

Modern Data Mining, HW 2

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Due: 11:59 PM, Sunday, 02/25

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Overview

Principle Component Analysis is widely used in data exploration, dimension reduction, data visualization. The aim is to transform original data into uncorrelated linear combinations of the original data while keeping the information contained in the data. High dimensional data tends to show clusters in lower dimensional view.

Clustering Analysis is another form of EDA. Here we are hoping to group data points which are close to each other within the groups and far away between different groups. Clustering using PC's can be effective. Clustering analysis can be very subjective in the way we need to summarize the properties within each group.

Both PCA and Clustering Analysis are so called unsupervised learning. There is no response variables involved in the process.

For supervised learning, we try to find out how does a set of predictors relate to some response variable of the interest. Multiple regression is still by far, one of the most popular methods. We use a linear model as a working model for its simplicity and interpretability. It is important that we use domain knowledge as much as we can to determine the form of the response as well as the function format of the factors on the other hand.

Important Notice: This homework encompasses material from three modules. You will have a period of three weeks to complete it. Please manage your time accordingly.

0.1 Objectives

- PCA
- SVD
- Clustering Analysis
- Linear Regression

0.2 Review materials

- Study Module 2: PCA
- Study Module 3: Clustering Analysis
- Study Module 4: Multiple regression (Including Simple regression as well)

0.3 Data needed

- NLSY79.csv
- brca_subtype.csv
- brca_x_patient.csv

1 Case study 1: Self-esteem

Self-esteem generally describes a person's overall sense of self-worthiness and personal value. It can play significant role in one's motivation and success throughout the life. Factors that influence self-esteem can be inner thinking, health condition, age, life experiences etc. We will try to identify possible factors in our data that are related to the level of self-esteem.

In the well-cited National Longitudinal Study of Youth (NLSY79), it follows about 13,000 individuals and numerous individual-year information has been gathered through surveys. The survey data is open to public [here](#). Among many variables we assembled a subset of variables including personal demographic variables

in different years, household environment in 79, ASVAB test Scores in 81 and Self-Esteem scores in 81 and 87 respectively.

The data is store in `NLSY79.csv`.

Here are the description of variables:

Personal Demographic Variables

- Gender: a factor with levels “female” and “male”
- Education05: years of education completed by 2005
- HeightFeet05, HeightInch05: height measurement. For example, a person of 5’10 will be recorded as HeightFeet05=5, HeightInch05=10.
- Weight05: weight in lbs.
- Income87, Income05: total annual income from wages and salary in 2005.
- Job87 (missing), Job05: job type in 1987 and 2005, including Protective Service Occupations, Food Preparation and Serving Related Occupations, Cleaning and Building Service Occupations, Entertainment Attendants and Related Workers, Funeral Related Occupations, Personal Care and Service Workers, Sales and Related Workers, Office and Administrative Support Workers, Farming, Fishing and Forestry Occupations, Construction Trade and Extraction Workers, Installation, Maintenance and Repairs Workers, Production and Operating Workers, Food Preparation Occupations, Setters, Operators and Tenders, Transportation and Material Moving Workers

Household Environment

- Imagazine: a variable taking on the value 1 if anyone in the respondent’s household regularly read magazines in 1979, otherwise 0
- Inewspaper: a variable taking on the value 1 if anyone in the respondent’s household regularly read newspapers in 1979, otherwise 0
- Ilibrary: a variable taking on the value 1 if anyone in the respondent’s household had a library card in 1979, otherwise 0
- MotherEd: mother’s years of education
- FatherEd: father’s years of education
- FamilyIncome78

Variables Related to ASVAB test Scores in 1981

Test	Description
AFQT	percentile score on the AFQT intelligence test in 1981
Coding	score on the Coding Speed test in 1981
Auto	score on the Automotive and Shop test in 1981
Mechanic	score on the Mechanic test in 1981
Elec	score on the Electronics Information test in 1981
Science	score on the General Science test in 1981
Math	score on the Math test in 1981
Arith	score on the Arithmetic Reasoning test in 1981
Word	score on the Word Knowledge Test in 1981
Parag	score on the Paragraph Comprehension test in 1981
Numer	score on the Numerical Operations test in 1981

Self-Esteem test 81 and 87

We have two sets of self-esteem test, one in 1981 and the other in 1987. Each set has same 10 questions. They are labeled as `Esteem81` and `Esteem87` respectively followed by the question number. For example, `Esteem81_1` is Esteem question 1 in 81.

The following 10 questions are answered as 1: strongly agree, 2: agree, 3: disagree, 4: strongly disagree

- Esteem 1: “I am a person of worth”
- Esteem 2: “I have a number of good qualities”
- Esteem 3: “I am inclined to feel like a failure”
- Esteem 4: “I do things as well as others”
- Esteem 5: “I do not have much to be proud of”
- Esteem 6: “I take a positive attitude towards myself and others”
- Esteem 7: “I am satisfied with myself”
- Esteem 8: “I wish I could have more respect for myself”
- Esteem 9: “I feel useless at times”
- Esteem 10: “I think I am no good at all”

1.1 Data preparation

Load the data. Do a quick EDA to get familiar with the data set. Pay attention to the unit of each variable. Are there any missing values?

Answer: There are no missing values as there are no null values.

1.2 Self esteem evaluation

Let concentrate on Esteem scores evaluated in 87.

0. First do a quick summary over all the **Esteem** variables. Pay attention to missing values, any peculiar numbers etc. How do you fix problems discovered if there is any? Briefly describe what you have done for the data preparation.

Answer: For all of the Esteem variables, the minimum value is 1 and the maximum value is 4, which is as expected. There are no missing values. There is nothing to fix.

```
##      Esteem87_1      Esteem87_2      Esteem87_3      Esteem87_4      Esteem87_5
## Min.      :1.00    Min.      :1.0    Min.      :1.00    Min.      :1.0    Min.      :1.00
## 1st Qu.:1.00    1st Qu.:1.0    1st Qu.:3.00    1st Qu.:1.0    1st Qu.:3.00
## Median :1.00    Median :1.0    Median :4.00    Median :1.0    Median :4.00
## Mean   :1.38    Mean   :1.4    Mean   :3.58    Mean   :1.5    Mean   :3.53
## 3rd Qu.:2.00    3rd Qu.:2.0    3rd Qu.:4.00    3rd Qu.:2.0    3rd Qu.:4.00
## Max.   :4.00    Max.   :4.0    Max.   :4.00    Max.   :4.0    Max.   :4.00
##      Esteem87_6      Esteem87_7      Esteem87_8      Esteem87_9      Esteem87_10
## Min.      :1.00    Min.      :1.00    Min.      :1.0    Min.      :1.00    Min.      :1.00
## 1st Qu.:1.00    1st Qu.:1.00    1st Qu.:3.0    1st Qu.:3.00    1st Qu.:3.00
## Median :2.00    Median :2.00    Median :3.0    Median :3.00    Median :3.00
## Mean   :1.59    Mean   :1.72    Mean   :3.1    Mean   :3.06    Mean   :3.37
## 3rd Qu.:2.00    3rd Qu.:2.00    3rd Qu.:4.0    3rd Qu.:4.00    3rd Qu.:4.00
## Max.   :4.00    Max.   :4.00    Max.   :4.0    Max.   :4.00    Max.   :4.00

## [1] 0
```

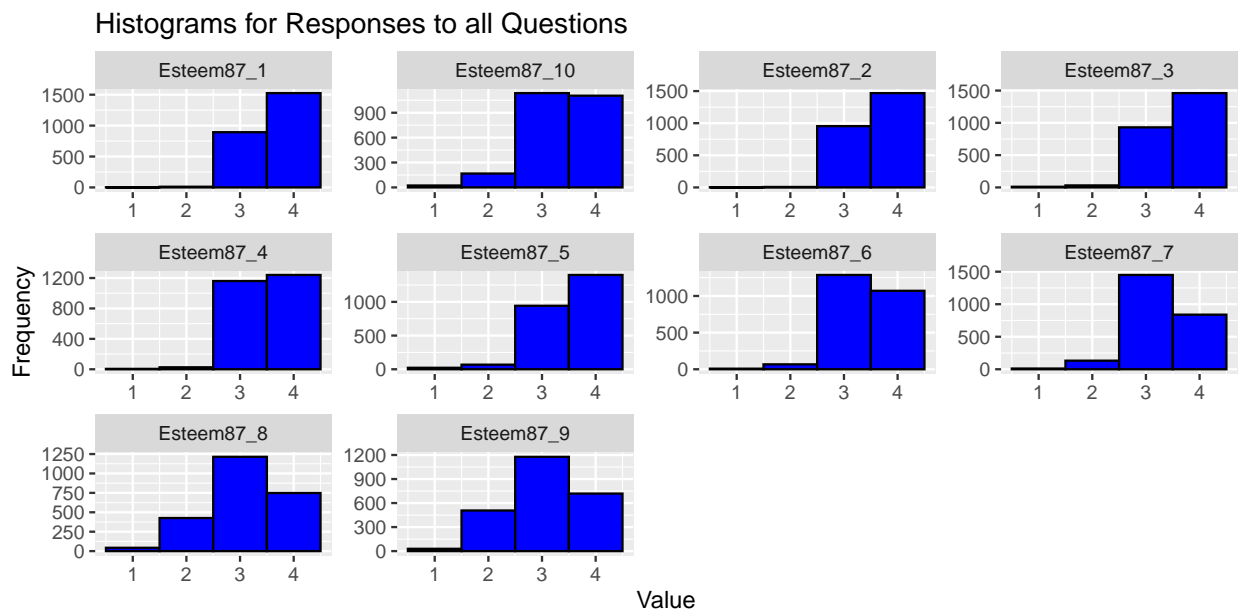
1. Please note that higher scores on Esteem questions 1, 2, 4, 6, and 7 indicate higher self-esteem, whereas higher scores on the remaining questions suggest lower self-esteem. To maintain consistency, consider reversing the scores of certain Esteem questions. For example, if the esteem data is stored in `data.estesteem`, you can use the code `data.estesteem[, c(1, 2, 4, 6, 7)] <- 5 - data.estesteem[, c(1, 2, 4, 6, 7)]` to invert the scores.

Answer: See .rmd document.

2. Write a brief summary with necessary plots about the 10 esteem measurements.

Answer: After correcting the responses such that higher scores correspond to higher self-esteem, we see that all of the questions have more weight towards the right, meaning that most participants gave responses that indicate higher self-esteem. However, questions 6 through 9 have a mass that is more centered around the middle, indicating that respondents have slightly lower self-esteem for these questions.

```
## Esteem87_1 Esteem87_2 Esteem87_3 Esteem87_4 Esteem87_5
## Min. :1.00 Min. :1.0 Min. :1.00 Min. :1.0 Min. :1.00
## 1st Qu.:3.00 1st Qu.:3.0 1st Qu.:3.00 1st Qu.:3.0 1st Qu.:3.00
## Median :4.00 Median :4.0 Median :4.00 Median :4.0 Median :4.00
## Mean :3.62 Mean :3.6 Mean :3.58 Mean :3.5 Mean :3.53
## 3rd Qu.:4.00 3rd Qu.:4.0 3rd Qu.:4.00 3rd Qu.:4.0 3rd Qu.:4.00
## Max. :4.00 Max. :4.0 Max. :4.00 Max. :4.0 Max. :4.00
## Esteem87_6 Esteem87_7 Esteem87_8 Esteem87_9 Esteem87_10
## Min. :1.00 Min. :1.00 Min. :1.0 Min. :1.00 Min. :1.00
## 1st Qu.:3.00 1st Qu.:3.00 1st Qu.:3.0 1st Qu.:3.00 1st Qu.:3.00
## Median :3.00 Median :3.00 Median :3.0 Median :3.00 Median :3.00
## Mean :3.41 Mean :3.28 Mean :3.1 Mean :3.06 Mean :3.37
## 3rd Qu.:4.00 3rd Qu.:4.00 3rd Qu.:4.0 3rd Qu.:4.00 3rd Qu.:4.00
## Max. :4.00 Max. :4.00 Max. :4.0 Max. :4.00 Max. :4.00
```

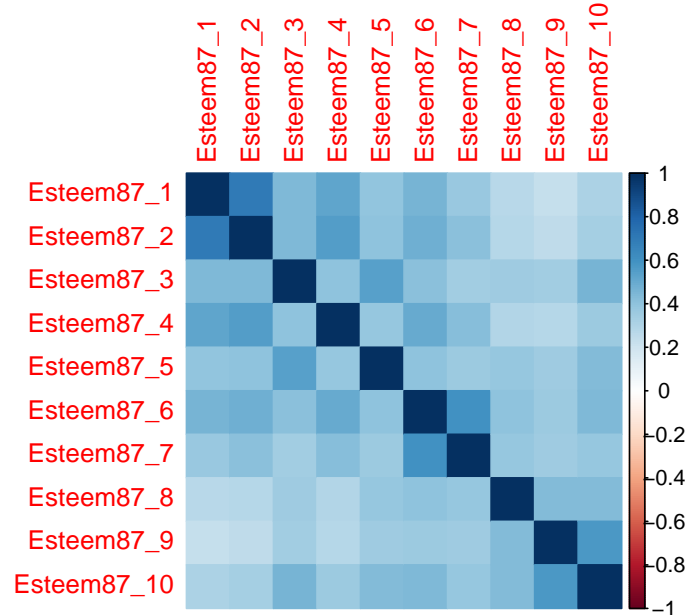


3. Do esteem scores all positively correlated? Report the pairwise correlation table and write a brief summary.

Answer: All esteem scores are positively correlated; the minimum value in each row is positive. Questions that are adjacent to each other (e.g., questions 1 and 2 or questions 6 and 7) tend to have stronger correlations than questions that are further away from each other.

```
## Esteem87_1 Esteem87_2 Esteem87_3 Esteem87_4 Esteem87_5 Esteem87_6
##      0.236      0.259      0.343      0.287      0.354      0.364
## Esteem87_7 Esteem87_8 Esteem87_9 Esteem87_10
##      0.343      0.273      0.236      0.312
```

```
## Esteem87_1 Esteem87_2 Esteem87_3 Esteem87_4
## Min. :0.236 Min. :0.259 Min. :0.343 Min. :0.287
## 1st Qu.:0.328 1st Qu.:0.348 1st Qu.:0.365 1st Qu.:0.369
## Median :0.424 Median :0.427 Median :0.427 Median :0.415
## Mean :0.474 Mean :0.486 Mean :0.476 Mean :0.475
## 3rd Qu.:0.512 3rd Qu.:0.534 3rd Qu.:0.457 3rd Qu.:0.523
## Max. :1.000 Max. :1.000 Max. :1.000 Max. :1.000
## Esteem87_5 Esteem87_6 Esteem87_7 Esteem87_8
## Min. :0.354 Min. :0.364 Min. :0.343 Min. :0.273
## 1st Qu.:0.381 1st Qu.:0.409 1st Qu.:0.372 1st Qu.:0.309
## Median :0.401 Median :0.453 Median :0.389 Median :0.385
## Mean :0.468 Mean :0.508 Mean :0.465 Mean :0.425
## 3rd Qu.:0.428 3rd Qu.:0.502 3rd Qu.:0.419 3rd Qu.:0.425
## Max. :1.000 Max. :1.000 Max. :1.000 Max. :1.000
## Esteem87_9 Esteem87_10
## Min. :0.236 Min. :0.312
## 1st Qu.:0.303 1st Qu.:0.372
## Median :0.353 Median :0.437
## Mean :0.421 Mean :0.475
## 3rd Qu.:0.414 3rd Qu.:0.456
## Max. :1.000 Max. :1.000
```



4. PCA on 10 esteem measurements. (centered but no scaling)

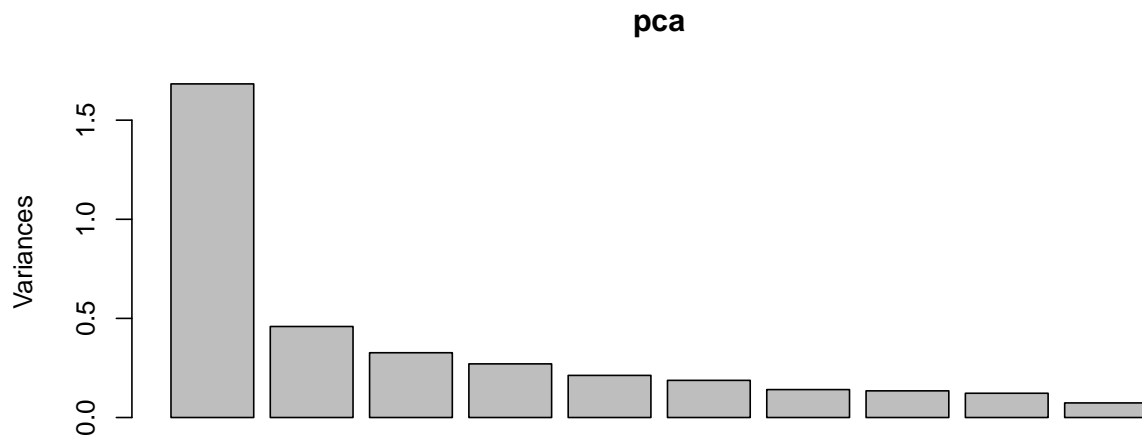
a) Report the PC1 and PC2 loadings. Are they unit vectors? Are they orthogonal?

Answer: The PC1 loading is (-0.235, -0.244, 0.279, -0.261, 0.312, -0.313, -0.299, 0.393, 0.398, 0.376). The PC2 loading is (0.374, 0.367, -0.149, 0.321, -0.131, 0.209, 0.163, 0.332, 0.578, 0.260). As shown in the table below, PC1 and PC2 both are unit vectors and are orthogonal to each other.

```
## [1] "sdev"      "rotation" "center"    "scale"     "x"
```

	PC1	PC2
Esteem87_1	0.235	-0.374
Esteem87_2	0.244	-0.367
Esteem87_3	0.279	-0.149
Esteem87_4	0.261	-0.321
Esteem87_5	0.312	-0.131
Esteem87_6	0.313	-0.209
Esteem87_7	0.299	-0.163
Esteem87_8	0.393	0.332
Esteem87_9	0.398	0.578
Esteem87_10	0.376	0.260

	PC1	PC2
PC1	1	0
PC2	0	1



b) Are there good interpretations for PC1 and PC2? (If loadings are all negative, take the positive loadings)

TODO: can someone see if they can interpret PC2...

Answer: We can interpret PC1 as the difference between the total score for Q1 and Q2.

c) How is the PC1 score obtained for each subject? Write down the formula.

Answer: $PC1 = -0.235 \times (Q1_score) + -0.244 \times (Q2_score) + 0.279 \times (Q3_score) + 0.261 \times (Q4_score) + 0.312 \times (Q5_score) + 0.313 \times (Q6_score) + 0.299 \times (Q7_score) + 0.393 \times (Q8_score) + 0.398 \times (Q9_score) + 0.376 \times (Q10_score)$

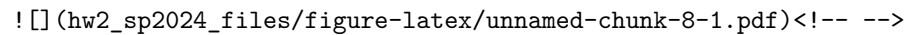
d) Are PC1 scores and PC2 scores in the data uncorrelated?

Answer: Yes, the PC1 and PC2 scores are uncorrelated. As shown in the table, $r_{PC1, PC2} = 0.000$.

	PC1	PC2
PC1	1.68	0.000
PC2	0.00	0.459

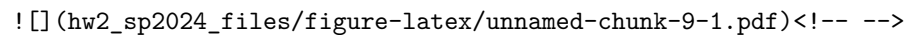
e) Plot PVE (Proportion of Variance Explained) and summarize the plot.

Answer: The plot shows that PC1 explains almost 50% of the variation and PC2 explains almost 10% of the variation.



f) Also plot CPVE (Cumulative Proportion of Variance Explained). What proportion of the variance in the data is explained by the first two principal components?

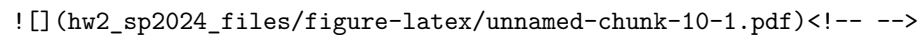
Answer: Approximately 60% of variance in the data is explained by the first two principal components.



g) PC's provide us with a low dimensional view of the self-esteem scores. Use a biplot with the first two principal components to interpret the data.

TODO: PC2 interpretation???

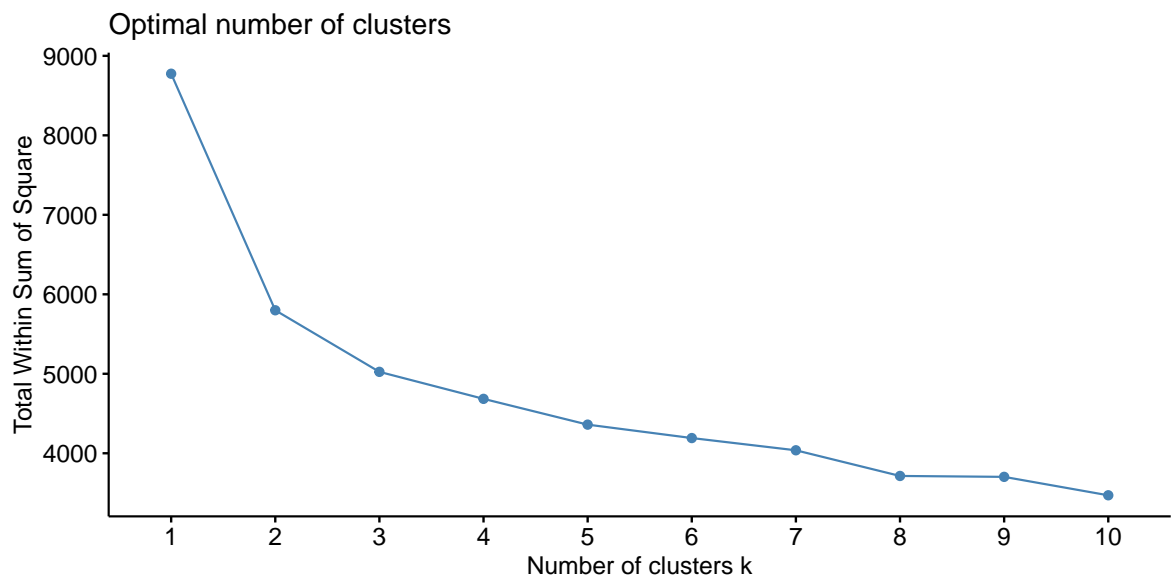
Answer: The biplot shows that PC1 roughly corresponds to the difference between the two self-esteem scores, while PC2 corresponds to the average of the two self-esteem scores.



5. Apply k-means to cluster subjects on the original esteem scores

a) Find a reasonable number of clusters using within sum of squared with elbow rules.

Answer: Using the elbow method, it appears that 2 is a reasonable number of clusters.



b) Can you summarize common features within each cluster?

Answer: Cluster 1 is characterized by higher scores for questions 3, 5, 8, 9, and 10. Cluster 2 is characterized by higher scores for questions 1, 2, 4, 6, and 7. This seems to roughly correspond to PC1, which can be interpreted as the approximate difference between the total score for questions 3, 5, 8, 9, and 10 and the total score for questions 1, 2, 4, 6, and 7.

##	Esteem87_1	Esteem87_2	Esteem87_3	Esteem87_4	Esteem87_5	Esteem87_6
## 1	3	4	4	4	2	3
## 2	4	4	4	4	4	4
## 3	3	3	4	3	4	3
## 4	4	4	3	4	4	3
## 5	4	4	4	4	4	4
## 6	4	4	4	4	4	4
## 7	4	4	4	3	4	3
## 8	3	3	3	3	3	3
## 9	4	4	4	4	4	4
## 10	4	4	4	1	4	4
## 11	4	4	4	4	4	4
## 12	3	3	2	2	3	2
## 13	4	4	4	4	4	4
## 14	4	4	4	4	4	4
## 15	3	3	4	3	4	3
## 16	3	3	4	3	4	3
## 17	4	4	4	4	4	4
## 18	4	4	4	4	4	4
## 19	3	3	3	3	3	3
## 20	3	3	3	3	4	3
## 21	3	3	4	3	3	3
## 22	3	3	3	3	3	3
## 23	4	4	4	4	1	4
## 24	4	4	4	4	4	4
## 25	4	4	4	4	4	4
## 26	4	4	4	4	4	4
## 27	4	4	4	4	4	3
## 28	3	3	3	3	3	3
## 29	4	3	4	4	4	4
## 30	3	3	3	3	3	3
## 31	4	4	4	4	4	3
## 32	4	4	4	3	4	3
## 33	4	4	4	4	4	3
## 34	4	4	4	4	3	1
## 35	4	4	4	4	4	4
## 36	4	4	4	4	4	4
## 37	3	3	4	4	4	4
## 38	4	3	4	4	3	3
## 39	4	4	4	4	4	4
## 40	4	4	4	4	4	4
## 41	4	4	4	4	4	4
## 42	4	4	4	4	4	4
## 43	4	4	4	4	4	4
## 44	4	4	3	3	4	3
## 45	4	4	4	4	4	4
## 46	4	4	4	4	4	4
## 47	3	3	3	3	3	3
## 48	3	3	3	3	3	3

## 49	4	4	4	4	4	4
## 50	4	4	4	4	4	3
## 51	4	4	4	4	4	4
## 52	4	4	4	4	4	4
## 53	4	4	4	3	4	3
## 54	4	3	4	3	4	2
## 55	4	4	4	4	4	4
## 56	3	3	3	3	3	3
## 57	4	3	4	4	4	3
## 58	3	3	3	3	3	3
## 59	4	4	4	3	4	4
## 60	4	4	4	4	4	4
## 61	4	4	4	4	4	4
## 62	4	4	4	4	4	4
## 63	3	4	4	3	4	3
## 64	4	4	4	4	4	4
## 65	3	3	4	4	4	4
## 66	4	3	3	3	4	3
## 67	3	3	4	3	4	3
## 68	3	3	2	3	4	3
## 69	4	4	4	4	4	4
## 70	3	3	3	3	3	3
## 71	3	3	3	3	3	3
## 72	4	4	4	4	4	4
## 73	4	4	4	4	4	4
## 74	3	3	3	3	3	3
## 75	4	4	4	4	4	4
## 76	4	4	4	4	4	4
## 77	4	4	4	4	3	3
## 78	3	3	4	3	4	3
## 79	3	3	3	3	2	3
## 80	4	4	4	4	4	4
## 81	3	3	3	3	3	3
## 82	4	4	4	4	4	4
## 83	4	4	4	4	4	4
## 84	4	4	3	3	4	4
## 85	4	4	4	4	4	4
## 86	3	3	3	3	3	3
## 87	4	4	4	4	4	4
## 88	4	4	4	4	4	3
## 89	4	4	4	4	4	4
## 90	4	4	4	3	4	3
## 91	4	3	4	4	2	3
## 92	4	4	3	3	3	3
## 93	3	3	3	3	3	4
## 94	3	3	3	3	3	3
## 95	4	4	3	3	3	4
## 96	4	4	4	4	4	4
## 97	3	4	4	4	4	4
## 98	3	4	4	4	4	4
## 99	4	4	3	3	3	3
## 100	4	4	4	4	4	3
## 101	4	4	4	4	4	4
## 102	4	4	4	4	4	4

## 103	4	4	4	4	4	4
## 104	4	4	4	4	4	4
## 105	3	3	3	3	3	3
## 106	4	4	4	3	4	3
## 107	4	4	4	4	2	4
## 108	4	3	3	3	3	3
## 109	4	4	4	4	4	4
## 110	3	3	4	4	4	4
## 111	3	3	3	3	3	3
## 112	3	4	4	4	4	4
## 113	4	4	4	4	4	4
## 114	4	4	3	4	4	4
## 115	4	4	4	4	4	4
## 116	3	3	3	3	3	3
## 117	4	4	4	4	4	4
## 118	4	4	4	4	4	4
## 119	3	3	4	3	4	3
## 120	3	3	4	3	4	4
## 121	4	4	4	4	4	4
## 122	4	4	4	4	4	4
## 123	4	4	4	4	4	4
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## 130	4	3	3	3	3	3
## 131	4	4	4	4	4	4
## 132	3	3	3	3	3	3
## 133	4	4	4	4	4	4
## 134	4	4	4	3	3	3
## 135	3	3	3	3	3	3
## 136	3	3	3	3	3	3
## 137	3	3	4	3	3	3
## 138	4	4	4	4	3	4
## 139	4	4	4	4	4	4
## 140	3	4	4	4	4	4
## 141	4	3	4	3	3	3
## 142	3	3	4	3	4	1
## 143	3	3	4	3	3	3
## 144	4	4	4	4	4	4
## 145	4	4	3	4	4	4
## 146	4	4	4	4	4	4
## 147	4	4	3	4	4	4
## 148	3	3	3	3	3	3
## 149	3	3	4	3	4	3
## 150	4	4	4	4	3	3
## 151	4	4	4	4	4	3
## 152	4	4	4	4	4	4
## 153	4	3	4	4	1	3
## 154	4	4	4	4	4	4
## 155	4	3	3	4	3	3
## 156	4	4	3	4	3	4

## 157	4	4	4	4	4	4
## 158	3	3	3	3	3	3
## 159	3	3	3	3	3	3
## 160	3	3	3	4	4	3
## 161	3	3	4	3	4	3
## 162	4	4	4	4	4	4
## 163	3	3	4	3	3	3
## 164	4	4	4	4	4	4
## 165	4	4	4	4	4	4
## 166	4	4	4	4	4	4
## 167	4	4	4	4	4	4
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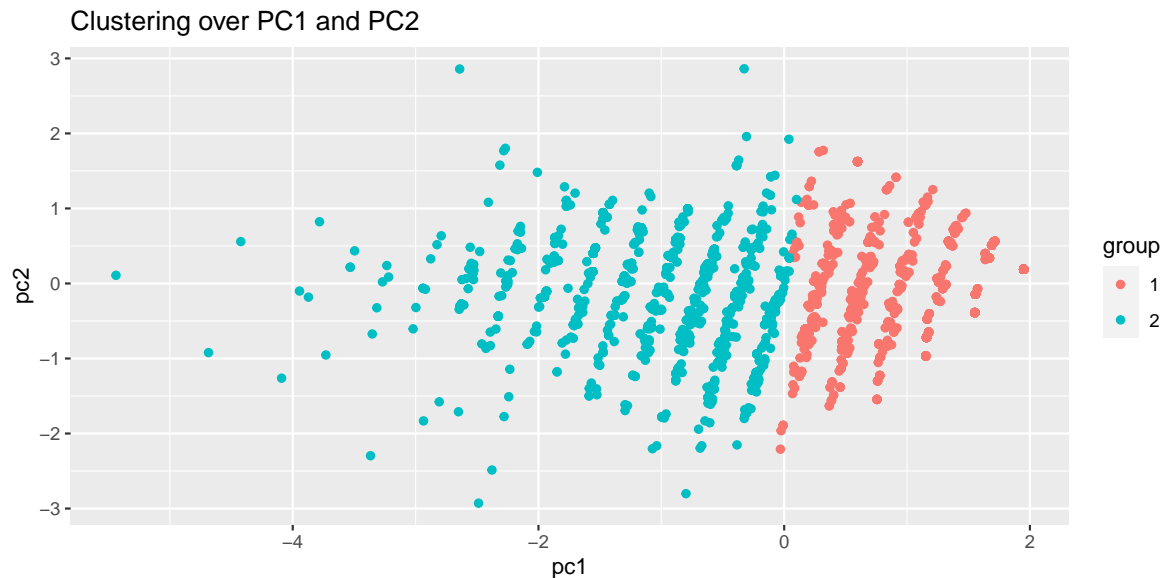
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## 2414	4	3	3	3	1
## 2415	3	3	4	3	1
## 2416	3	4	2	4	2
## 2417	3	3	3	3	2
## 2418	3	3	4	4	1
## 2419	4	4	4	4	1
## 2420	4	4	4	4	1
## 2421	4	3	3	3	1
## 2422	3	2	3	4	2

## 2423	3	2	3	4	2
## 2424	4	2	4	4	1
## 2425	4	3	3	3	1
## 2426	4	4	2	4	1
## 2427	4	4	4	4	1
## 2428	3	2	2	2	2
## 2429	4	3	4	4	1
## 2430	4	4	4	4	1
## 2431	2	2	2	1	2

Group	1	Esteem87	Esteem87	Esteem87	Esteem87	Esteem87	Esteem87	Esteem87	Esteem87	Esteem87	cluster
1	3.89	3.89	3.90	3.82	3.90	3.78	3.63	3.53	3.49	3.80	1
2	3.37	3.33	3.28	3.20	3.18	3.06	2.96	2.69	2.67	2.96	2

- c) Can you visualize the clusters with somewhat clear boundaries? You may try different pairs of variables and different PC pairs of the esteem scores.

Answer: When we cluster by PC1 and PC2, we see a very clear boundary given by PC1. Specifically, group 1 is almost entirely to the left of PC1 = 0, while group 2 is almost entirely to the right of PC1 = 0.



6. We now try to find out what factors are related to self-esteem? PC1 of all the Esteem scores is a good variable to summarize one's esteem scores. We take PC1 as our response variable.

- a) Prepare possible factors/variables:

- EDA the data set first.
- Personal information: gender, education (05), log(income) in 87, job type in 87. One way to summarize one's weight and height is via Body Mass Index which is defined as the body mass divided by the square of the body height, and is universally expressed in units of kg/m². Note, you need to create BMI first. Then may include it as one possible predictor.
- Household environment: Imagazine, Inewspaper, Ilibrary, MotherEd, FatherEd, FamilyIncome78. Do set indicators **Imagazine**, **Inewspaper** and **Ilibrary** as factors.
- You may use PC1 of ASVAB as level of intelligence

`\textcolor{red}{\textbf{Answer:}}` See .rmd file for code. I created a dataframe that contains all

```
##      Gender      Education05      LogIncome87      Imagazine Inewspaper Ilibrary
## female:1199  Min.      : 6.0      Min.      : 0.00      0: 686      0: 339      0: 559
## male :1232   1st Qu.:12.0    1st Qu.: 8.41    1:1745    1:2092    1:1872
##              Median :13.0    Median : 9.39
##              Mean   :13.9    Mean   : 8.13
##              3rd Qu.:16.0    3rd Qu.: 9.85
##              Max.   :20.0    Max.   :10.99
##      MotherEd      FatherEd      FamilyIncome78      PC1_Esteem      PC1_asvab
## Min.      : 0.0      Min.      : 0.0      Min.      : 0      Min.      :3.95      Min.      : 0.0
## 1st Qu.:11.0    1st Qu.:10.0    1st Qu.:11167    1st Qu.:7.48    1st Qu.: 60.9
## Median :12.0    Median :12.0    Median :20000    Median :7.98    Median : 89.1
## Mean   :11.7    Mean   :11.8    Mean   :21252    Mean   :7.88    Mean   : 85.4
## 3rd Qu.:12.0    3rd Qu.:14.0    3rd Qu.:27500    3rd Qu.:8.39    3rd Qu.:112.2
## Max.   :20.0    Max.   :20.0    Max.   :75001    Max.   :9.74    Max.   :144.2
```

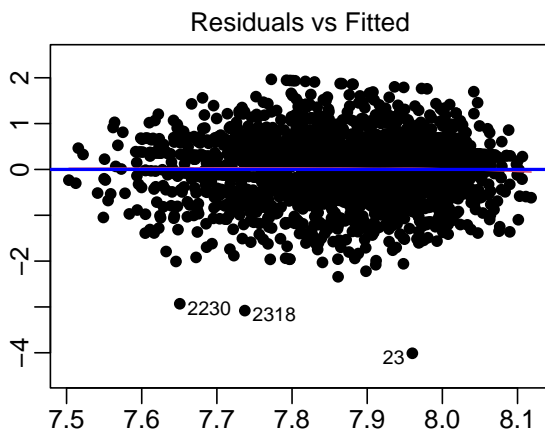
- b) Run a few regression models between PC1 of all the esteem scores and suitable variables listed in a
- How did you land this model? Run a model diagnosis to see if the linear model assumptions are reason
 - Write a summary of your findings. In particular, explain what and how the variables in the model af

Answer:

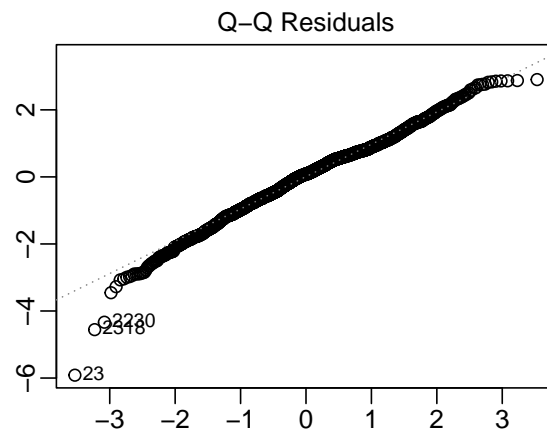
- (i) model4 is my final best model. This model uses PC1 of the esteem scores as the dependent variables and the following as explanatory variables: gender, education level in 2005, log income in 1987, family income in 1978, and PC1 of ASVAB scores. I landed this model by running multiple regression models and looking into the residual and QQ plots. In all the models I ran, the plots provided evidence that the linearity and homoscedasity assumptions are met because the residuals follow a symmetric pattern around $h=0$ and are evenly distributed within a band. The QQ plot also provided evidence of the normality assumption being met due to the presence of a well fitted straight line. I decided not to use statistical significance as a criterion because the significance did not seem very informative – in the model that incorporated all variables, the intercept, Imagazine, and PC1 of the ASVAB scores were statistically significant. Intuitively, whether a family reads a magazine or not should not affect one's self-esteem. Reading a magazine could be correlated to income, and if this is the case, then we would not need to include this redudant variable. Additionally, Ward, Greenhill, & Bakke (2010) show that statistically significant models can actually have very low predictive power; thus, choosing variables based on statistical significance does not seem like a well-informed criterion.
- (ii) When we use model4 as the final best model, we see that gender, education, income, family income, and intelligence all affect one's self-esteem. Specifically, being male and having more education, a higher income in 1987, a higher family income in 1978, and a higher score on the ASVAB as captured by PC1 is associated with having a higher self-esteem, as captured by PC1 of the 1987 esteem scores.

```
##
## Call:
## lm(formula = PC1_Esteem ~ Gender + Education05 + LogIncome87 +
##      Imagazine + Inewspaper + Ilibrary + MotherEd + FatherEd +
##      FamilyIncome78 + PC1_asvab, data = data87)
##
## Residuals:
```

```
##      Min      1Q  Median      3Q      Max
## -4.011 -0.434  0.056  0.446  1.966
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   7.45e+00  9.34e-02  79.73  < 2e-16 ***
## Gendermale     1.25e-02  2.80e-02   0.45  0.65468
## Education05    2.59e-03  7.09e-03   0.37  0.71431
## LogIncome87    5.46e-03  4.41e-03   1.24  0.21535
## Imagazine1     3.53e-02  3.41e-02   1.03  0.30078
## Inewspaper1    8.83e-02  4.37e-02   2.02  0.04330 *
## Ilibrary1     -2.56e-02  3.48e-02  -0.74  0.46123
## MotherEd       3.55e-03  7.08e-03   0.50  0.61623
## FatherEd       4.13e-04  5.27e-03   0.08  0.93756
## FamilyIncome78 1.22e-06  1.10e-06   1.11  0.26769
## PC1_asvab      2.16e-03  5.79e-04   3.74  0.00019 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.679 on 2420 degrees of freedom
## Multiple R-squared:  0.026, Adjusted R-squared:  0.022
## F-statistic: 6.47 on 10 and 2420 DF, p-value: 6.56e-10
```



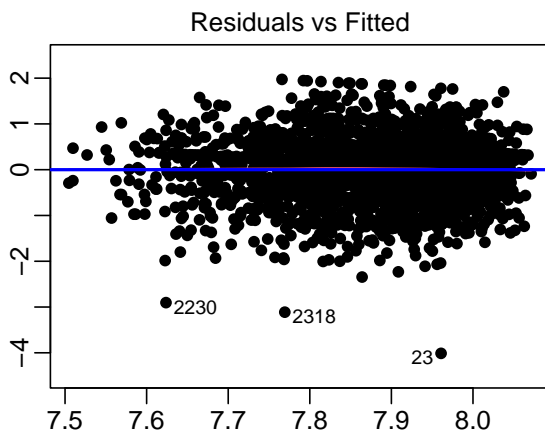
Fitted values



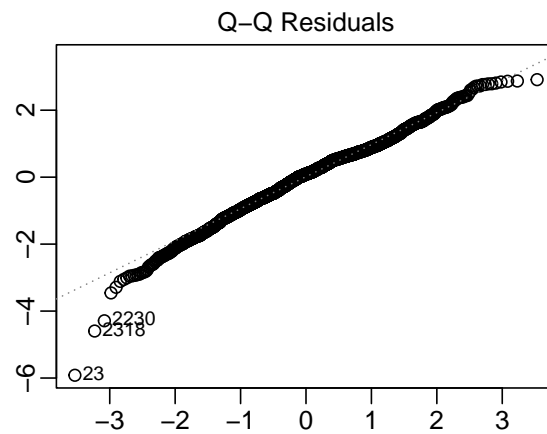
Theoretical Quantiles

```
##
## Call:
## lm(formula = PC1_Esteem ~ Gender + Education05 + LogIncome87 +
##      Inewspaper + PC1_asvab, data = data87)
##
## Residuals:
##      Min      1Q  Median      3Q      Max
## -4.012 -0.428  0.059  0.447  1.972
##
## Coefficients:
```

```
##           Estimate Std. Error t value Pr(>|t|)
## (Intercept) 7.457714   0.087216  85.51  < 2e-16 ***
## Gendermale  0.016207   0.027854   0.58   0.561
## Education05 0.004496   0.006857   0.66   0.512
## LogIncome87 0.006116   0.004389   1.39   0.164
## Inewspaper1 0.103231   0.041417   2.49   0.013 *
## PC1_asvab   0.002438   0.000548   4.45  9.2e-06 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.679 on 2425 degrees of freedom
## Multiple R-squared:  0.0245, Adjusted R-squared:  0.0225
## F-statistic: 12.2 on 5 and 2425 DF, p-value: 1.1e-11
```



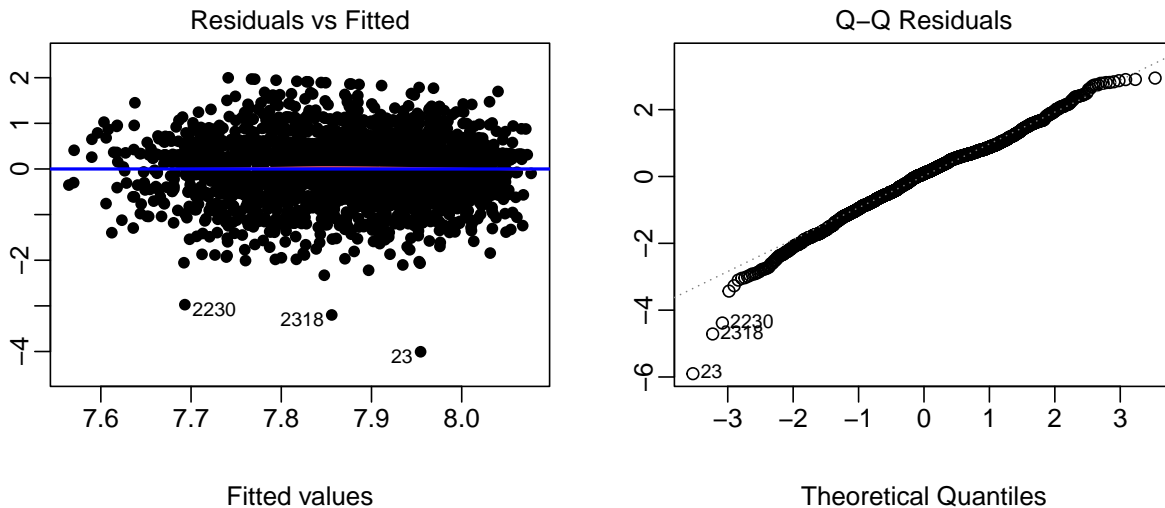
Fitted values



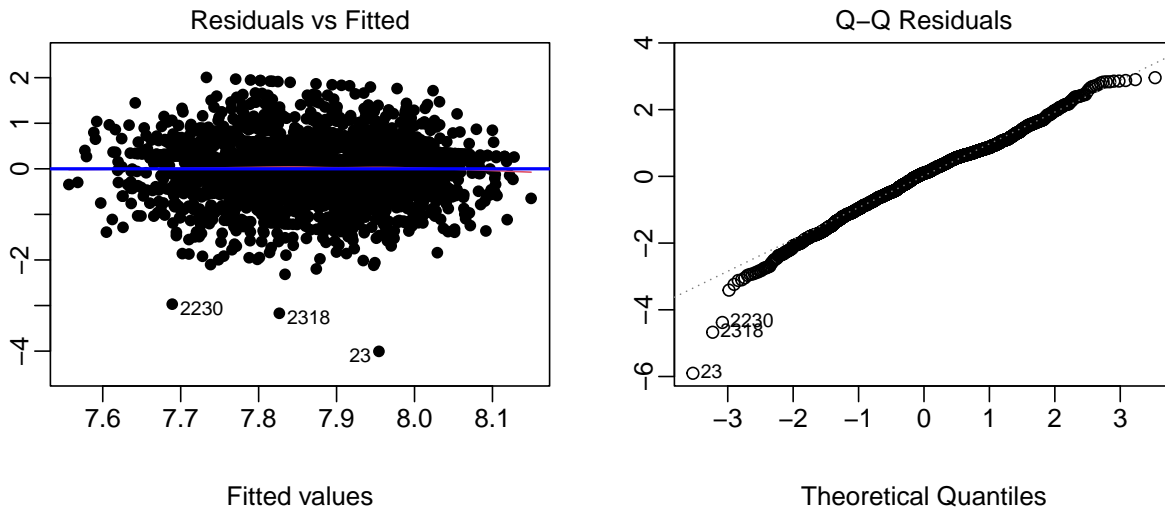
Theoretical Quantiles

```
##
## Call:
## lm(formula = PC1_Esteem ~ Gender + Education05 + LogIncome87 +
##     PC1_asvab, data = data87)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -4.006  -0.424   0.063   0.450   1.997
##
## Coefficients:
##           Estimate Std. Error t value Pr(>|t|)
## (Intercept) 7.510986   0.084647  88.73  <2e-16 ***
## Gendermale  0.016824   0.027882   0.60   0.55
## Education05 0.005190   0.006859   0.76   0.45
## LogIncome87 0.006401   0.004392   1.46   0.15
## PC1_asvab   0.002711   0.000538   5.04  5e-07 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
```

```
## Residual standard error: 0.679 on 2426 degrees of freedom
## Multiple R-squared:  0.022, Adjusted R-squared:  0.0204
## F-statistic: 13.7 on 4 and 2426 DF,  p-value: 5.22e-11
```



```
##
## Call:
## lm(formula = PC1_Esteem ~ Gender + Education05 + LogIncome87 +
##     FamilyIncome78 + PC1_asvab, data = data87)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -4.005 -0.424  0.063  0.449  2.005
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  7.51e+00  8.46e-02  88.77  < 2e-16 ***
## Gendermale    1.48e-02  2.79e-02   0.53   0.59
## Education05   3.87e-03  6.90e-03   0.56   0.58
## LogIncome87   5.81e-03  4.40e-03   1.32   0.19
## FamilyIncome78 1.79e-06  1.06e-06   1.70   0.09 .
## PC1_asvab     2.54e-03  5.47e-04   4.65  3.5e-06 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.679 on 2425 degrees of freedom
## Multiple R-squared:  0.0232, Adjusted R-squared:  0.0212
## F-statistic: 11.5 on 5 and 2425 DF,  p-value: 5.34e-11
```



2 Case study 2: Breast cancer sub-type

The [Cancer Genome Atlas \(TCGA\)](#), a landmark cancer genomics program by National Cancer Institute (NCI), molecularly characterized over 20,000 primary cancer and matched normal samples spanning 33 cancer types. The genome data is open to public from the [Genomic Data Commons Data Portal \(GDC\)](#).

In this study, we focus on 4 sub-types of breast cancer (BRCA): basal-like (basal), Luminal A-like (lumA), Luminal B-like (lumB), HER2-enriched. The sub-type is based on PAM50, a clinical-grade luminal-basal classifier. (We had hoped to download the data for control groups for each type of the cancer. But failed to do so. Please let us know if you find the appropriate data.)

- Luminal A cancers are low-grade, tend to grow slowly and have the best prognosis.
- Luminal B cancers generally grow slightly faster than luminal A cancers and their prognosis is slightly worse.
- HER2-enriched cancers tend to grow faster than luminal cancers and can have a worse prognosis, but they are often successfully treated with targeted therapies aimed at the HER2 protein.
- Basal-like breast cancers or triple negative breast cancers do not have the three receptors that the other sub-types have so have fewer treatment options.

We will try to use mRNA expression data alone without the labels to classify 4 sub-types. Classification without labels or prediction without outcomes is called unsupervised learning. We will use K-means and spectrum clustering to cluster the mRNA data and see whether the sub-type can be separated through mRNA data.

We first read the data using `data.table::fread()` which is a faster way to read in big data than `read.csv()`.

```
## brca_subtype
## Basal Her2 LumA LumB
## 208 91 628 233
```

1. Summary and transformation

- a) How many patients are there in each sub-type?
 - Basal: 208
 - Her2: 91
 - LumA: 628
 - LumB: 233
- b) Randomly pick 5 genes and plot the histogram by each sub-type.
 - See plot below
- c) Clean and transform the mRNA sequences by first remove gene with zero count and no variability and then apply logarithmic transform.
 - See cleaning procedures below.
- d) Apply PCA to the transformed data. How many PCs should we use and why?
 - According to the scree plot, it would be best to use 4 PCs. The plot shows a clear elbow after the 4th PC, and the proportion of variance explained looks significantly lower after the 4th PC.

```
#####
## Histograms ##
#####

set.seed(124)
random_genes <- sample(colnames(brca)[-1], 5, replace = FALSE)

## Histogram function
plot_gene_histograms <- function(data, genes) {
  plots <- list()
  for (gene in genes) {
    for (subtype in unique(data$BRCA_Subtype_PAM50)) {
      subset_data <- data[data$BRCA_Subtype_PAM50 == subtype, ]
      p <- ggplot(subset_data, aes_string(x=gene)) +
        geom_histogram(bins=30, fill="skyblue", color="black", alpha=0.7) +
        labs(title=paste(gene, ":", subtype), x=NULL, y=NULL) + # Remove redundant axis titles
        theme_minimal() +
        theme(legend.position="none", # Hide legend
              plot.title=element_text(size=10), # Reduce title size
              axis.text.x=element_text(size=8), # Reduce axis text size
              axis.text.y=element_text(size=6)) # Reduce axis text size
      plots[[paste(gene, subtype)]] <- p
    }
  }
  return(plots)
}

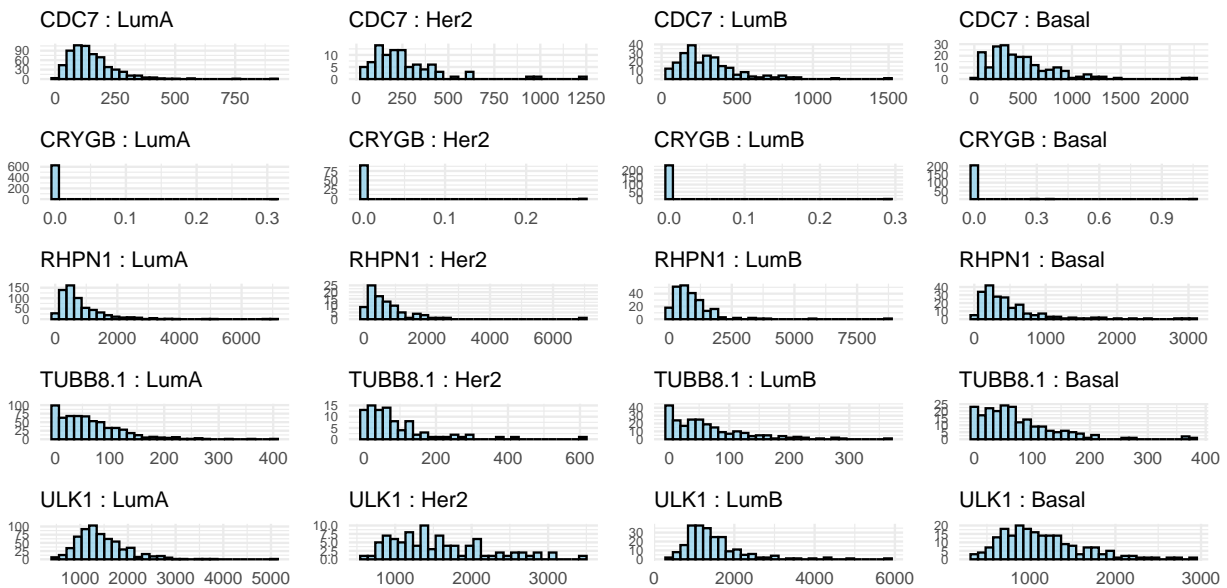
# Generate and arrange plots
plots <- plot_gene_histograms(brca, random_genes)
```

```
## Warning: 'aes_string()' was deprecated in ggplot2 3.0.0.
## i Please use tidy evaluation idioms with 'aes()'.
## i See also 'vignette("ggplot2-in-packages")' for more information.
```

```
## This warning is displayed once every 8 hours.
## Call 'lifecycle::last_lifecycle_warnings()' to see where this warning was
## generated.
```

```
plot_grid <- do.call(patchwork::wrap_plots, c(plots, ncol = 4))
```

```
# Display the arranged plot grid
plot_grid
```



```
#####
### Cleaning ###
#####

library(dplyr)

# Filter out genes with only zero counts and no variability
# genes_to_keep <- brca %>%
#   select(~BRCA_Subtype_PAM50) %>%
#   summarise(across(everything(), ~any(. != 0) & sd(.) != 0)) %>%
#   select_if(~ . == TRUE) %>%
#   names()
#
# brca_clean <- brca %>%
#   select(BRCA_Subtype_PAM50, all_of(genes_to_keep))
#
# # Apply logarithmic transformation
# brca_transformed <- brca_clean %>%
#   mutate(across(~BRCA_Subtype_PAM50, log1p))

brca_transformed <- readRDS("data/brca_transformed.rds")

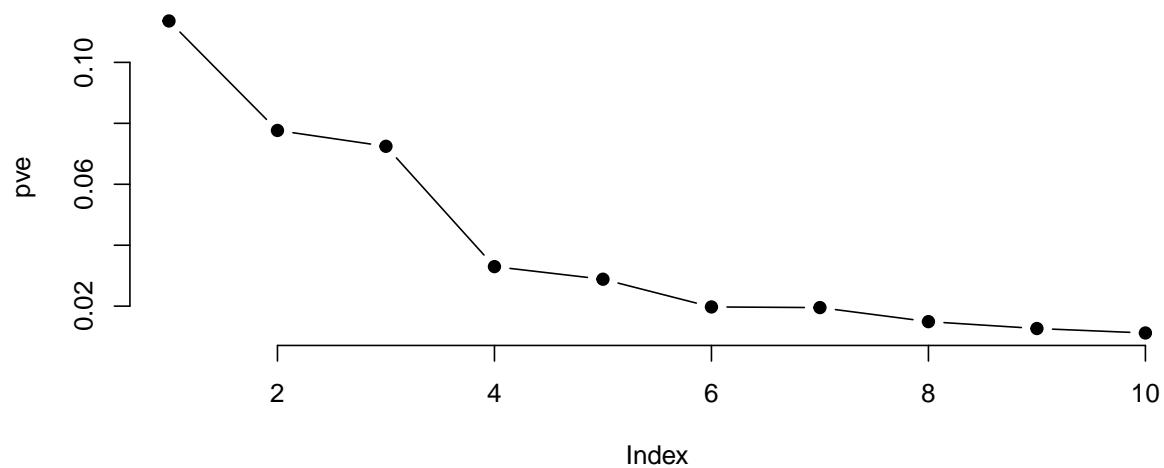
#####
```

```
##### PCA #####
#####

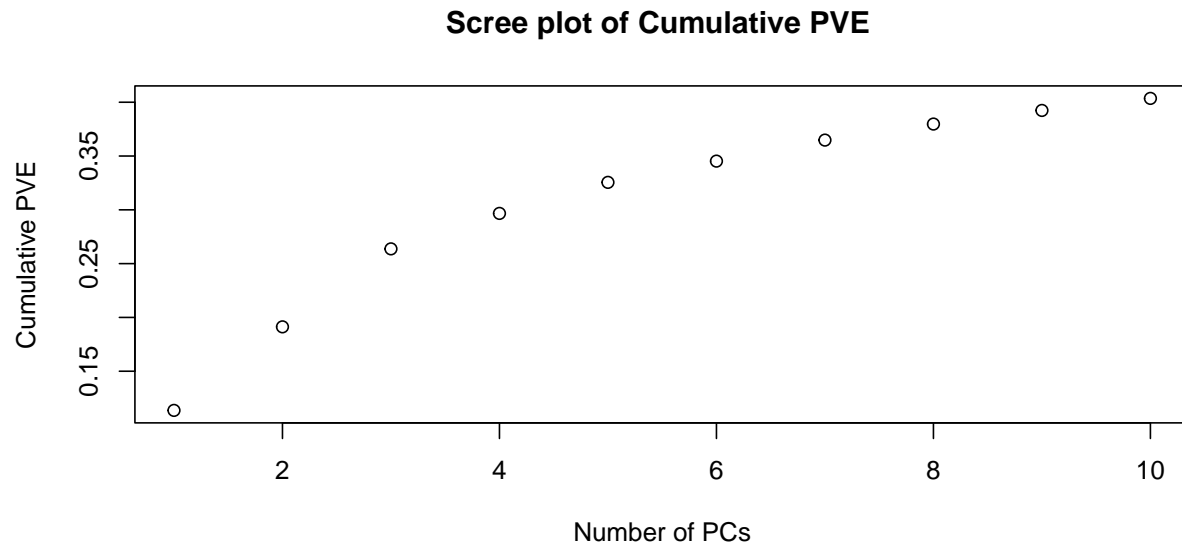
# brca_pca <- prcomp(brca_transformed %>% select(-BRCA_Subtype_PAM50), scale. = T, center=TRUE)
#
# brca_pca$rotation <- brca_pca$rotation[, 1:20]
# brca_pca$x <- brca_pca$x[, 1:20]
# saveRDS(brca_pca, "data/brca_pca.rds")

brca_pca <- readRDS("data/brca_pca.rds")

# Scree Plot of PVE
pve <- summary(brca_pca)$importance[2, 1:10]
plot(pve, type="b", pch = 19, frame = FALSE)
```



```
# Scree Plot of CPVE
plot(summary(brca_pca)$importance[3, 1:10], ylab="Cumulative PVE", xlab="Number of PCs", main="Scree plot of CPVE")
```



2. Apply kmeans on the transformed dataset with 4 centers (4 clusters) and output the discrepancy table between the real sub-type `brca_subtype` and the cluster labels.

```
##
## brca_subtype    1    2    3    4
##      Basal      0 190  17    1
##      Her2      23  13   9   46
##      LumA     210   0  71  347
##      LumB     169   1  22   41
```

3. Spectrum clustering: to scale or not to scale?

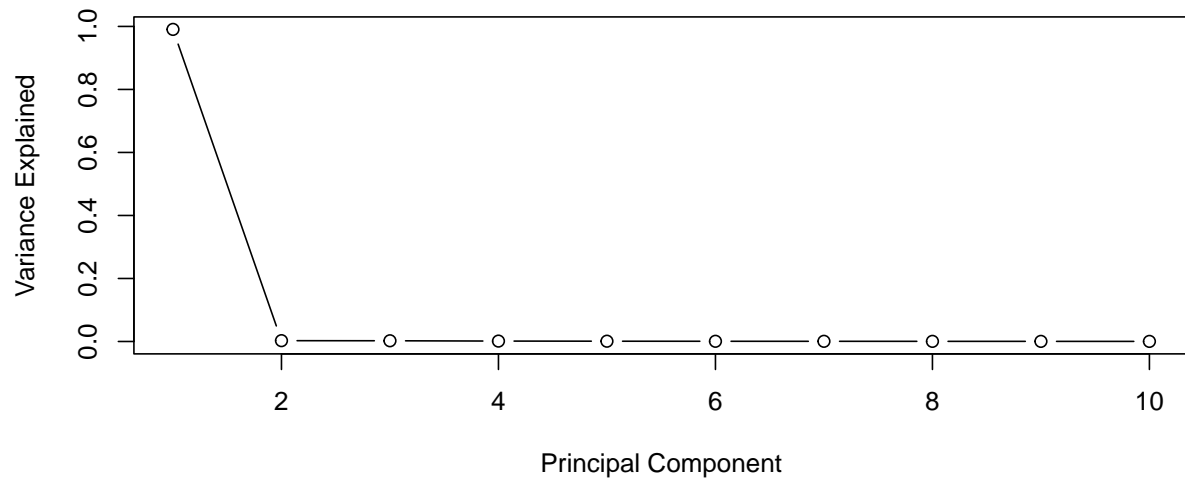
- a) Apply PCA on the centered and scaled dataset. How many PCs should we use and why? You are encouraged to use `irlba::irlba()`. **In order to do so please review the section about SVD in PCA module.**

- According to the scree plots, it would be best to use 2 PCs.

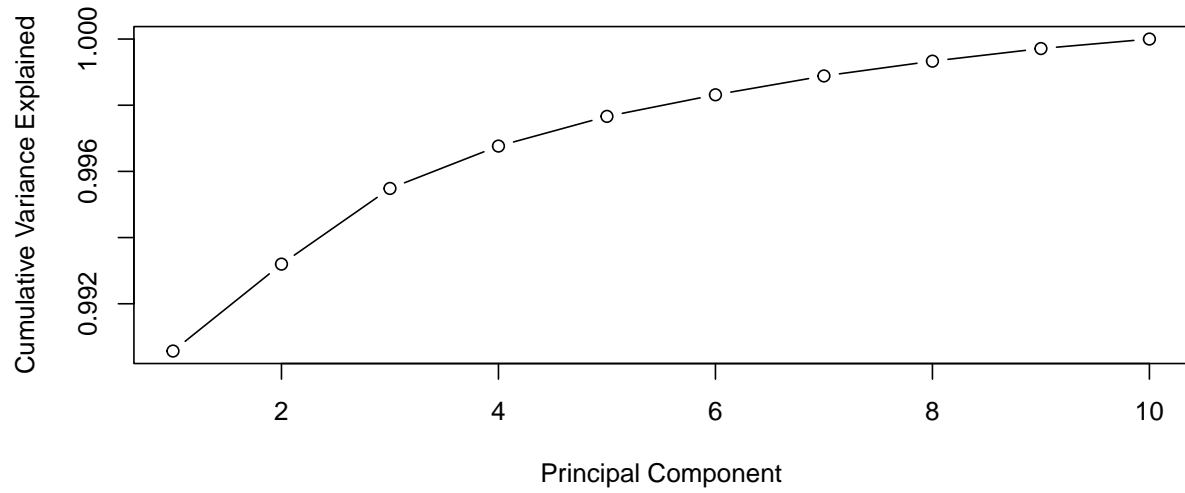
- b) Plot PC1 vs PC2 of the centered and scaled data and PC1 vs PC2 of the centered but unscaled data side by side. Should we scale or not scale for clustering process? Why? (Hint: to put plots side by side, use `gridExtra::grid.arrange()` or `ggpubr::ggrrange()` or `egg::ggrrange()` for ggplots; use `fig.show="hold"` as chunk option for base plots)

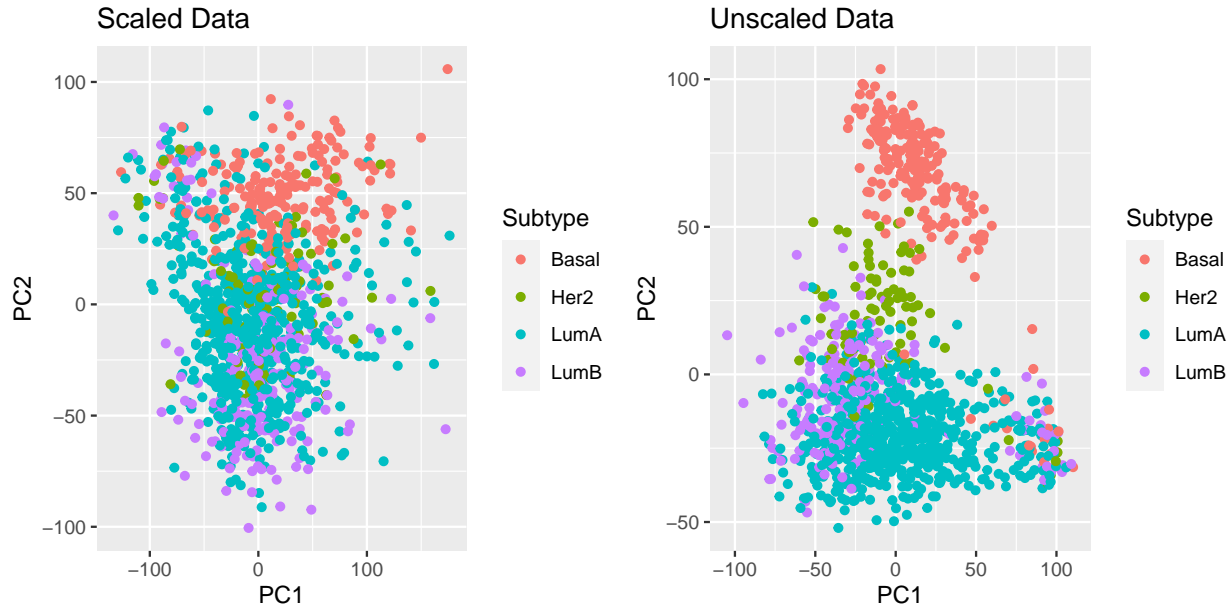
- We should definitely unscale the data. The plot of the centered and scaled data does not show a clear separation between the clusters, while the plot of the centered and unscaled data shows a clear separation between the clusters.

Scree Plot



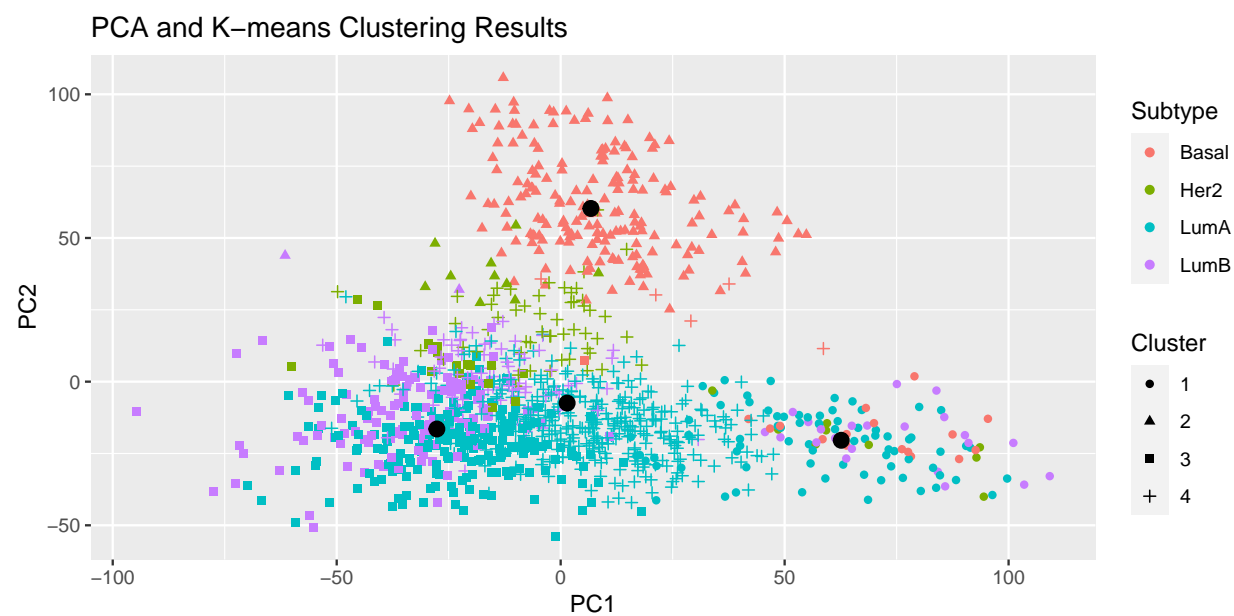
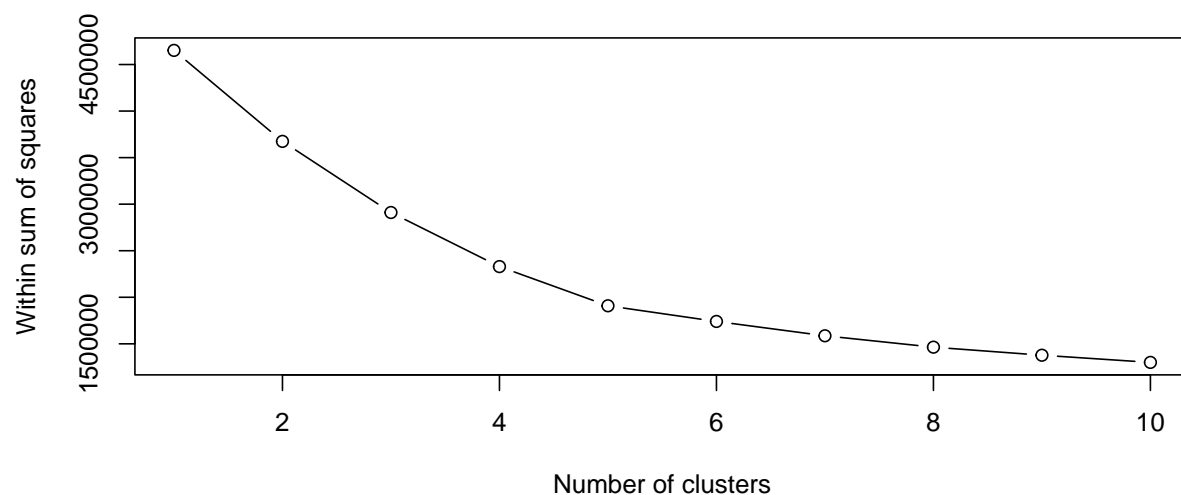
Cumulative Variance Plot





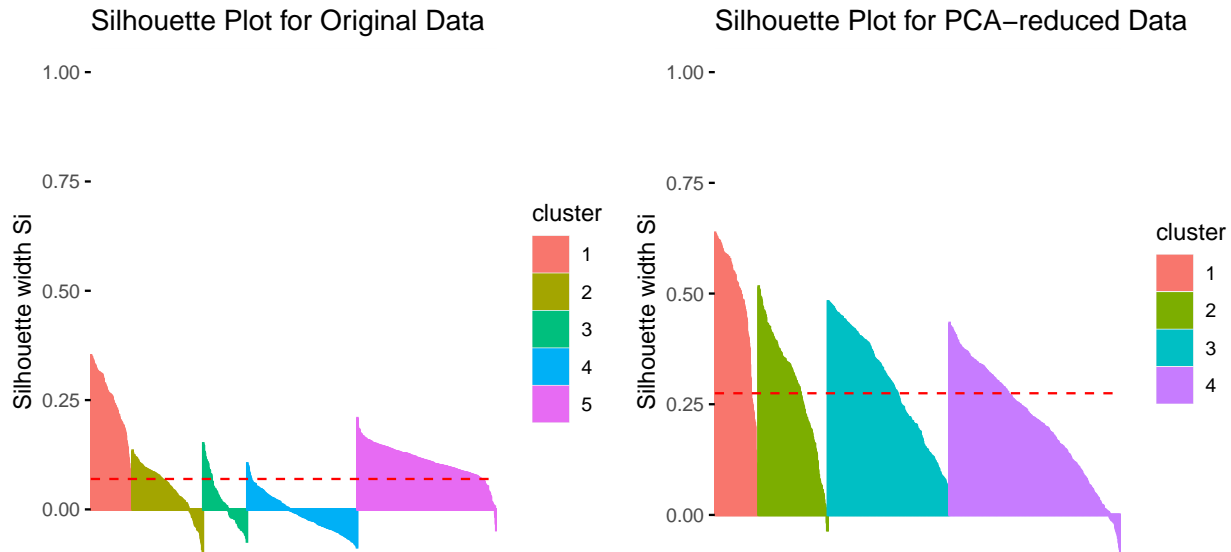
4. Spectrum clustering: center but do not scale the data

- a) Use the first 4 PCs of the centered and unscaled data and apply kmeans. Find a reasonable number of clusters using within sum of squared with the elbow rule.
 - I chose to use 4 clusters because the elbow method suggests that 4 clusters would be appropriate.
- b) Choose an optimal cluster number and apply kmeans. Compare the real sub-type and the clustering label as follows: Plot scatter plot of PC1 vs PC2. Use point color to indicate the true cancer type and point shape to indicate the clustering label. Plot the kmeans centroids with black dots. Summarize how good is clustering results compared to the real sub-type.
 - According to the plot, the clustering results are respectable (in my limited opinion). I do see some overlap between the clusters, but the true gene types have a lot of overlap which will make it difficult to cluster the data.
- c) Compare the clustering result from applying kmeans to the original data and the clustering result from applying kmeans to 4 PCs. Does PCA help in kmeans clustering? What might be the reasons if PCA helps?
 - The average silhouette score for the PCA-reduced data is higher than that for the original data, suggesting that PCA does help in kmeans clustering. PCA helps in kmeans clustering because it reduces the dimensionality of the data, which can help to reduce noise and make the clusters more distinct.
- d) Now we have an x patient with breast cancer but with unknown sub-type. We have this patient's mRNA sequencing data. Project this x patient to the space of PC1 and PC2. (Hint: remember we remove some gene with no counts or no variability, take log and centered, then find its PC1 to PC4 scores) Plot this patient in the plot in b) with a black dot as well. Calculate the Euclidean distance between this patient and each of the centroid of the cluster. (Don't forget the clusters are obtained by using 4 PC's) Can you tell which sub-type this patient might have?



```
## cluster size ave.sil.width
## 1      1 119      0.24
## 2      2 202      0.05
## 3      3 126      0.02
## 4      4 315     -0.01
## 5      5 398      0.11
```

```
## cluster size ave.sil.width
## 1      1 125      0.47
## 2      2 198      0.29
## 3      3 348      0.29
## 4      4 489      0.21
```



```
## [1] "Average silhouette score for original data: 0.0695609574429012"
```

```
## [1] "Average silhouette score for PCA-reduced data: 0.274817535026146"
```

3 Case Study: Fuel Efficiency in Automobiles

Linda will refine this case study by the following Monday, Feb 12th)

What determines how fuel efficient a car is? Are Japanese cars more fuel efficient? To answer these questions we will build various linear models using the `Auto` dataset from the book *ISLR*. The original dataset contains information for about 400 different cars built in various years. To get the data, first install the package *ISLR* which has been done in the first R-chunk. The `Auto` dataset should be loaded automatically. Original data source is here: <https://archive.ics.uci.edu/ml/datasets/auto+mpg>

Get familiar with this dataset first. Tip: you can use the command `?ISLR::Auto` to view a description of the dataset. Our response variable will be `MPG`: miles per gallon.

3.1 EDA

- Explore the data, list the variables with clear definitions. Set each variable with its appropriate class. For example `origin` should be set as a factor.
- How many cars are included in this data set?
- EDA, focus on pairwise plots and summary statistics. Briefly summarize your findings and any peculiarities in the data.

3.2 What effect does time have on MPG?

- Start with a simple regression of `mpg` vs. `year` and report R's `summary` output. Is `year` a significant variable at the .05 level? State what effect `year` has on `mpg`, if any, according to this model.

- b) Add **horsepower** on top of the variable **year** to your linear model. Is **year** still a significant variable at the .05 level? Give a precise interpretation of the **year**'s effect found here.
- c) The two 95% CI's for the coefficient of year differ among (a) and (b). How would you explain the difference to a non-statistician?
- d) Create a model with interaction by fitting `lm(mpg ~ year * horsepower)`. Is the interaction effect significant at .05 level? Explain the year effect (if any).

3.3 Categorical predictors

Remember that the same variable can play different roles! Take a quick look at the variable **cylinders**, and try to use this variable in the following analyses wisely. We all agree that a larger number of cylinders will lower mpg. However, we can interpret **cylinders** as either a continuous (numeric) variable or a categorical variable.

- a) Fit a model that treats **cylinders** as a continuous/numeric variable. Is **cylinders** significant at the 0.01 level? What effect does **cylinders** play in this model?
- b) Fit a model that treats **cylinders** as a categorical/factor. Is **cylinders** significant at the .01 level? What is the effect of **cylinders** in this model? Describe the **cylinders** effect over **mpg**.
- c) What are the fundamental differences between treating **cylinders** as a continuous and categorical variable in your models?
- d) Can you test the null hypothesis: fit0: **mpg** is linear in **cylinders** vs. fit1: **mpg** relates to **cylinders** as a categorical variable at .01 level?

3.4 Results

Final modeling question: we want to explore the effects of each feature as best as possible. You may explore interactions, feature transformations, higher order terms, or other strategies within reason. The model(s) should be as parsimonious (simple) as possible unless the gain in accuracy is significant from your point of view.

- a) Describe the final model. Include diagnostic plots with particular focus on the model residuals and diagnoses.
- b) Summarize the effects found.
- c) Predict the **mpg** of the following car: A red car built in the US in 1983 that is 180 inches long, has eight cylinders, displaces 350 cu. inches, weighs 4000 pounds, and has a horsepower of 260. Also give a 95% CI for your prediction.

4 Simple Regression through simulations (Optional)

4.1 Linear model through simulations

This exercise is designed to help you understand the linear model using simulations. In this exercise, we will generate (x_i, y_i) pairs so that all linear model assumptions are met.

Presume that **x** and **y** are linearly related with a normal error ε , such that $y = 1 + 1.2x + \varepsilon$. The standard deviation of the error ε_i is $\sigma = 2$.

We can create a sample input vector ($n = 40$) for **x** with the following code:

```
# Generates a vector of size 40 with equally spaced values between 0 and 1, inclusive
x <- seq(0, 1, length = 40)
```

4.1.1 Generate data

Create a corresponding output vector for \mathbf{y} according to the equation given above. Use `set.seed(1)`. Then, create a scatterplot with (x_i, y_i) pairs. Base R plotting is acceptable, but if you can, please attempt to use `ggplot2` to create the plot. Make sure to have clear labels and sensible titles on your plots.

4.1.2 Understand the model

- Find the LS estimates of β_0 and β_1 , using the `lm()` function. What are the true values of β_0 and β_1 ? Do the estimates look to be good?
- What is your RSE for this linear model fit? Is it close to $\sigma = 2$?
- What is the 95% confidence interval for β_1 ? Does this confidence interval capture the true β_1 ?
- Overlay the LS estimates and the true lines of the mean function onto a copy of the scatterplot you made above.

4.1.3 diagnoses

- Provide residual plot where fitted \mathbf{y} -values are on the x-axis and residuals are on the y-axis.
- Provide a normal QQ plot of the residuals.
- Comment on how well the model assumptions are met for the sample you used.

4.2 Understand sampling distribution and confidence intervals

This part aims to help you understand the notion of sampling statistics and confidence intervals. Let's concentrate on estimating the slope only.

Generate 100 samples of size $n = 40$, and estimate the slope coefficient from each sample. We include some sample code below, which should guide you in setting up the simulation. Note: this code is easier to follow but suboptimal; see the appendix for a more optimal R-like way to run this simulation.

```
# Inializing variables. Note b_1, upper_ci, lower_ci are vectors
x <- seq(0, 1, length = 40)
n_sim <- 100           # number of simulations
b1 <- 0                # n_sim many LS estimates of beta_1 (=1.2). Initialize to 0 for now
upper_ci <- 0          # upper bound for beta_1. Initialize to 0 for now.
lower_ci <- 0          # lower bound for beta_1. Initialize to 0 for now.
t_star <- qt(0.975, 38) # Food for thought: why 38 instead of 40? What is t_star?

# Perform the simulation
for (i in 1:n_sim){I 1
  y <- 1 + 1.2 * x + rnorm(40, sd = 2)
  lse <- lm(y ~ x)
  lse_output <- summary(lse)$coefficients
  se <- lse_output[2, 2]
  b1[i] <- lse_output[2, 1]
```

```

upper_ci[i] <- b1[i] + t_star * se
lower_ci[i] <- b1[i] - t_star * se
}
results <- as.data.frame(cbind(se, b1, upper_ci, lower_ci))

# remove unnecessary variables from our workspace
rm(se, b1, upper_ci, lower_ci, x, n_sim, b1, t_star, lse, lse_out)

```

- i. Summarize the LS estimates of β_1 (stored in `results$b1`). Does the sampling distribution agree with theory?
- ii. How many of your 95% confidence intervals capture the true β_1 ? Display your confidence intervals graphically.