000
                     Min.
                            : 0.000
                                      Min.
                                              :0.0000
                     1st Qu.: 1.000
##
    1st Qu.:0.1736
                                      1st Qu.:0.0000
   Median :0.2469
                     Median : 3.000
                                      Median :0.0000
##
##
   Mean
           :0.2605
                     Mean
                            : 4.829
                                      Mean
                                              :0.3041
    3rd Qu.:0.3256
                                      3rd Qu.:1.0000
##
                     3rd Qu.: 6.000
   Max.
           :0.9472
                     Max.
                            :36.000
                                      Max.
                                              :1.0000
##
```

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

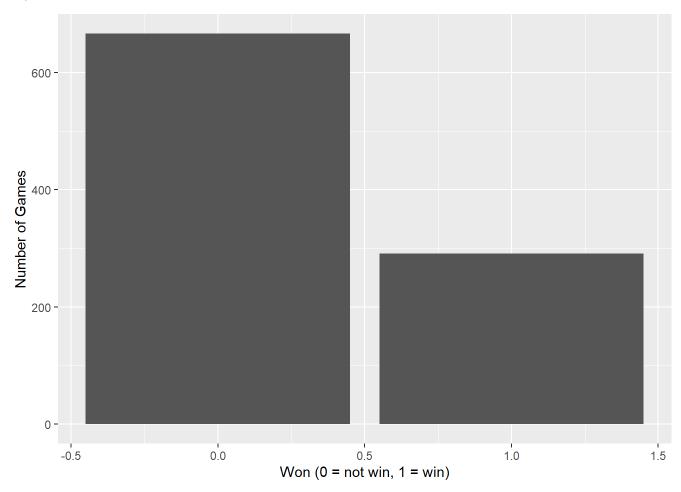


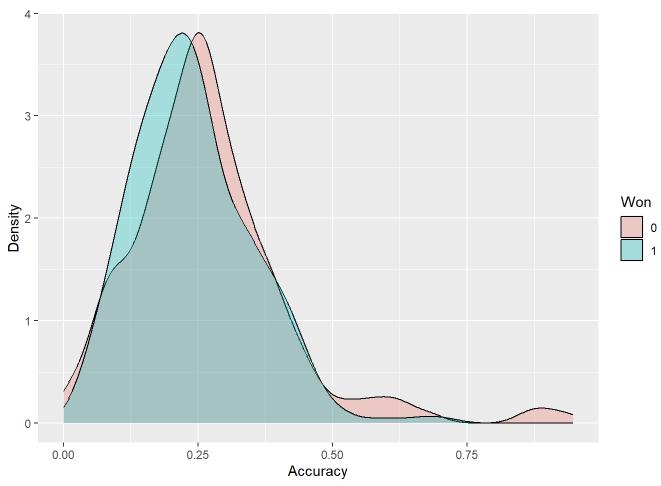
```
fn %>%
   ggplot(aes(x = head_shots)) +
   geom_histogram() +
   labs(x = 'Head shots',
        y = 'Number of Games')
```

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

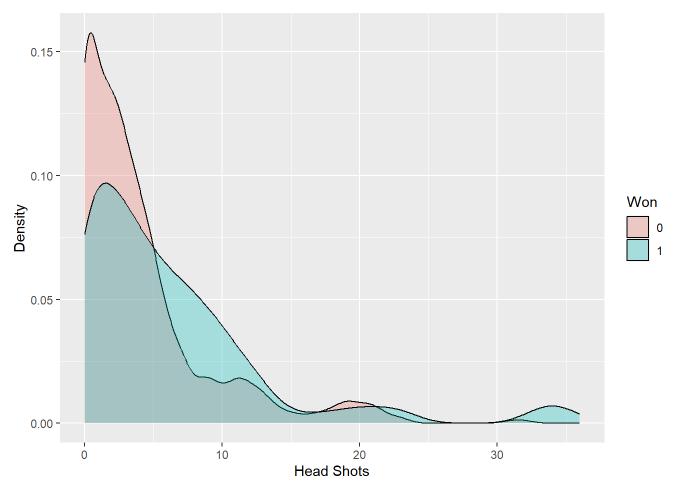


```
fn %>%
  ggplot(aes(x = won)) +
  geom_bar() +
  labs(x = 'Won (0 = not win, 1 = win)',
     y = 'Number of Games')
```

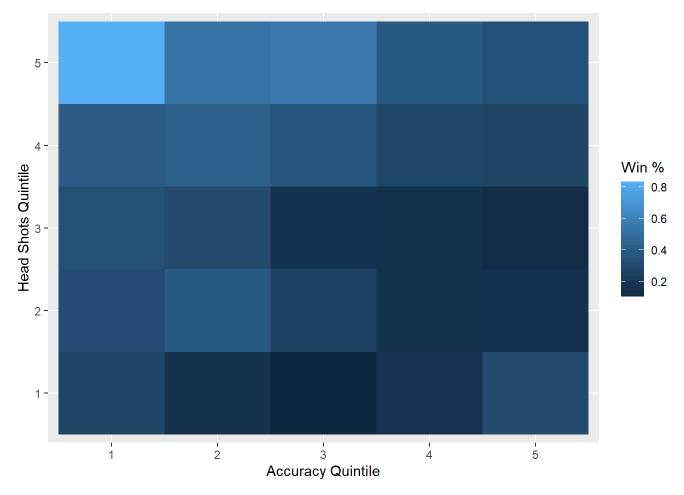




```
fn %>%
  ggplot(aes(x = head_shots,fill = factor(won))) +
  geom_density(alpha = .3) +
  labs(x = 'Head Shots',
        y = 'Density',
        fill = 'Won')
```



`summarise()` has grouped output by 'accuracy_quintile'. You can override using
the `.groups` argument.



accuracy appears to be a continuous measure bounded between 0 and 1. head_shots is also continuous, but more of a non-negative count. Finally, won appears to be a binary variable. None of them have missing data. The univariate visualizations suggest that accuracy is unevenly distributed, with some games having a very high accuracy but most having only around 25% accuracy. This might reflect the games in which the player only takes a few, very lucky, shots. Somewhat surprisingly, the heat map suggests that the probability of winning is highest at lower accuracy, but where there are more headshots. This might reflect better players who aim for headshots, sacrificing accuracy in exchange for better damage.

Question 2 [2 points]

Now let's run a linear model and evaluate it in terms of overall accuracy, sensitivity and specificity using a threshold of 0.5. Then, determine the threshold that maximizes both specificity and sensitivity. Finally, calculate the area under the curve (AUC).

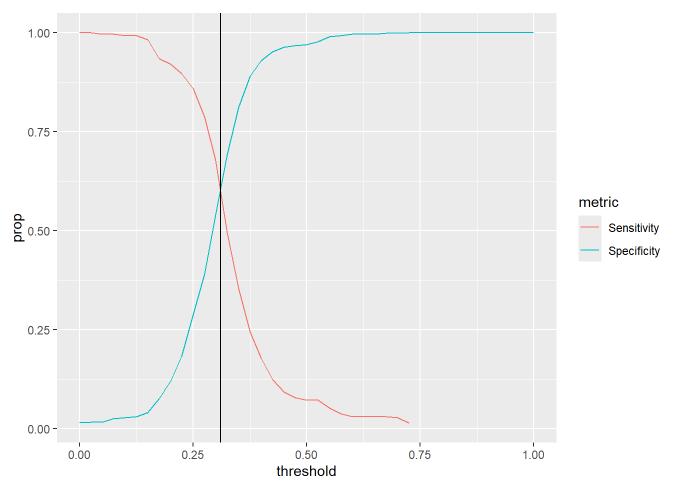
require(scales)

Loading required package: scales

```
## Warning: package 'scales' was built under R version 4.3.3
##
## Attaching package: 'scales'
## The following object is masked from 'package:purrr':
##
##
      discard
## The following object is masked from 'package:readr':
##
      col_factor
##
# Running linear model
model_lm <- lm(formula = won ~ accuracy + head_shots, # Define the regression equation
               data = fn) # Provide the dataset
# Calculating accuracy, sensitivity, and specificity
 mutate(prob_win = predict(model_lm)) %>% # Calculate the probability of winning
 mutate(pred win = ifelse(prob win > .5,1,0)) %>% # Convert the probability to a 1 if the proba
bility is greater than 0.5, or zero otherwise
 group by(won) %>% # Calculate the total games by whether they were actually won or lost
 mutate(total_games = n()) %>%
 group by (won, pred win, total games) %>% # Calculate the number of games by whether they were ac
tually won or lost, and by whether they were predicted to be won or lost
 summarise(nGames=n(),.groups = 'drop') %>%
 mutate(prop = nGames / total_games) %>% # Calculate the proportion of game by the total games
 ungroup() %>%
 mutate(accuracy = percent(sum((won == pred_win)*nGames) / sum(nGames))) # Calculate the overal
l accuracy
```

```
## # A tibble: 4 × 6
##
       won pred_win total_games nGames
                                         prop accuracy
##
     <dbl>
              <dbl>
                          <int> <int> <dbl> <chr>
## 1
         0
                  0
                            666
                                   646 0.970 70%
                                    20 0.0300 70%
## 2
         0
                  1
                            666
         1
## 3
                  0
                            291
                                   270 0.928 70%
## 4
                  1
                            291
                                    21 0.0722 70%
```

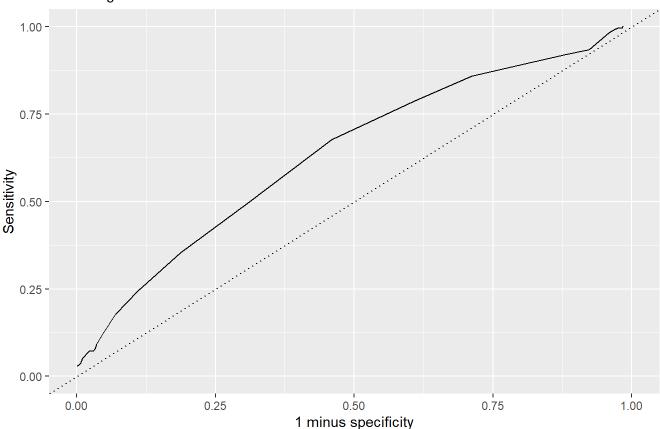
```
# Create the sensitivity vs specificity plot
toplot <- NULL # Instantiate an empty object
for(thresh in seq(0,1,by = .025)) {
 toplot <- fn %>%
 mutate(prob_win = predict(model_lm)) %>% # Calculate the probability of winning
 mutate(pred_win = ifelse(prob_win > thresh,1,0)) %>% # Convert the probability to a 1 if the p
robability is greater than the given threshold, or zero otherwise
 group by(won) %>% # Calculate the total games by whether they were actually won or lost
 mutate(total_games = n()) %>%
 group by(won,pred_win,total_games) %>% # Calculate the number of games by whether they were ac
tually won or lost, and by whether they were predicted to be won or lost
 summarise(nGames=n(),.groups = 'drop') %>%
 mutate(prop = nGames / total_games) %>% # Calculate the proportion of game by the total games
 ungroup() %>%
 mutate(accuracy = percent(sum((won == pred_win)*nGames) / sum(nGames))) %>% # Calculate the ov
erall accuracy
 mutate(threshold = thresh) %>% # Record the threshold level
   bind_rows(toplot) # Add it to the toplot object
}
toplot %>%
 mutate(metric = ifelse(won == 1 & pred_win == 1, 'Sensitivity',
                         ifelse(won == 0 & pred_win == 0, 'Specificity', NA))) %>% # Using an ifel
se() function, label each row as either Sensitivity (if the predicted win is 1 and the true win
is 1), Specificity (if the predicted win is 0 and the true win is 0), or NA
 drop na(metric) %>% # Drop rows that are neither sensitivity nor specificity measures
 ggplot(aes(x = threshold,y = prop,color = metric)) + # Visualize the Sensitivity and Specifici
ty curves by putting the threshold on the x-axis, the proportion of all games on the y-axis, and
coloring by Sensitivity or Specificity
 geom_line() +
 geom_vline(xintercept = .31)
```



```
# Plot the AUC
toplot %>%
 mutate(metric = ifelse(won == 1 & pred win == 1,'Sensitivity',
                         ifelse(won == 0 & pred_win == 0, 'Specificity', NA))) %>% # Using an ifel
se() function, label each row as either Sensitivity (if the predicted win is 1 and the true win
is 1), Specificity (if the predicted win is 0 and the true win is 0), or NA
 drop_na(metric) %>% # Drop rows that are neither sensitivity nor specificity measures
 select(prop, metric, threshold) %>% # Select only the prop, metric, and threshold columns
 spread(metric,prop) %>% # Pivot the data to wide format using either spread() or pivot_wider
(), where the new columns should be the metric
 arrange(desc(Specificity), Sensitivity) %>% # Arrange by descending specificity, and then by se
nsitivity
 ggplot(aes(x = 1-Specificity, # Plot 1 minus the Specificity on the x-axis
             y = Sensitivity)) + # Plot the Sensitivity on the y-axis
 geom_line() +
 x\lim(c(0,1)) + y\lim(c(0,1)) + \# Expand the x and y-axis limits to be between 0 and 1
 geom_abline(slope = 1,intercept = 0,linetype = 'dotted') + # Add a 45-degree line using geom_a
 labs(x = '1 minus specificity', # Add clear labels! (Make sure to indicate that this is the re
sult of a linear regression model)
      y = 'Sensitivity',
      title = 'Sensitivity vs Specificity',
       subtitle = 'Linear regression')
```

Sensitivity vs Specificity

Linear regression



Calculate the AUC
require(tidymodels) # Require the tidymodels package

Loading required package: tidymodels

Warning: package 'tidymodels' was built under R version 4.3.3

— Attaching packages — tidymodels 1.1.1 —

√ broom 1.0.5 ✓ rsample 1.2.0 ## **√** dials 1.2.1 **√** tune 1.1.2 ✓ workflows ## **√** infer 1.0.6 1.1.4 √ workflowsets 1.0.1 ## **√** modeldata 1.3.0 ## **√** parsnip 1.2.0 √ yardstick 1.3.0 ## **√** recipes 1.0.10

Warning: package 'dials' was built under R version 4.3.3

Warning: package 'infer' was built under R version 4.3.3

```
## Warning: package 'modeldata' was built under R version 4.3.3
## Warning: package 'parsnip' was built under R version 4.3.3
## Warning: package 'recipes' was built under R version 4.3.3
## Warning: package 'rsample' was built under R version 4.3.3
## Warning: package 'tune' was built under R version 4.3.3
## Warning: package 'workflows' was built under R version 4.3.3
## Warning: package 'workflowsets' was built under R version 4.3.3
## Warning: package 'yardstick' was built under R version 4.3.3
## -- Conflicts -
                                                        – tidymodels_conflicts() -
## X scales::discard() masks purrr::discard()
## X dplyr::filter() masks stats::filter()
## X recipes::fixed() masks stringr::fixed()
## X dplyr::lag() masks stats::lag()
## X yardstick::spec() masks readr::spec()
## X recipes::step() masks stats::step()
## • Use tidymodels_prefer() to resolve common conflicts.
forAUC <- fn %>%
 mutate(prob_win = predict(model_lm), # Generate predicted probabilities of winning from our mo
del
        truth = factor(won,levels = c('1','0'))) %>% # Conver the outcome to a factor with leve
Ls c('1','0')
 select(truth,prob_win) # Select only the probability and true outcome columns
roc_auc(data = forAUC, # Run the roc_auc() function on the dataset we just created
       truth, # Tell it which column contains the true outcomes
       prob_win) # Tell it which column contains our model's predicted probabilities
## # A tibble: 1 × 3
    .metric .estimator .estimate
##
    <chr> <chr>
                           <dbl>
## 1 roc auc binary
                           0.639
```

The threshold that maximizes the sensitivity and specificity is about 0.31.

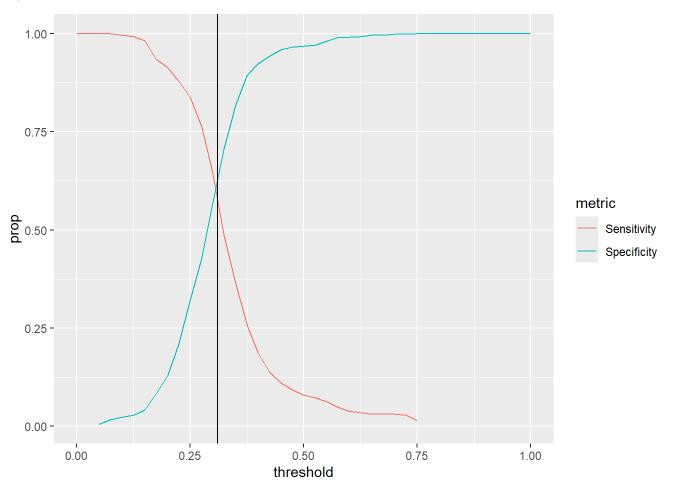
Question 3 [2 points]

Now let's re-do the exact same work, except use a logit model instead of a linear model. Based on your analysis, which mdoel has a larger AUC?

```
# Running Linear model
model_glm <- glm(formula = won ~ accuracy + head_shots, # Define the regression equation
               data = fn, # Provide the dataset
               family = binomial(link = 'logit')) # Specify the link function
# Calculating accuracy, sensitivity, and specificity
fn %>%
 mutate(prob_win = predict(model_glm,type = 'response')) %>% # Calculate the probability of win
ning (don't forget to set type = 'response' for the glm()!)
  mutate(pred_win = ifelse(prob_win > .5,1,0)) %>% # Convert the probability to a 1 if the proba
bility is greater than 0.5, or zero otherwise
  group by(won) %>% # Calculate the total games by whether they were actually won or lost
  mutate(total_games = n()) %>%
 group by (won, pred win, total games) %>% # Calculate the number of games by whether they were ac
tually won or lost, and by whether they were predicted to be won or lost
  summarise(nGames=n(),.groups = 'drop') %>%
  mutate(prop = nGames / total_games) %>% # Calculate the proportion of game by the total games
 ungroup() %>%
  mutate(accuracy = percent(sum((won == pred_win)*nGames) / sum(nGames))) # Calculate the overal
l accuracy
```

```
## # A tibble: 4 × 6
##
       won pred_win total_games nGames
                                         prop accuracy
##
     <dbl>
              <dbl>
                          <int> <int> <dbl> <chr>
## 1
                  а
                            666
                                   645 0.968 70%
                  1
## 2
                            666
                                    21 0.0315 70%
## 3
         1
                  0
                            291
                                   268 0.921 70%
## 4
                  1
                            291
                                    23 0.0790 70%
```

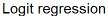
```
# Create the sensitivity vs specificity plot
toplot <- NULL # Instantiate an empty object
for(thresh in seq(0,1,by = .025)) {
  toplot <- fn %>%
  mutate(prob_win = predict(model_glm,type = 'response')) %>% # Calculate the probability of win
ning (don't forget to set type = 'response' for the glm()!)
  mutate(pred_win = ifelse(prob_win > thresh,1,0)) %>% # Convert the probability to a 1 if the p
robability is greater than the given threshold, or zero otherwise
  group_by(won) %>% # Calculate the total games by whether they were actually won or lost
  mutate(total games = n()) %>%
  group_by(won,pred_win,total_games) %>% # Calculate the number of games by whether they were ac
tually won or lost, and by whether they were predicted to be won or lost
  summarise(nGames=n(),.groups = 'drop') %>%
  mutate(prop = nGames / total_games) %>% # Calculate the proportion of game by the total games
  ungroup() %>%
 mutate(accuracy = percent(sum((won == pred_win)*nGames) / sum(nGames))) %>% # Calculate the ov
erall accuracy
  mutate(threshold = thresh) %>% # Record the threshold level
    bind rows(toplot) # Add it to the toplot object
}
toplot %>%
  mutate(metric = ifelse(won == 1 & pred_win == 1, 'Sensitivity',
                         ifelse(won == 0 & pred_win == 0,'Specificity',NA))) %>% # Using an ifel
se() function, label each row as either Sensitivity (if the predicted win is 1 and the true win
is 1), Specificity (if the predicted win is 0 and the true win is 0), or NA
 drop_na(metric) %>% # Drop rows that are neither sensitivity nor specificity measures
  ggplot(aes(x = threshold,y = prop,color = metric)) + # Visualize the Sensitivity and Specifici
ty curves by putting the threshold on the x-axis, the proportion of all games on the y-axis, and
coloring by Sensitivity or Specificity
  geom_line() +
  geom_vline(xintercept = .31)
```

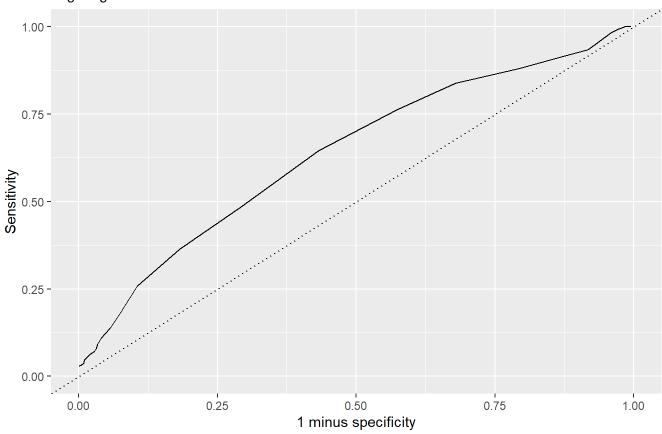


```
# Plot the AUC
toplot %>%
 mutate(metric = ifelse(won == 1 & pred win == 1,'Sensitivity',
                         ifelse(won == 0 & pred_win == 0, 'Specificity', NA))) %>% # Using an ifel
se() function, label each row as either Sensitivity (if the predicted win is 1 and the true win
is 1), Specificity (if the predicted win is 0 and the true win is 0), or NA
 drop_na(metric) %>% # Drop rows that are neither sensitivity nor specificity measures
 select(prop, metric, threshold) %>% # Select only the prop, metric, and threshold columns
 spread(metric,prop) %>% # Pivot the data to wide format using either spread() or pivot_wider
(), where the new columns should be the metric
 arrange(desc(Specificity), Sensitivity) %>% # Arrange by descending specificity, and then by se
nsitivity
 ggplot(aes(x = 1-Specificity, # Plot 1 minus the Specificity on the x-axis
             y = Sensitivity)) + # Plot the Sensitivity on the y-axis
 geom_line() +
 x\lim(c(0,1)) + y\lim(c(0,1)) + \# Expand the x and y-axis limits to be between 0 and 1
 geom_abline(slope = 1,intercept = 0,linetype = 'dotted') + # Add a 45-degree line using geom_a
 labs(x = '1 minus specificity', # Add clear labels! (Make sure to indicate that this is the res
ult of a logit regression model)
      y = 'Sensitivity',
      title = 'Sensitivity vs Specificity',
       subtitle = 'Logit regression')
```

Warning: Removed 2 rows containing missing values or values outside the scale range
(`geom_line()`).

Sensitivity vs Specificity





As before, the threshold that maximizes the sensitivity and specificity is about 0.31. There is no difference between the linear and logit models in this example.

Question 4 [2 points]

Use 100-fold cross validation with a 60-40 split to calculate the average AUC for both the linear and logit models. Which is better?

```
set.seed(123)
cvRes <- NULL
for(i in 1:100) {
 # Cross validation prep
 inds <- sample(1:nrow(fn), size = round(nrow(fn)*.6), replace = F)</pre>
 train <- fn %>% slice(inds)
 test <- fn %>% slice(-inds)
 # Training models
 mLM <- lm(formula = won ~ accuracy + head_shots,</pre>
            data = train)
 mGLM <- glm(formula = won ~ accuracy + head_shots,</pre>
            data = train,
            family = binomial(link = 'logit'))
 # Predicting models
 toEval <- test %>%
    mutate(mLMPreds = predict(mLM, newdata = test),
           mGLMPreds = predict(mGLM, newdata = test, type = 'response'),
           truth = factor(won,levels = c('1','0')))
 # Evaluating models
  rocLM <- roc_auc(toEval,truth,mLMPreds) %>%
    mutate(model = 'linear') %>%
    rename(auc = .estimate)
  rocGLM <- roc_auc(toEval,truth,mGLMPreds) %>%
    mutate(model = 'logit') %>%
    rename(auc = .estimate)
 cvRes <- rocLM %>%
    bind rows(rocGLM) %>%
    mutate(cvInd = i) %>%
    bind_rows(cvRes)
}
cvRes %>%
 group_by(model) %>%
  summarise(mean_auc = mean(auc))
```

There is no difference between these models across cross validated calculations of the AUC.

Extra Credit [2 Points + 2 points for winner]

Can you improve on the best model identified above? You will receive two extra credit points for executing the analysis correctly. The student(s) who achieve the best cross-validated AUC in class will receive an additional 2 extra points on top of the EC.

Who can beat an AUC of 0.84? # INSERT CODE HERE require(ranger) ## Loading required package: ranger ## Warning: package 'ranger' was built under R version 4.3.3 require(glmnet) ## Loading required package: glmnet ## Loading required package: Matrix ## Attaching package: 'Matrix' ## The following objects are masked from 'package:tidyr': ## ## expand, pack, unpack ## Loaded glmnet 4.1-8

```
set.seed(123)
cvRes <- NULL
for(i in 1:30) {
 # Cross validation prep
 inds <- sample(1:nrow(fn), size = round(nrow(fn)*.8), replace = F)</pre>
 train <- fn %>% slice(inds)
 test <- fn %>% slice(-inds)
 # Training models
 rf.full <- ranger(formula = as.formula(form.full),data = train,</pre>
                   num.trees = 2000, mtry = 5)
 # Predicting models
 preds <- predict(rf.full,data = test)</pre>
 cvRes <- roc auc(test %>%
 mutate(prob_win = preds$predictions,
         truth = factor(won,levels = c('1','0'))),
 truth, prob_win) %>%
    mutate(cvInd = i) %>%
    bind_rows(cvRes)
}
cvRes %>%
  summarise(mean_auc = mean(.estimate))
```

```
## # A tibble: 1 × 1
## mean_auc
## <dbl>
## 1 0.840
```

```
cvRes %>%
  ggplot(aes(x = .estimate)) +
  geom_density() +
  geom_vline(xintercept = fullCV$.estimate)
```

