Homework 3

Discussion Group 1

04/09/2021

${\bf Contents}$

Overview	2
Data Exploration	2
Load Input Datasets	2
Numerical Summaries	3
Missing Data Check	3
Skewness Check	4
Box Plot Distributions	7
Correlation Plot	8
Data Preparation	10
Data Splitting	10
Log transformation	10
BoxCox Transformation	11
Derive New Variables	12
Lasso Transformation	14
Build Models	14
Model 1 - Glmulti	14
Model 2 - Stepwise Regression and Calculated Variables	17
Model 3 - Lasso	19
Model Selection	21
Rerun model on entire training set	22
Predict Test Set / Export results	23

Overview

In this homework assignment, you will explore, analyze and model a data set containing information on crime for various neighborhoods of a major city. Each record has a response variable indicating whether or not the crime rate is above the median crime rate (1) or not(0). Your objective is to build a binary logistic regression model on the training data set to predict whether the neighborhood will be at risk for high crime levels. You will provide classifications and probabilities for the evaluation data set using your binary logistic regression model. You can only use the variables given to you (or variables that you derive from the variables provided). Below is a short description of the variables of interest in the data set:

- zn: proportion of residential land zoned for large lots (over 25000 square feet) (predictor variable)
- indus: proportion of non-retail business acres per suburb (predictor variable)
- **chas**: a dummy var. for whether the suburb borders the Charles River (1) or not (0) (predictor variable)
- nox: nitrogen oxides concentration (parts per 10 million) (predictor variable)
- rm: average number of rooms per dwelling (predictor variable)
- age: proportion of owner-occupied units built prior to 1940 (predictor variable)
- dis: weighted mean of distances to five Boston employment centers (predictor variable)
- rad: index of accessibility to radial highways (predictor variable)
- tax: full-value property-tax rate per \$10,000 (predictor variable)
- ptratio: pupil-teacher ratio by town (predictor variable)
- black: 1000(Bk 0.63)2 where Bk is the proportion of blacks by town (predictor variable)
- lstat: lower status of the population (percent) (predictor variable)
- medv: median value of owner-occupied homes in \$1000s (predictor variable)
- target: whether the crime rate is above the median crime rate (1) or not (0) (response variable)

Data Exploration

Load Input Datasets

```
training <- read.csv('./crime-training-data_modified.csv')
training2 <- training # for melting and box plot
evaluation <- read.csv('./crime-evaluation-data_modified.csv')
training %>% head() %>% kable()
```

zn	indus	chas	nox	rm	age	dis	rad	tax	ptratio	lstat	medv	target
0	19.58	0	0.605	7.929	96.2	2.0459	5	403	14.7	3.70	50.0	1
0	19.58	1	0.871	5.403	100.0	1.3216	5	403	14.7	26.82	13.4	1
0	18.10	0	0.740	6.485	100.0	1.9784	24	666	20.2	18.85	15.4	1
30	4.93	0	0.428	6.393	7.8	7.0355	6	300	16.6	5.19	23.7	0
0	2.46	0	0.488	7.155	92.2	2.7006	3	193	17.8	4.82	37.9	0
0	8.56	0	0.520	6.781	71.3	2.8561	5	384	20.9	7.67	26.5	0

Numerical Summaries

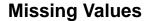
summary(training)

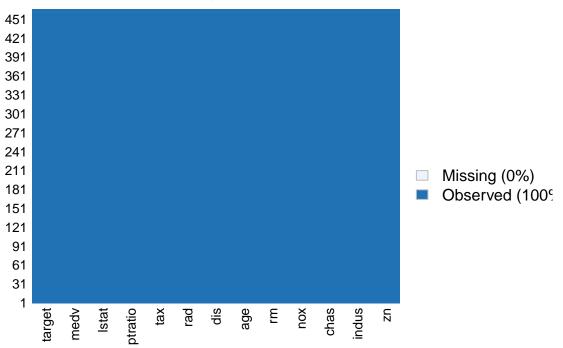
```
##
                           indus
          zn
                                              chas
                                                                  nox
##
    Min.
            :
               0.00
                      Min.
                              : 0.460
                                         Min.
                                                 :0.00000
                                                            Min.
                                                                    :0.3890
##
    1st Qu.:
               0.00
                      1st Qu.: 5.145
                                         1st Qu.:0.00000
                                                             1st Qu.:0.4480
    Median :
              0.00
##
                      Median : 9.690
                                         Median :0.00000
                                                            Median :0.5380
##
    Mean
           : 11.58
                      Mean
                              :11.105
                                         Mean
                                                :0.07082
                                                            Mean
                                                                    :0.5543
##
    3rd Qu.: 16.25
                      3rd Qu.:18.100
                                         3rd Qu.:0.00000
                                                             3rd Qu.:0.6240
                                                 :1.00000
            :100.00
                              :27.740
##
    Max.
                      Max.
                                         Max.
                                                            Max.
                                                                    :0.8710
##
                                             dis
                                                                rad
          rm
                           age
##
            :3.863
                                                                  : 1.00
    Min.
                     Min.
                             : 2.90
                                        Min.
                                               : 1.130
                                                          Min.
##
    1st Qu.:5.887
                     1st Qu.: 43.88
                                        1st Qu.: 2.101
                                                          1st Qu.: 4.00
                     Median : 77.15
                                        Median : 3.191
##
    Median :6.210
                                                          Median: 5.00
##
    Mean
            :6.291
                     Mean
                             : 68.37
                                        Mean
                                               : 3.796
                                                          Mean
                                                                : 9.53
##
    3rd Qu.:6.630
                     3rd Qu.: 94.10
                                        3rd Qu.: 5.215
                                                          3rd Qu.:24.00
##
    Max.
            :8.780
                             :100.00
                                               :12.127
                                                          Max.
                                                                  :24.00
                     Max.
                                        Max.
##
         tax
                        ptratio
                                          lstat
                                                             medv
##
    Min.
            :187.0
                     Min.
                             :12.6
                                     Min.
                                             : 1.730
                                                        Min.
                                                                : 5.00
##
    1st Qu.:281.0
                                                        1st Qu.:17.02
                     1st Qu.:16.9
                                      1st Qu.: 7.043
##
    Median :334.5
                     Median:18.9
                                     Median :11.350
                                                        Median :21.20
##
    Mean
            :409.5
                                                                :22.59
                     Mean
                             :18.4
                                      Mean
                                             :12.631
                                                        Mean
##
    3rd Qu.:666.0
                     3rd Qu.:20.2
                                      3rd Qu.:16.930
                                                        3rd Qu.:25.00
            :711.0
                                                                :50.00
##
    Max.
                     Max.
                             :22.0
                                      Max.
                                             :37.970
                                                        Max.
##
        target
##
    Min.
            :0.0000
##
    1st Qu.:0.0000
##
    Median :0.0000
##
    Mean
            :0.4914
##
    3rd Qu.:1.0000
##
    Max.
            :1.0000
```

Missing Data Check

Missmap Plot illustrates there are no missing values in the Input Dataset. Each column has complete values and lets check the skewness of the values in the input columns.

```
missmap(training, main="Missing Values")
```





```
colSums(is.na(training))
##
               indus
                         chas
                                    nox
                                                                dis
                                                                         rad
                                                                                  tax ptratio
         zn
                                              {\tt rm}
                                                       age
##
          0
                             0
                                      0
                                               0
                                                                            0
                                                                                     0
##
      lstat
                medv
                       target
          0
                   0
```

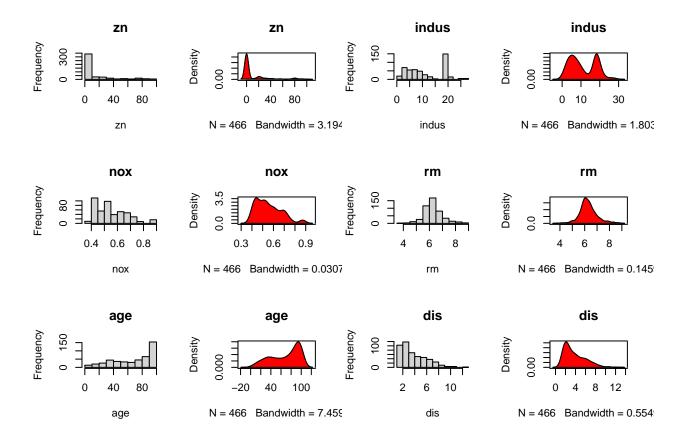
Skewness Check

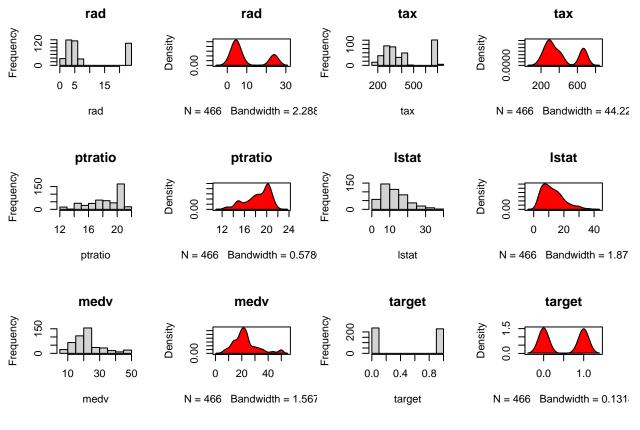
The histograms and density plots provides us a better understanding on the distribution of values in the columns.

The variables zn, age, dis, ptratio, black and lstat are heavily skewed.

```
nonbinary <- c(1:2, 4:13)
X <- training[ , -14]

par(mfrow = c(3,4))
for (i in nonbinary) {
  hist(X[ ,i], xlab = names(X[i]), main = names(X[i]))
  d <- density(X[,i])
  plot(d, main = names(X[i]))
  polygon(d, col="red")
}</pre>
```

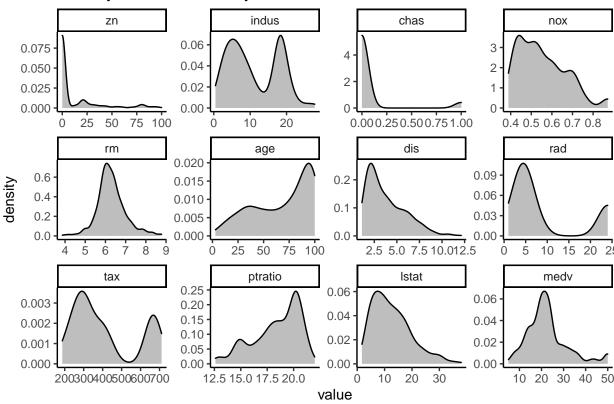




```
# Converting to factor
var <- c("chas","target")
training[,var] <- lapply(training[,var], as.factor)
evaluation$chas <- as.factor(evaluation$chas)

# Density plot to check normality
melt(training2, id.vars='target') %>% mutate(target = as.factor(target)) %>%
    ggplot(., aes(x=value))+geom_density(fill='gray')+facet_wrap(~variable, scales='free')+
    labs(title="Density Plot for Normality and Skewness") +
    theme_classic()
```

Density Plot for Normality and Skewness



```
# Skewness and outliers
sapply(training2, skewness, function(x) skewness(x))

## zn indus chas nox rm age
## 2.17681518 0.28854503 3.33548988 0.74632807 0.47932023 -0.57770755
```

tax

0.65931363 -0.75426808

ptratio

lstat

0.90558642 1.07669198

medv

0.99889262 ## target ## 0.03422935

##

Box Plot Distributions

dis

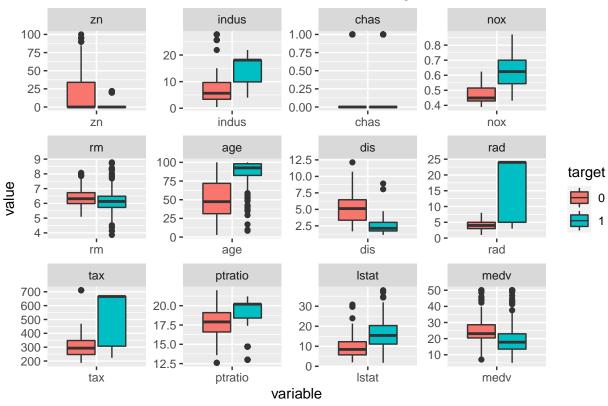
Box Plot to see how target variable is distributed

1.01027875

rad

```
# Boxplot to see distributions with target variable
melt(training2, id.vars='target') %>% mutate(target = as.factor(target)) %>%
ggplot(., aes(x=variable, y=value))+geom_boxplot(aes(fill=target))+facet_wrap(~variable, dir='h',scal
```

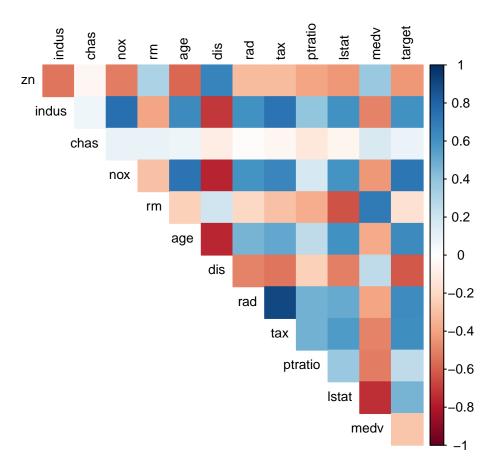




Correlation Plot

Correlation Plot illustrates the relationship between the variables in the input dataset.

```
# Correlation matrix among variables
training2 %>%
  cor(., use = "complete.obs") %>%
  corrplot(., method = "color", type = "upper", tl.col = "black", tl.cex=.8, diag = FALSE)
```



```
# Correlation table
correlation <- training2 %>%
    cor(., use = "complete.obs") %>%
    as.data.frame() %>%
    rownames_to_column()%>%
    gather(Variable, Correlation, -rowname)

correlation %>%
    filter(Variable == "target") %>%
        arrange(desc(Correlation)) %>%
    kable()
```

rowname	Variable	Correlation
target	target	1.0000000
nox	target	0.7261062
age	target	0.6301062
rad	target	0.6281049
tax	target	0.6111133
indus	target	0.6048507
lstat	target	0.4691270
ptratio	target	0.2508489
chas	target	0.0800419
rm	target	-0.1525533
medv	target	-0.2705507
zn	target	-0.4316818

rowname	Variable	Correlation
dis	target	-0.6186731

Data Preparation

Data Splitting

The Input dataset is split into training and test data using create DataPartition function. The ratio of splitup is 70% for training and 30% for test data.

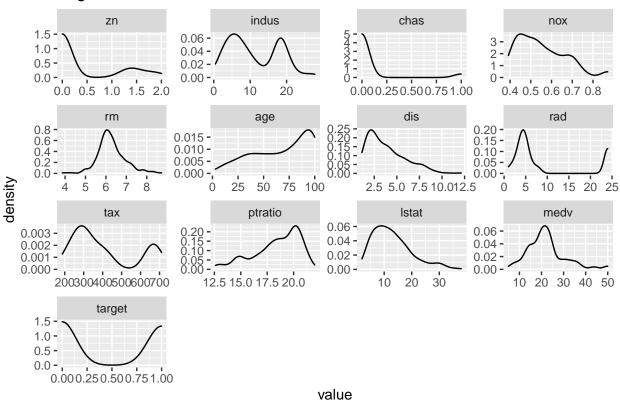
```
# Data splitting into train and test datasets out of training2
set.seed(1003)
training_partition <- createDataPartition(training2$target, p=0.7, list = FALSE, times=1)</pre>
train2 <- training2[training_partition, ]</pre>
test2 <- training2[-training_partition, ]</pre>
sapply(training2, skewness, function(x) skewness(x))
##
            zn
                      indus
                                   chas
                                                 nox
               0.28854503
                             3.33548988
                                         0.74632807
##
    2.17681518
                                                      0.47932023 -0.57770755
##
           dis
                        rad
                                    tax
                                             ptratio
                                                            lstat
                                                                         medv
##
    0.99889262 1.01027875 0.65931363 -0.75426808 0.90558642 1.07669198
##
        target
    0.03422935
```

Log transformation

The Predictor variable zn (proportion of residential land zoned) is transformed using log10 function and the transformation is applied to both training and test data.

```
train_log <- train2 # copy of basic model for log transformation</pre>
test log <- test2
train_log$zn <- log10(train_log$zn + 1)</pre>
test_log$zn <- log10(test_log$zn + 1)</pre>
# Plot and check skewness
sapply(train_log, skewness, function(x) skewness(x))
##
                                                                                dis
                    indus
                                 chas
           zn
                                             nox
                                                          rm
                                                                     age
##
    1.1954317
               0.3708873
                           3.2567321
                                       0.8108244
                                                  0.4843153 -0.5322325
                                                                          0.9721716
##
                             ptratio
                      tax
                                           lstat
                                                        medv
                                                                  target
          rad
    1.1317640
               0.7385414 -0.8218609
                                      0.9700911
                                                  0.9700927
ggplot(melt(train_log), aes(x=value))+geom_density()+facet_wrap(~variable, scales='free') + labs(title=
```

Log Transformation



BoxCox Transformation

The three methods BoxCox, center and scale is used for preprocessing the dataset.

The BoxCox transformation is used for transforming a non-normally distributed data set into a normal distributed.

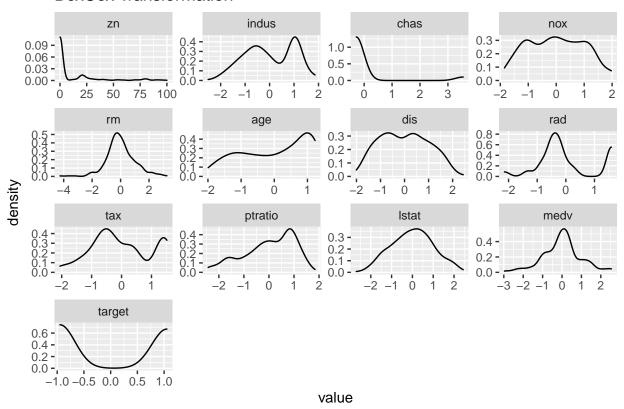
```
# Copy of train and test
train_boxcox <- train2
test_boxcox <- test2

# Preprocessing
preproc_value <- preProcess(train2[,-1] , c("BoxCox", "center", "scale"))

# Transformation on both train and test datasets
train_boxcox_transformed <- predict(preproc_value, train_boxcox)
test_boxcox_transformed <- predict(preproc_value, test_boxcox)

ggplot(melt(train_boxcox_transformed), aes(x=value))+geom_density()+facet_wrap(~variable, scales='free'</pre>
```

BoxCox Transformation



```
sapply(train_boxcox_transformed, function(x) skewness(x))
```

```
##
                         indus
                                        chas
              zn
                                                       nox
                                                                      rm
                                                                                   age
##
    2.353729370 -0.120195838
                                3.256732134
                                              0.068418489
                                                            0.026658478 -0.366340589
##
             dis
                                         tax
                                                   ptratio
                                                                   lstat
                                                                                  medv
                           rad
##
    0.106811243
                  0.402503618
                                0.069764777 - 0.613098264 - 0.002592159 - 0.039697233
##
         target
    0.103639097
```

Derive New Variables

New variables are created by applying some transformation logic on the existing values. The transformation list can be found in the R code below. The transformation is applied on both training and test data set.

```
# Copying test and train subset to unique variable name
train_M2 <- train2
test_M2 <- test2

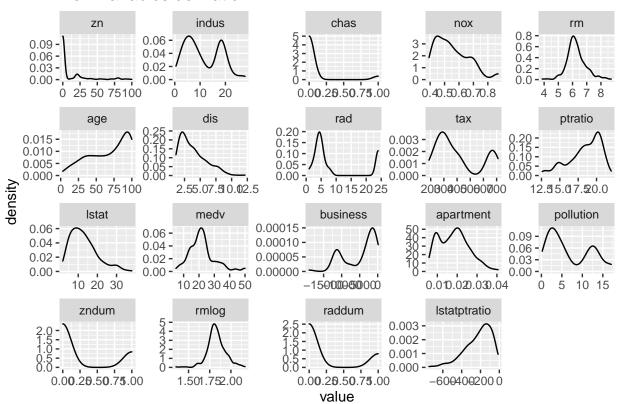
# Calcuated vars on test set

test_M2$target <- as.factor(test_M2$target)
test_M2$cfas <- as.factor(test_M2$chas)
test_M2$business<-test_M2$tax*(1-test_M2$indus)
test_M2$apartment<-test_M2$tax</pre>
```

```
test_M2$pollution<-test_M2$nox*test_M2$indus</pre>
test_M2$zndum <- ifelse(test_M2$zn>0,1,0)
test_M2$rmlog<-log(test_M2$rm)</pre>
test_M2$raddum <- ifelse(test_M2$rad>23,1,0)
test_M2$lstatptratio<-((1-test_M2$lstat)*test_M2$ptratio)#/test_M2$rm</pre>
# Calcuated vars on test set
train_M2$target <- as.factor(train_M2$target)</pre>
train M2$cfas <- as.factor(train M2$chas)</pre>
train_M2$business<-train_M2$tax*(1-train_M2$indus)</pre>
train_M2$apartment<-train_M2$rm/train_M2$tax</pre>
train_M2$pollution<-train_M2$nox*train_M2$indus</pre>
train_M2$zndum <- ifelse(train_M2$zn>0,1,0)
train_M2$rmlog<-log(train_M2$rm)</pre>
train_M2$raddum <- ifelse(train_M2$rad>23,1,0)
train_M2$lstatptratio<-((1-train_M2$lstat)*train_M2$ptratio)#/train_M2$rm
ggplot(melt(train_M2), aes(x=value))+geom_density()+facet_wrap(~variable, scales='free') + labs(title="
```

Using target, cfas as id variables

New Variables derivation



Lasso Transformation

```
test_M3 <- test2
train_M3 <- train2

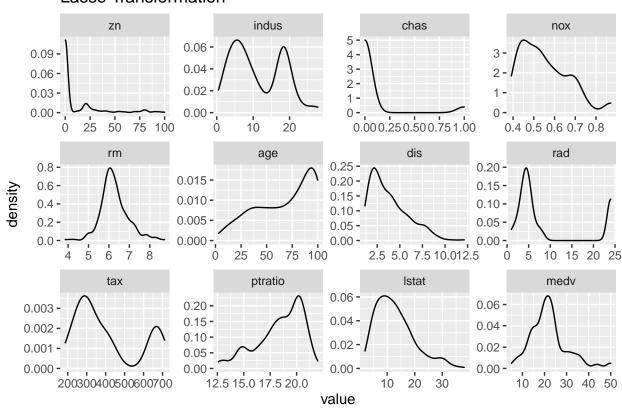
test_M3$target <- as.factor(test_M3$target)
train_M3$target <- as.factor(train_M3$target)
trainx = model.matrix(~.-target,data=train_M3)
newx = model.matrix(~.-target,data=test_M3)

ggplot(melt(train_M3), aes(x=value))+geom_density()+facet_wrap(~variable, scales='free') + labs(title="".")</pre>
```

Copying test and train subset to unique variable name

Lasso Transformation

Using target as id variables



Build Models

Model 1 - Glmulti

The model glmulti is similar to Generalized Linear Model but it has ability to find confidence set of models (best models) from the list of all possible models (candidate models). Models are fitted with the specified fitting function (glm) and are ranked with the criterion 'aic'

The model takes training dataset and linear regression is calculated for response variable (target) and other explanatory variables. Summary of the model is displayed on the output and AUC (Area under the curve) is calculated

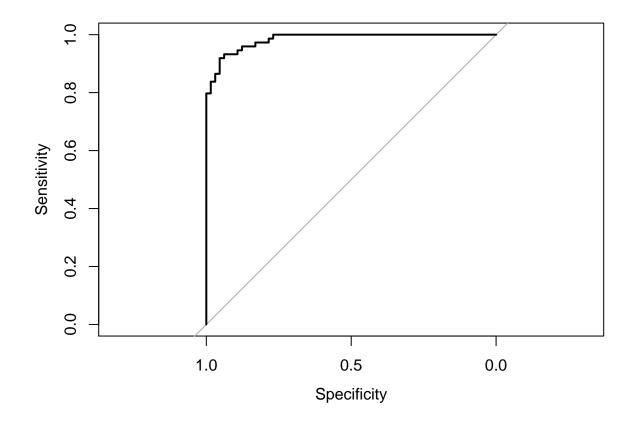
Model by Forhad Akbar

```
summary(model1@objects[[1]])
```

```
##
## Call:
## fitfunc(formula = as.formula(x), family = ..1, data = data)
##
## Deviance Residuals:
##
       Min
                 1Q
                      Median
                                   3Q
                                           Max
## -1.7621 -0.2870 -0.0080
                                        3.2397
                               0.0057
##
## Coefficients:
                 Estimate Std. Error z value Pr(>|z|)
##
## (Intercept) -36.411735
                            6.701072 -5.434 5.52e-08 ***
## zn
                -0.052983
                            0.034824 -1.521 0.12815
## indus
                -0.069985
                            0.048870
                                      -1.432
                                              0.15213
## nox
                44.712077
                            8.392153
                                       5.328 9.94e-08 ***
                 0.032535
                            0.012388
                                       2.626 0.00863 **
## age
## dis
                 0.749006
                            0.262842
                                       2.850
                                              0.00438 **
                                              0.00037 ***
## rad
                 0.569547
                            0.159955
                                       3.561
                -0.005851
                            0.003072 -1.905
                                              0.05683 .
## tax
## ptratio
                 0.268150
                            0.129009
                                       2.079
                                              0.03766 *
                 0.089608
                            0.039255
                                       2.283 0.02245 *
## medv
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
##
       Null deviance: 452.43 on 326 degrees of freedom
## Residual deviance: 152.03 on 317 degrees of freedom
## AIC: 172.03
##
## Number of Fisher Scoring iterations: 8
test_M1$predictions<- predict(model1@objects[[1]], test_M1, type="response")</pre>
test_M1$predicted = as.factor(ifelse(test_M1$predictions >= 0.5, 1, 0))
test_M1$target <- as.factor(test_M1$target)</pre>
confusionMatrix(test_M1$predicted, test_M1$target, positive = '1')
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction 0 1
##
            0 60 5
##
            1 5 69
##
                  Accuracy: 0.9281
##
```

```
95% CI : (0.8717, 0.965)
##
       No Information Rate: 0.5324
##
       P-Value [Acc > NIR] : <2e-16
##
##
                     Kappa : 0.8555
##
##
    Mcnemar's Test P-Value : 1
##
##
##
               Sensitivity: 0.9324
##
               Specificity: 0.9231
##
            Pos Pred Value: 0.9324
            Neg Pred Value: 0.9231
##
##
                Prevalence: 0.5324
##
            Detection Rate: 0.4964
##
      Detection Prevalence : 0.5324
##
         Balanced Accuracy: 0.9278
##
          'Positive' Class : 1
##
##
```

proc = roc(test_M1\$target, test_M1\$predictions)
plot(proc)



print(proc\$auc)

Area under the curve: 0.9838

Model 2 - Stepwise Regression and Calculated Variables

The stepwise regression takes the predictors and adds/removes based on the significance of the predictors. At first the model is run with 0 predictors and the predictors are added in sequence based on its significance. Since the model chooses the predictors by itself all predictors (explanator variables) are considered for model against target variable.

Adding to the stepwise regression we are also considering the transformed dataset with new variables derived from the existing variables.

Model by Adam Gersowitz

```
Model 2 <- glm(target~., data = train M2, family = "binomial") %>%
  stepAIC(trace = FALSE)
summary(Model 2)
##
## Call:
##
  glm(formula = target ~ nox + rm + dis + rad + tax + lstat + business +
       apartment + pollution + rmlog + raddum + lstatptratio, family = "binomial",
##
       data = train_M2)
##
##
  Deviance Residuals:
      Min
                 1Q
                     Median
                                   30
                                          Max
## -2.3124
                     0.0000
                               0.0001
                                        4.6220
           -0.0448
##
## Coefficients:
                 Estimate Std. Error z value Pr(>|z|)
                2.984e+02 9.493e+01
                                       3.144 0.001668 **
## (Intercept)
## nox
                9.004e+01 2.087e+01
                                       4.314 1.60e-05 ***
## rm
                6.034e+01 1.777e+01
                                       3.395 0.000686 ***
## dis
                4.546e-01 3.080e-01
                                       1.476 0.139912
## rad
                8.286e-01 2.684e-01
                                       3.088 0.002018 **
## tax
               -3.586e-01 7.635e-02 -4.697 2.64e-06 ***
## 1stat
               -7.261e-01 2.727e-01 -2.663 0.007748 **
## business
               -7.089e-03 1.862e-03 -3.808 0.000140 ***
## apartment
                -4.511e+03 1.124e+03
                                      -4.014 5.96e-05 ***
## pollution
               -3.748e+00 1.135e+00 -3.303 0.000957 ***
## rmlog
                -2.867e+02 1.010e+02 -2.839 0.004529 **
## raddum
                3.732e+01 1.578e+03
                                       0.024 0.981133
## lstatptratio -3.801e-02 1.390e-02 -2.734 0.006256 **
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 452.434 on 326 degrees of freedom
## Residual deviance: 80.282
                              on 314 degrees of freedom
## AIC: 106.28
##
## Number of Fisher Scoring iterations: 19
test M2$predictions<-predict(Model 2, test M2, type="response")
test_M2$predicted = as.factor(ifelse(test_M2$predictions >= 0.5, 1, 0))
```

```
confusionMatrix(test_M2$predicted, test_M2$target, positive = '1')

## Confusion Matrix and Statistics
##
```

Reference ## Prediction 0 1 0 65 4 ## ## 1 0 70 ## ## Accuracy : 0.9712 95% CI : (0.928, 0.9921) ## ## No Information Rate: 0.5324 ## P-Value [Acc > NIR] : <2e-16 ## ## Kappa: 0.9424 ## ## Mcnemar's Test P-Value : 0.1336 ## ## Sensitivity: 0.9459 ## Specificity: 1.0000 ## Pos Pred Value : 1.0000 Neg Pred Value: 0.9420 ## ## Prevalence: 0.5324 ## Detection Rate: 0.5036 ## Detection Prevalence: 0.5036

##
proc = roc(test_M2\$target, test_M2\$predictions)

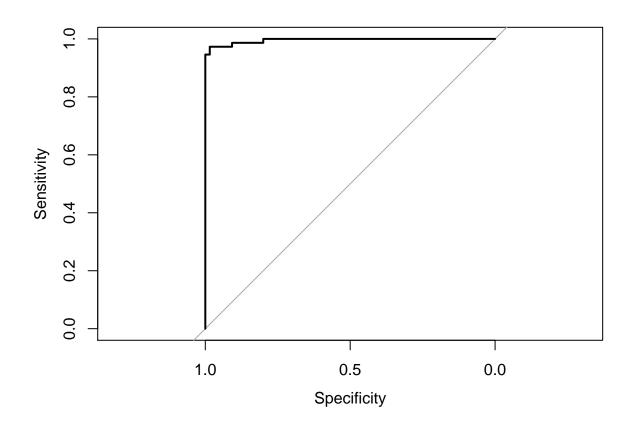
Balanced Accuracy: 0.9730

'Positive' Class: 1

##

##

plot(proc)



print(proc\$auc)

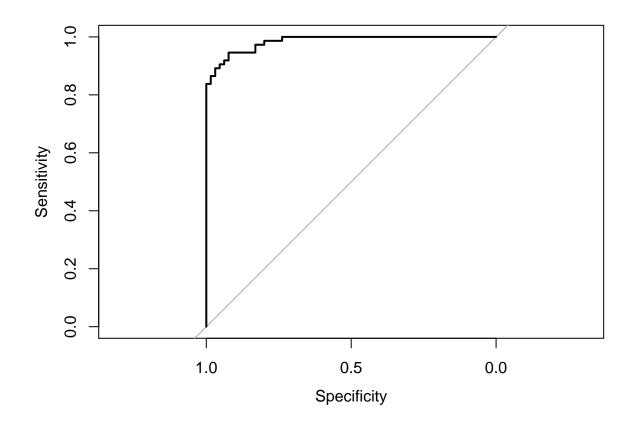
Area under the curve: 0.9956

Model 3 - Lasso

Model by David Blumenstiel

14 x 1 sparse Matrix of class "dgCMatrix"

```
##
## (Intercept) -33.18931637
## (Intercept)
## zn
                -0.03787292
## indus
               -0.08199683
## chas
                0.85574122
## nox
               40.35258411
## rm
## age
               0.02436244
               0.59880268
## dis
## rad
                0.43866864
                -0.00406803
## tax
## ptratio
                 0.25457861
## lstat
                 0.04079768
## medv
                 0.09205576
confusionMatrix(as.factor(ifelse(predictions >= 0.5, 1, 0)), test_M3$target, positive = '1')
## Confusion Matrix and Statistics
##
            Reference
## Prediction 0 1
            0 61 7
##
##
            1 4 67
##
##
                  Accuracy : 0.9209
##
                    95% CI: (0.8628, 0.9598)
##
       No Information Rate: 0.5324
       P-Value [Acc > NIR] : <2e-16
##
##
##
                     Kappa: 0.8415
##
##
   Mcnemar's Test P-Value: 0.5465
##
##
               Sensitivity: 0.9054
##
               Specificity: 0.9385
##
            Pos Pred Value: 0.9437
##
            Neg Pred Value: 0.8971
##
                Prevalence: 0.5324
##
            Detection Rate: 0.4820
##
      Detection Prevalence: 0.5108
##
         Balanced Accuracy: 0.9219
##
##
          'Positive' Class : 1
##
proc = roc(test_M3$target, predictions)
plot(proc)
```



print(proc\$auc)

Area under the curve: 0.9844

Model Selection

We selected Model 2 (Stepwise Regression with New Derived Variables) because of two key factors mentioned below.

1. Confusion Matrix

The Confusion matrix values (accuracy, Sensitivity etc.) suggests the model 2 has higher values comparing to other models. For e.g. Accuracy of Model 2 is 97% while the glmulti and lasso model is around 92%. The other values illustrates the same result.

2. AUC

AUC provides aggregate measure of performance across all threshold values. The AUC has to be higher for a model to perform better. The higher AUC value of 99% suggests the Stepwise model performs way better than other models.

Rerun model on entire training set

```
evaluation F <- evaluation
training F <- training
evaluation_F$cfas <- as.factor(evaluation_F$chas)</pre>
evaluation_F$business<-evaluation_F$tax*(1-evaluation_F$indus)
evaluation_F$apartment<-evaluation_F$rm/evaluation_F$tax
evaluation_F$pollution<-evaluation_F$nox*evaluation_F$indus
evaluation_F$zndum <- ifelse(evaluation_F$zn>0,1,0)
evaluation_F$rmlog<-log(evaluation_F$rm)</pre>
evaluation_F$raddum <- ifelse(evaluation_F$rad>23,1,0)
evaluation_F$lstatptratio<-((1-evaluation_F$lstat)*evaluation_F$ptratio)#/evaluation_F$rm
training F$target <- as.factor(training F$target)</pre>
training_F$cfas <- as.factor(training_F$chas)</pre>
training_F$business<-training_F$tax*(1-training_F$indus)</pre>
training_F$apartment<-training_F$rm/training_F$tax</pre>
training_F$pollution<-training_F$nox*training_F$indus</pre>
training F$zndum <- ifelse(training F$zn>0,1,0)
training_F$rmlog<-log(training_F$rm)</pre>
training_F$raddum <- ifelse(training_F$rad>23,1,0)
training_F$lstatptratio<-((1-training_F$lstat)*training_F$ptratio)#/training_F$rm
Model_F <- glm(target~., data = training_F, family = "binomial") %>%
  stepAIC(trace = FALSE)
summary(Model_F)
##
## Call:
## glm(formula = target ~ nox + rm + rad + tax + lstat + business +
       apartment + pollution + rmlog + raddum + lstatptratio, family = "binomial",
##
##
       data = training_F)
## Deviance Residuals:
      Min 1Q Median
                                   3Q
                                           Max
## -2.9036 -0.0290 0.0000 0.0001
                                        4.7310
## Coefficients:
                 Estimate Std. Error z value Pr(>|z|)
## (Intercept) 2.641e+02 8.741e+01 3.022 0.002514 **
                7.917e+01 1.462e+01 5.415 6.14e-08 ***
## nox
                5.390e+01 1.664e+01 3.240 0.001196 **
## rm
               9.930e-01 2.473e-01 4.016 5.92e-05 ***
## rad
## tax
              -3.459e-01 6.765e-02 -5.114 3.16e-07 ***
## lstat
               -8.961e-01 2.498e-01 -3.588 0.000333 ***
               -6.240e-03 1.423e-03 -4.384 1.16e-05 ***
## business
               -4.506e+03 1.048e+03 -4.302 1.69e-05 ***
## apartment
## pollution -3.239e+00 8.585e-01 -3.773 0.000161 ***
## rmlog
               -2.447e+02 9.322e+01 -2.625 0.008663 **
## raddum
               3.421e+01 1.257e+03 0.027 0.978292
```

```
## lstatptratio -5.001e-02 1.322e-02 -3.784 0.000154 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
## Null deviance: 645.88 on 465 degrees of freedom
## Residual deviance: 103.06 on 454 degrees of freedom
## AIC: 127.06
##
## Number of Fisher Scoring iterations: 19
```

Predict Test Set / Export results

```
predicted_probability <- predict(Model_F, evaluation_F, type = "response")
predicted_class <- as.factor(ifelse(predicted_probability >= 0.5, 1, 0))
predictions <- data.frame(predicted_class,predicted_probability)
colnames(predictions) <- c("predicted_class","predicted_probability")
#write.csv(predictions, file = "predictions.csv")</pre>
```