analysis_6_code

May 2, 2019

```
In [164]: library("dslabs")
          library("dplyr")
          library("Hmisc")
          library("ggplot2")
          library("DescTools")
          library("aod")
          library("car")
          library("lmtest")
          library("pROC")
          library("xtable")
          library("gam")
          library("caret")
          library("glmnet")
          library("glmnetUtils")
          library("pander")
          library("lme4")
          theme_update(plot.title = element_text(hjust = 0.5))
```

0.1 Read and Clean Data

RANDID		SEX		TO	TCHOL	AGE		
	Min.	: 6238	Min.	:1.000	Min.	:135.0	Min.	:33.00
	1st Qu.	: 641740	1st Qu	.:1.000	1st Qı	u.:209.0	1st Qu	.:47.00
	Median	:1213108	Median	:2.000	Media	n :238.0	Median	:54.00
	Mean	:1232440	Mean	:1.532	Mean	:239.8	Mean	:54.11
	3rd Qu.	:1833807	3rd Qu	.:2.000	3rd Qı	u.:266.0	3rd Qu	.:61.00
	Max.	:2460331	Max.	:2.000	Max.	:625.0	Max.	:79.00
	SYS	SBP	DIAB	P	CURS	SMOKE	CIGPI	YAC
	Min.	: 92.5	${\tt Min.}$:	52.00	Min.	:0.000	Min.	: 0.000
	1st Qu.	:120.0	1st Qu.:	75.00	1st Qu	.:0.000	1st Qu.	: 0.000
	Median	:131.5	Median :	82.00	Median	:0.000	Median	: 0.000
	Mean	:134.7	Mean :	82.73	Mean	:0.416	Mean	: 8.187
	3rd Qu.	:147.1	3rd Qu.:	90.00	3rd Qu	.:1.000	3rd Qu.	:20.000

```
Max. :246.0
             Max. :127.00
                           Max. :1.000 Max. :90.000
             DIABETES
                           HEARTRTE
                                        GLUCOSE
    BMI
Min. :15.16
            Min.
                   :0.00000 Min. : 50.00 Min. : 45.00
1st Qu.:23.09 1st Qu.:0.00000 1st Qu.: 68.00 1st Qu.: 73.00
Median: 25.16 Median: 0.00000 Median: 75.00 Median: 80.00
                   :0.03667 Mean : 76.76 Mean : 84.47
Mean :25.61 Mean
3rd Qu.:27.78 3rd Qu.:0.00000 3rd Qu.: 85.00 3rd Qu.: 91.00
Max. :52.94 Max. :1.00000 Max. :220.00 Max.
                                               :420.00
    EDUC
             PREVHYP
                             TIME
                                         PERIOD
                                     Min. :1
Min. :1.000
            Min.
                   :0.000
                          Min. : 0
1st Qu.:1.000
            1st Qu.:0.000
                          1st Qu.: 0 1st Qu.:1
Median :2.000
            Median :0.000
                          Median :2177 Median :2
                          Mean :2177 Mean :2
Mean :2.022
             Mean :0.454
3rd Qu.:3.000
             3rd Qu.:1.000
                          3rd Qu.:4312 3rd Qu.:3
                          Max. :4607 Max. :3
Max. :4.000
             Max. :1.000
In [166]: describe(framingham_data)
framingham_data
16 Variables 1500 Observations
RANDID
     n missing distinct
                                             .05
                       Info Mean Gmd
                                                     .10
   1500 0
                  500
                         1 1232440
                                     807581
                                             126460
                                                    224615
    .25
           .50
                  .75
                         .90
                                 .95
 641740 1213108 1833807 2213833 2318599
        6238 11263 14367 16365
lowest :
                                  23727
highest: 2422371 2428234 2437351 2441847 2460331
_____
SEX
     n missing distinct Info
                               Mean
                                        Gmd
       0 2
   1500
                        0.747
                               1.532 0.4983
Value
        1
Frequency
          702
               798
Proportion 0.468 0.532
TOTCHOI.
    n missing distinct
                        Info
                                              .05
                               Mean
                                      Gmd
                                                      .10
   1500
        0
                  210
                         1
                               239.8 49.42 171.0 185.0
                       .90
    .25
           .50
              .75
                               .95
  209.0
         238.0 266.0
                        298.1
                               318.0
lowest: 135 139 141 142 145, highest: 386 390 398 415 625
```

AGE											
n	_		Info								
1500			0.999		11.07	39	41				
.25			.90								
47	54	61	67	71							
lowest: 33 34 35 36 37, highest: 75 76 77 78 79											
SYSBP											
n	missing	distinct	Info	Mean	Gmd	.05	.10				
			1		23.4	106.0	110.0				
			.90								
120.0	131.5	147.1	163.0	173.0							
			96.5 97	_							
DIABP											
n			Info								
1500			0.999		12.61	66	69				
.25			.90								
75	82	90	98	102							
			57.0 57	_							
CURSMOKE											
n	missing	distinct	Info	Sum	Mean	Gmd					
1500	0	2	0.729	624	0.416	0.4862					
CIGPDAY											
n	missing	distinct	Info	Mean	Gmd	.05	.10				
			0.798				0				
.25	.50	.75	.90	.95							
0	0	20	30	35							
			ghest: 43								
BMI											
n	missing	distinct	Info	Mean	Gmd	.05	.10				
1500	0		1			20.07					
			.90								
23.09	25.16	27.78	30.29	32.35							
lowest :	15.16 15	.54 16.30	16.59 17.	40, highe	st: 43.00	43.79 45.	43 45.80	52.94			
DIABETES	 _	 _						= 			
n	missing	distinct	Info	Sum	Mean	Gmd					
1500	0		0.106								

HEARTRTE										
n	missing	distinc	:t	Info	Mean	Gmd	.05	.10		
1500						14.15	60	60		
				.90						
68	75	8	85	95	100					
lowest :				_						
GLUCOSE										
n	missing	distino	:t	Info	Mean	Gmd	.05	.10		
	0						63			
.25	.50			.90						
73	80	9	1	105	116					
lowest :				_						
EDUC										
n	missing	distino	:t	Info	Mean	Gmd				
1500	0		4	0.901	2.022	1.1				
Value	1	2	2	4						
Frequency Proportio										
		J.JZ4 U.								
PREVHYP										
				Info						
1500	0		2	0.744	681	0.454	0.4961			
TIME										
	missing	distinc	:t.	Info	Mean	Gmd	. 05	. 10		
	•						0			
.25	.50			.90	.95		•			
0	2177		.2							
lowest :	0 1799	9 1847 1	.891	1914, hig	hest: 45	64 4573 4	4580 4582	4607		
PERIOD	miggina	diation	+	Info	Moon	Cm 4				
1500	missing 0		3			0.8895				
1300	U		J	0.003	2	0.0090				
Value	1	2	3							
Frequency	Frequency 500 500 500									
Proportio	n 0.333 (0.333 0.	333							

```
In [264]: framingham_data_clean = framingham_data
         framingham_data_clean$SEX = as.factor(framingham_data_clean$SEX)
         framingham_data_clean$CURSMOKE = as.factor(framingham_data_clean$CURSMOKE)
         framingham_data_clean$DIABETES = as.factor(framingham_data_clean$DIABETES)
         framingham data clean$PREVHYP = as.factor(framingham data clean$PREVHYP)
         framingham_data_clean$EDUC = as.factor(framingham_data_clean$EDUC)
         framingham_data_clean$PERIOD = as.factor(framingham_data_clean$PERIOD)
In [168]: train_idx = createDataPartition(framingham_data_clean$PREVHYP, p=0.75, list=F)[,1]
         train_data = framingham_data_clean[train_idx,]
         test data = framingham data clean[-train idx,]
0.2 EDA
In [169]: # tables of each input feature with the response
         chisq_cont_table = function(feature, row_names) {
             tbl = table(feature, framingham_data_clean$PREVHYP)
             colnames(tbl) = c("free of disease", "prevalent disease")
             rownames(tbl) = row_names
             print(tbl)
             print(chisq.test(tbl))
             print(pandoc.table(tbl))
         }
In [170]: chisq_cont_table(framingham_data_clean$SEX, c("Male", "Female"))
feature free of disease prevalent disease
 Male
                    366
                                      336
 Female
                    453
                                      345
       Pearson's Chi-squared test with Yates' continuity correction
data: tbl
X-squared = 3.0458, df = 1, p-value = 0.08094
     | free of disease | prevalent disease |
|:----:|:----::|
| **Male** |
                    366
                                       336
                              1
| **Female** |
                    453
                                       345
NULL
In [171]: chisq_cont_table(framingham_data_clean$CURSMOKE, c("Yes", "No"))
feature free of disease prevalent disease
```

```
Yes 420 456
No 399 225
```

Pearson's Chi-squared test with Yates' continuity correction

data: tbl

X-squared = 36.979, df = 1, p-value = 1.194e-09

```
|   | free of disease | prevalent disease | |:----:|:-----:|:-----:|:| | **Yes** | 420 | 456 | | | **No** | 399 | 225 |
```

NULL

In [172]: chisq_cont_table(framingham_data_clean\$DIABETES, c("Not Diabetic", "Diabetic"))

feature free of disease prevalent disease
Not Diabetic 811 634
Diabetic 8 47

Pearson's Chi-squared test with Yates' continuity correction

data: tbl

X-squared = 35.294, df = 1, p-value = 2.835e-09

-		free	of dise	ease pre	valent dise	ase
-	::	:		: :		:
	Not Diabetic	1	811	1	634	- 1
	Diabetic	1	8	1	47	- 1

NULL

In [173]: chisq_cont_table(framingham_data_clean\$EDUC, c("0-11 years", "High School Diploma or

feature	free of	disease	prevalent	disease
0-11 years		287		295
High School Diploma or GED		274		212
Some College or Vocational School		153		96
College degree or more		105		78

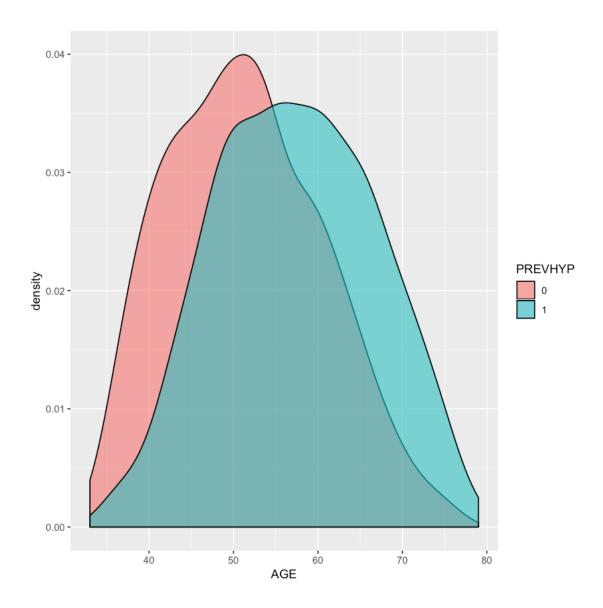
Pearson's Chi-squared test

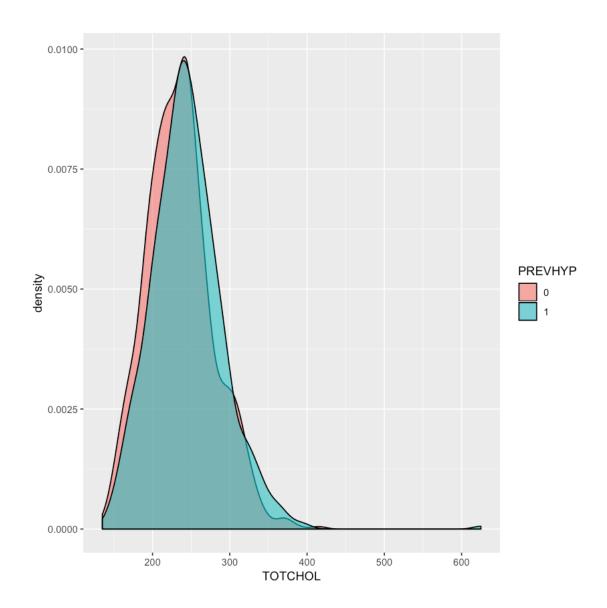
data: tbl

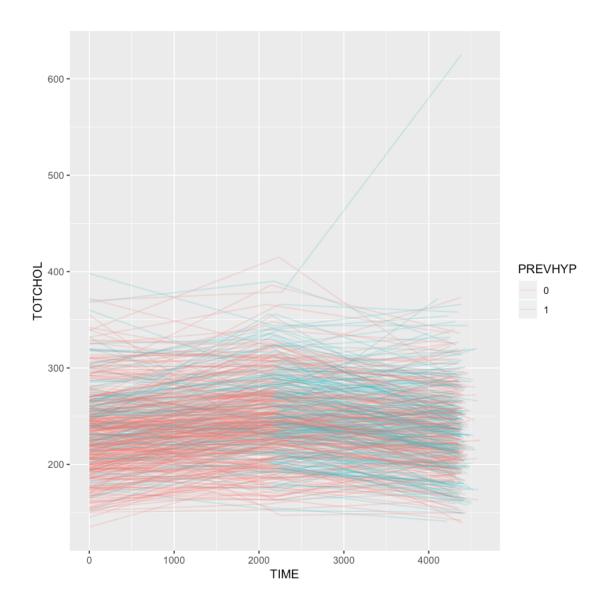
X-squared = 12.461, df = 3, p-value = 0.005961

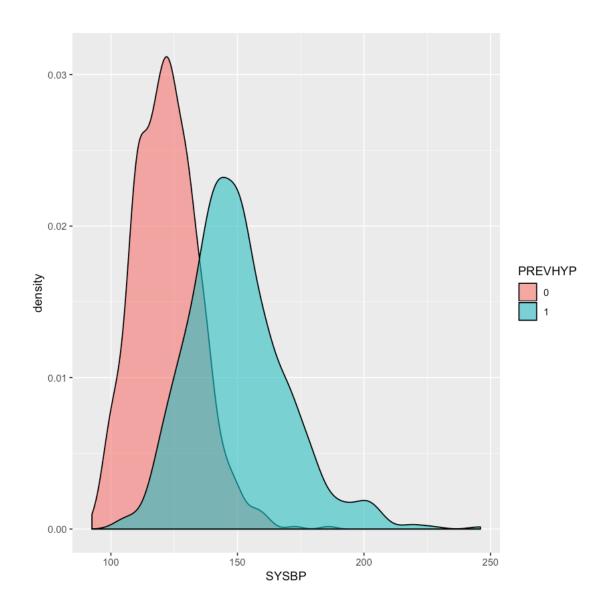
		free	of disea	ase pre	valent disea	ase
	::	: :		: :		:
	0-11 years	1	287		295	- 1
	High School Diploma or GED	1	274		212	- 1
	Some College or Vocational School	1	153		96	- 1
	College degree or more	1	105	1	78	- 1

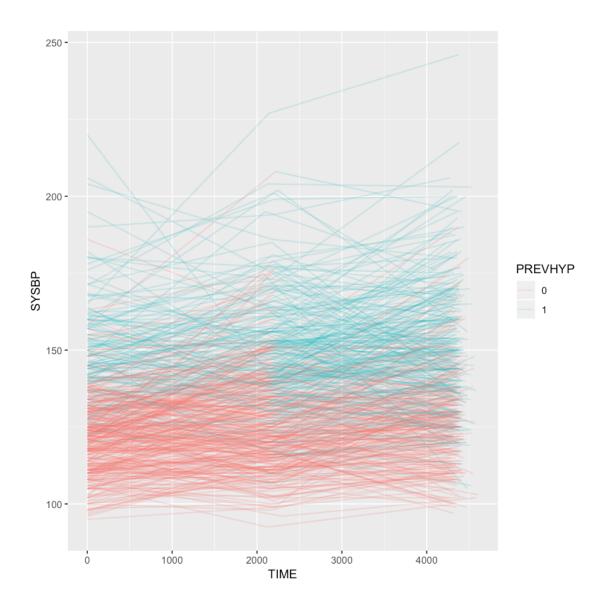
NULL

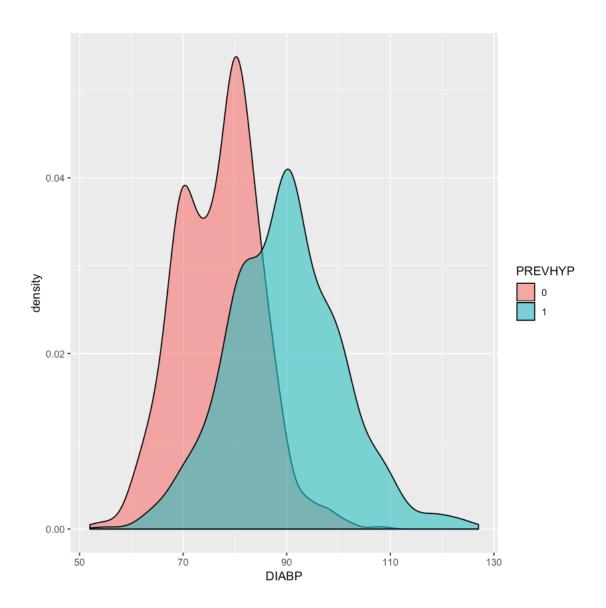


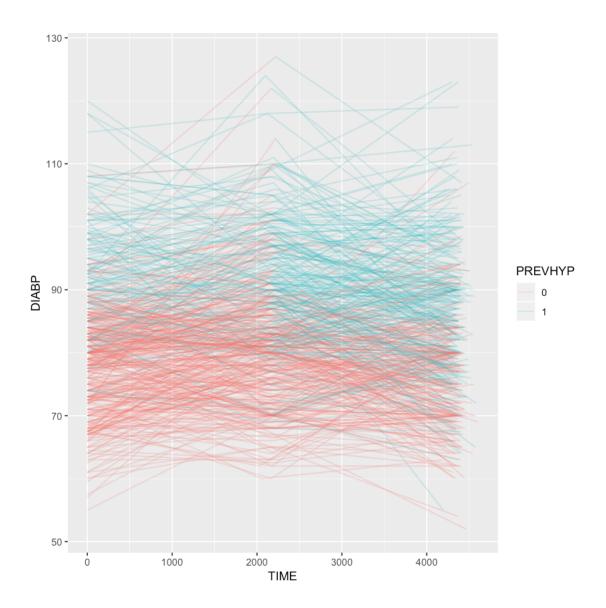


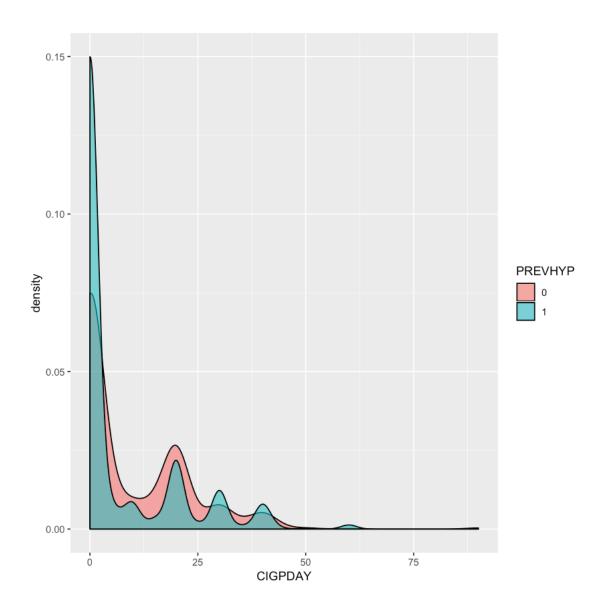


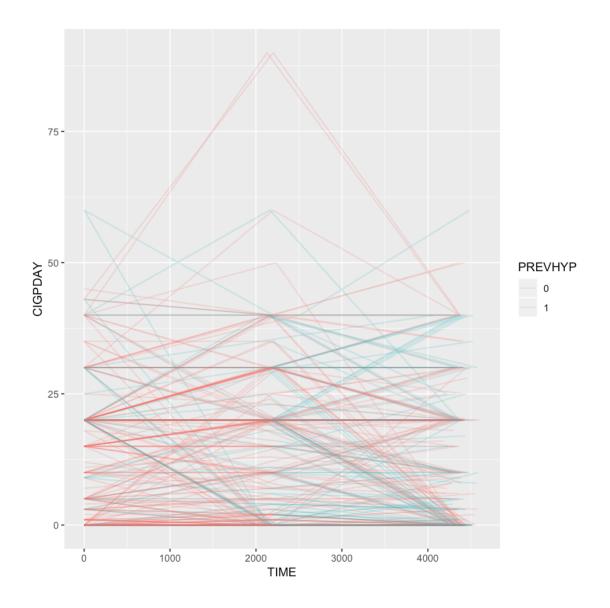


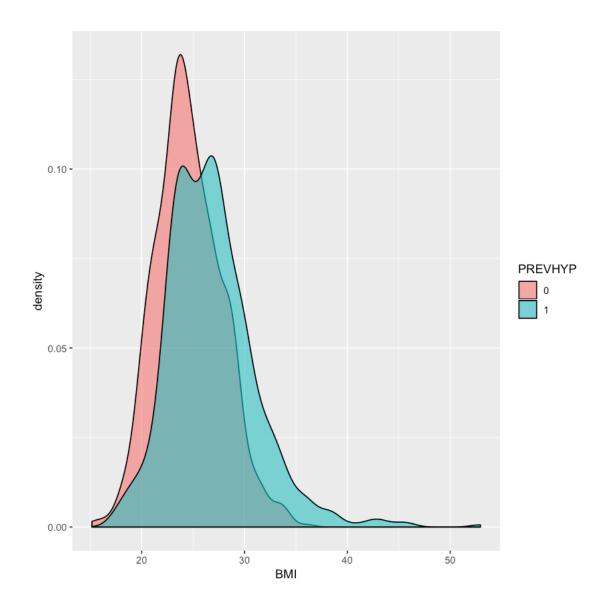


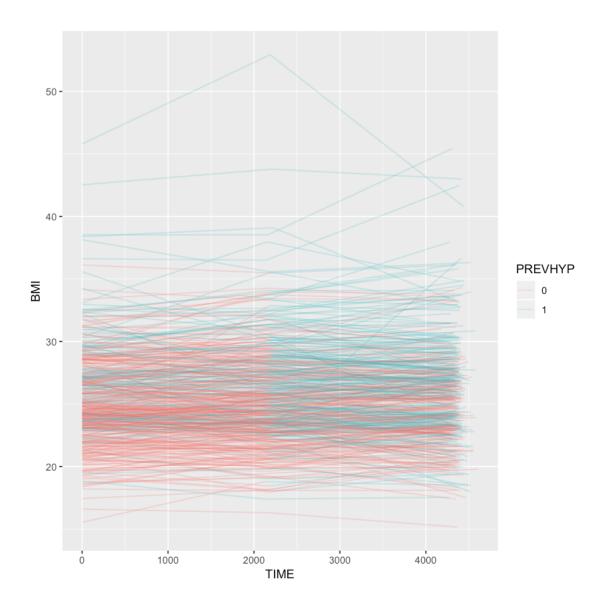


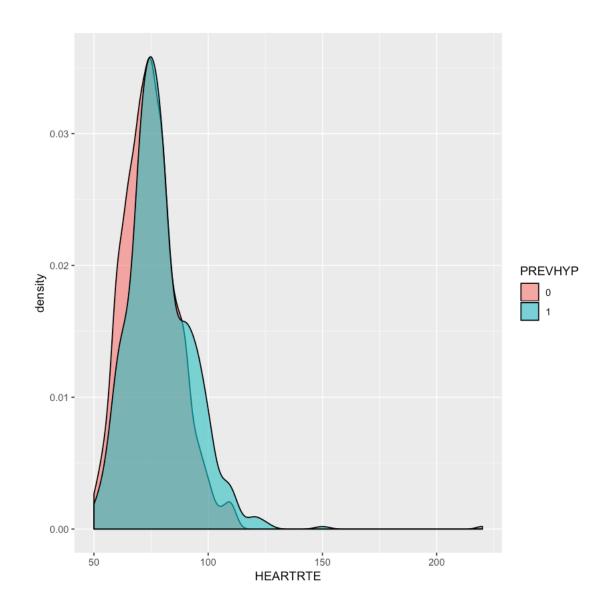


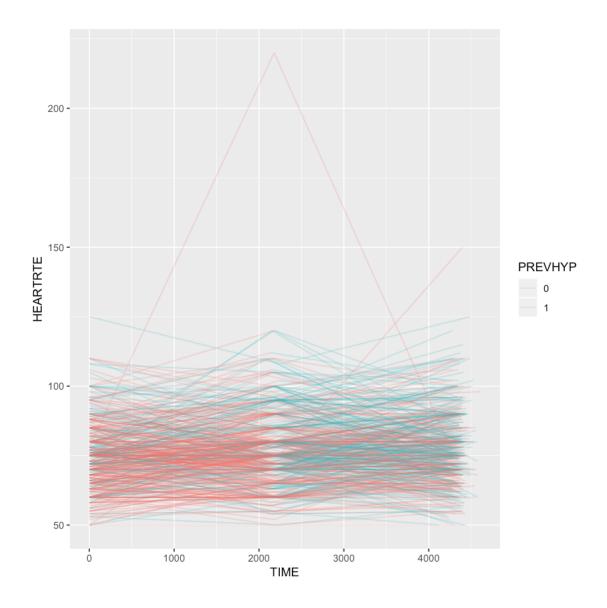


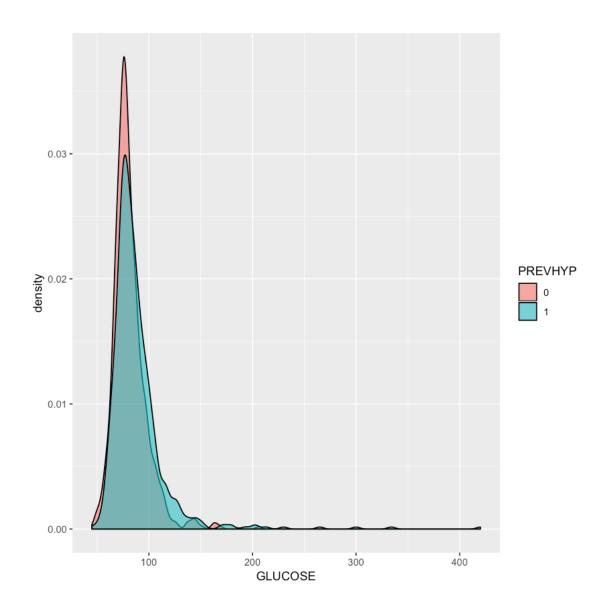


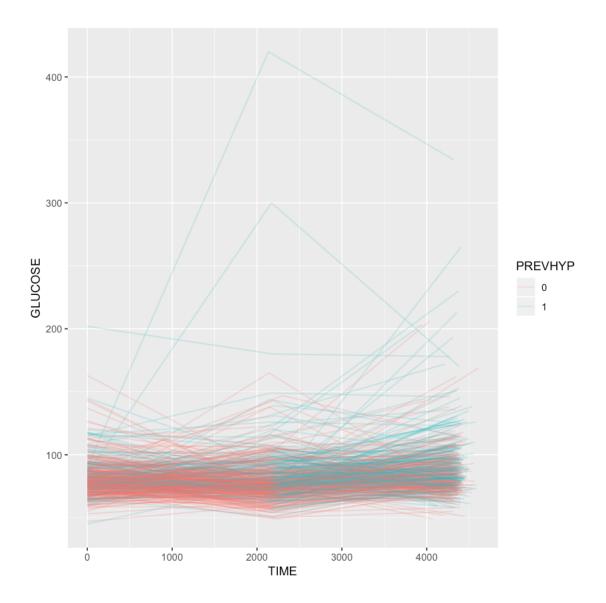


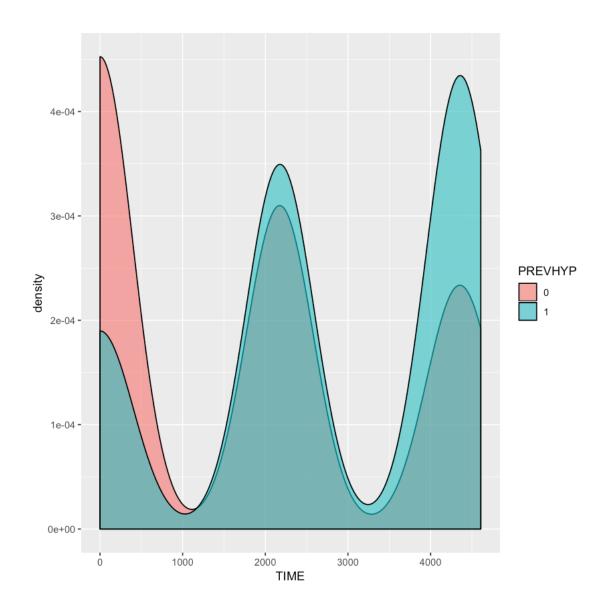


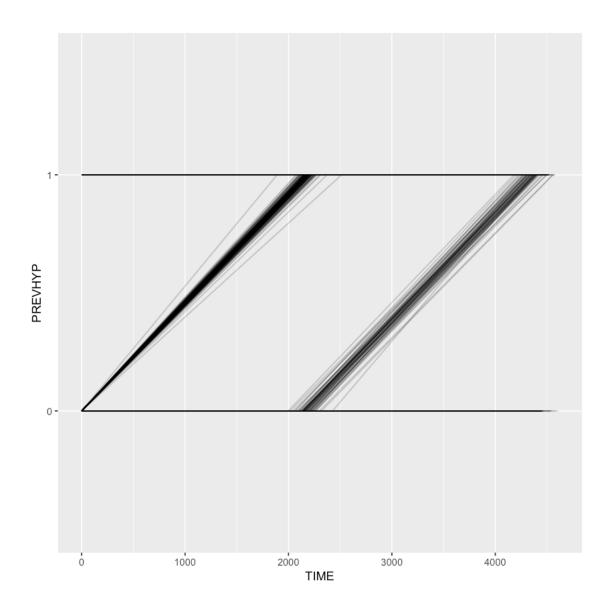












0.3 Model Fitting

Warning message:

Some predictor variables are on very different scales: consider rescalingWarning message in checkConv(attr(opt, "derivs"), opt\$par, condel failed to converge: degenerate Hessian with 1 negative eigenvaluesWarning message in variance-covariance matrix computed from finite-difference Hessian is

not positive definite or contains NA values: falling back to var-cov estimated from RXWarning variance-covariance matrix computed from finite-difference Hessian is not positive definite or contains NA values: falling back to var-cov estimated from RX Correlation matrix not shown by default, as p = 18 > 12.

Use print(obj, correlation=TRUE) or vcov(obj) if you need it

Generalized linear mixed model fit by maximum likelihood (Laplace
Approximation) [glmerMod]
Family: binomial (logit)
Formula: PREVHYP ~ SEX + TOTCHOL + AGE + SYSBP + DIABP + CURSMOKE + CIGPDAY +
BMI + DIABETES + HEARTRTE + GLUCOSE + EDUC + TIME + PERIOD +
(1 | RANDID)
Data: framingham_data_clean

AIC BIC logLik deviance df.resid
952.4 1053.4 -457.2 914.4 1481

Scaled residuals:

Min 1Q Median 3Q Max -3.1150 -0.1491 -0.0124 0.1540 6.2290

Random effects:

Groups Name Variance Std.Dev.
RANDID (Intercept) 5.652 2.377
Number of obs: 1500, groups: RANDID, 500

Fixed effects:

Estimate Std. Error z value Pr(>|z|)(Intercept) -37.576625 2.937844 -12.791 < 2e-16 *** SEX2 -0.492451 0.341600 -1.442 0.1494 TOTCHOL 0.001272 0.003520 0.361 0.7178 AGE 0.031290 0.022034 1.420 0.1556 SYSBP DIABP -0.659590 0.452927 -1.456 CURSMOKE1 0.1453 -0.002847 0.017957 -0.159 CIGPDAY 0.8740 BMI DIABETES1 1.768149 1.024053 1.727 0.0842 . 0.019370 0.011318 HEARTRTE 1.712 0.0870 . GLUCOSE 0.007604 0.007423 1.024 0.3056 EDUC2 -0.082261 0.400183 -0.206 0.8371 EDUC3 -0.300380 0.472999 -0.635 0.5254 EDUC4 -0.115724 0.543927 -0.213 0.8315 0.001433 0.002242 0.639 TIME 0.5228 -0.870727 4.895082 -0.178 PERIOD2 0.8588

```
PERIOD3 -2.860799 9.782842 -0.292 0.7700
```

Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1

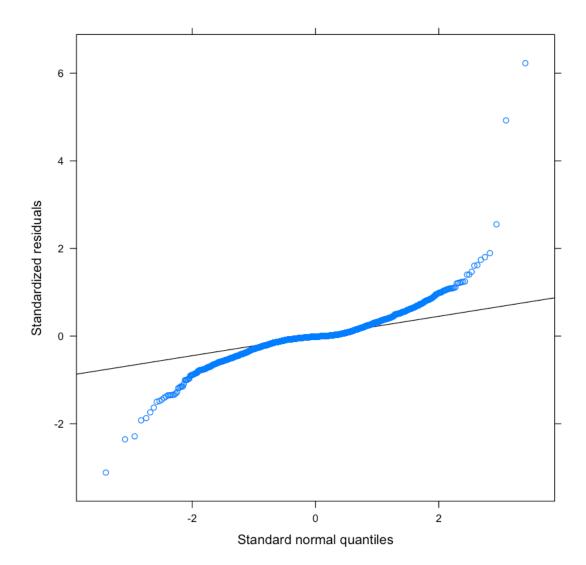
fit warnings:

Some predictor variables are on very different scales: consider rescaling convergence code: $\ensuremath{\text{0}}$

unable to evaluate scaled gradient

Model failed to converge: degenerate Hessian with 1 negative eigenvalues

In [268]: qqmath(model_1)



```
In [269]: # all variables, random intercept, no period as it is just a categorical of time
         model_2 = glmer(PREVHYP ~ SEX + TOTCHOL + AGE + SYSBP + DIABP + CURSMOKE + CIGPDAY +
                          data=framingham_data_clean,
                          family=binomial)
          summary(model 2)
Warning message:
Some predictor variables are on very different scales: consider rescalingWarning message in che
Model failed to converge with max|grad| = 39.8421 (tol = 0.001, component 1)Warning message in
Model is nearly unidentifiable: very large eigenvalue
- Rescale variables?; Model is nearly unidentifiable: large eigenvalue ratio
 - Rescale variables?
Correlation matrix not shown by default, as p = 16 > 12.
Use print(obj, correlation=TRUE) or
   vcov(obj)
                    if you need it
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
 Family: binomial (logit)
Formula: PREVHYP ~ SEX + TOTCHOL + AGE + SYSBP + DIABP + CURSMOKE + CIGPDAY +
    BMI + DIABETES + HEARTRTE + GLUCOSE + EDUC + TIME + (1 |
                                                                 RANDID)
  Data: framingham_data_clean
    ATC
             BIC
                   logLik deviance df.resid
                  -458.1
  950.3
          1040.6
                             916.3
                                        1483
Scaled residuals:
             1Q Median
                            3Q
                                   Max
-2.9992 -0.1366 -0.0087 0.1399 6.0459
Random effects:
 Groups Name
                   Variance Std.Dev.
RANDID (Intercept) 6.491
                            2.548
Number of obs: 1500, groups: RANDID, 500
Fixed effects:
             Estimate Std. Error z value Pr(>|z|)
(Intercept) -4.236e+01 5.261e+00 -8.051 8.20e-16 ***
SEX2
           -8.678e-01 3.858e-01 -2.249 0.024514 *
TOTCHOL
            3.201e-03 3.520e-03 0.909 0.363100
            7.351e-02 2.785e-02 2.639 0.008312 **
AGE
SYSBP
            1.268e-01 1.617e-02 7.843 4.40e-15 ***
            1.470e-01 2.551e-02 5.762 8.34e-09 ***
DIABP
CURSMOKE1
           -4.321e-01 4.748e-01 -0.910 0.362865
CIGPDAY
           -1.023e-02 1.884e-02 -0.543 0.587180
            1.859e-01 5.276e-02 3.524 0.000425 ***
BMI
```

```
DIABETES1
           1.027e+00 9.989e-01
                                1.028 0.303721
HEARTRTE
          1.980e-02 1.216e-02 1.628 0.103494
GLUCOSE
           5.534e-03 6.650e-03 0.832 0.405270
EDUC2
           8.611e-02 4.145e-01 0.208 0.835402
EDUC3
           2.130e-01 4.951e-01 0.430 0.667087
EDUC4
           7.400e-02 5.682e-01 0.130 0.896387
           7.399e-04 1.251e-04 5.914 3.34e-09 ***
TIME
```

Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1

fit warnings:

Some predictor variables are on very different scales: consider rescaling convergence code: 0

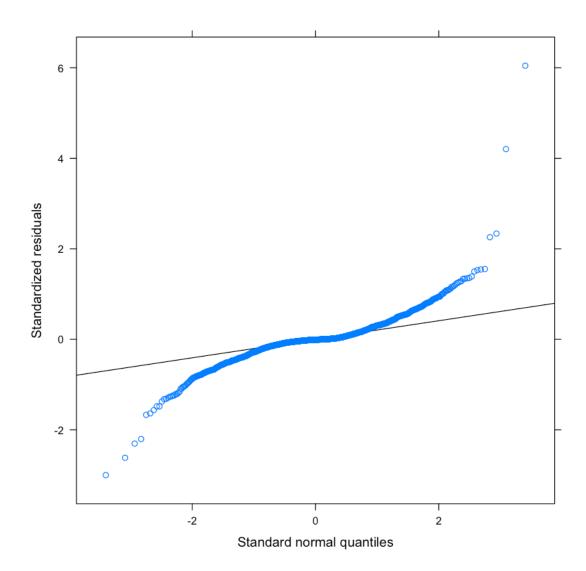
Model failed to converge with max|grad| = 39.8421 (tol = 0.001, component 1) Model is nearly unidentifiable: very large eigenvalue

- Rescale variables?

Model is nearly unidentifiable: large eigenvalue ratio

- Rescale variables?

In [270]: qqmath(model_2)



Warning message in checkConv(attr(opt, "derivs"), opt\$par, ctrl = control\$checkConv, : Model failed to converge with max|grad| = 3.80408 (tol = 0.001, component 1)Warning message in Model is nearly unidentifiable: very large eigenvalue

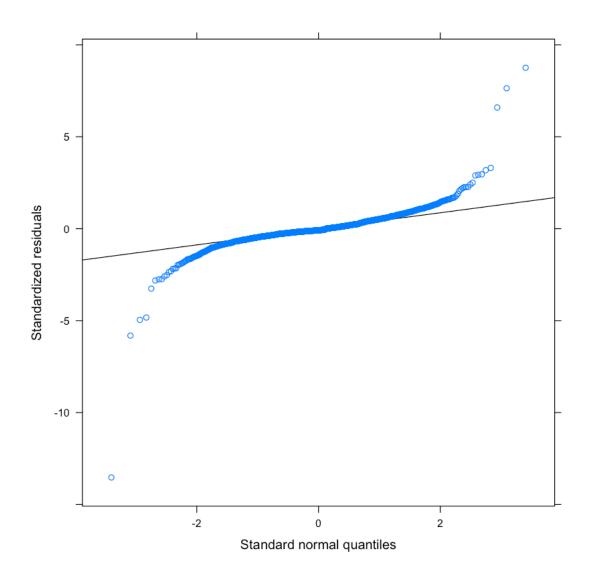
- Rescale variables?; Model is nearly unidentifiable: large eigenvalue ratio
- Rescale variables?

Generalized linear mixed model fit by maximum likelihood (Laplace

```
Approximation) [glmerMod]
Family: binomial (logit)
Formula: PREVHYP ~ CIGPDAY + SYSBP + CURSMOKE + DIABETES + EDUC + (1 |
   RANDID)
  Data: framingham_data_clean
    AIC
                 logLik deviance df.resid
                 -565.7
 1149.5
         1197.3
                         1131.5
                                   1491
Scaled residuals:
    Min
             1Q
                Median
                             3Q
                                   Max
-13.5308 -0.3015 -0.0856
                         0.2880
                                 8.7529
Random effects:
Groups Name
                 Variance Std.Dev.
RANDID (Intercept) 1.899
                         1.378
Number of obs: 1500, groups: RANDID, 500
Fixed effects:
            Estimate Std. Error z value Pr(>|z|)
(Intercept) -19.922627
                     1.343785 -14.826 < 2e-16 ***
CIGPDAY
            0.007149 0.012501 0.572 0.56739
SYSBP
            CURSMOKE1
           DIABETES1
            0.113750 0.259084 0.439 0.66063
EDUC2
           -0.059485 0.317380 -0.187 0.85133
EDUC3
EDUC4
            Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1
Correlation of Fixed Effects:
        (Intr) CIGPDA SYSBP CURSMO DIABET EDUC2 EDUC3
CIGPDAY
        -0.021
        -0.990 0.023
SYSBP
CURSMOKE1 0.052 -0.753 -0.091
DIABETES1 -0.101 0.039 0.091 -0.059
EDUC2
        -0.140 -0.057 0.059 -0.019 0.013
EDUC3
        -0.131 0.020 0.060 -0.002 0.008 0.370
        -0.094 -0.095 0.035 0.052 -0.010 0.333 0.266
EDUC4
convergence code: 0
Model failed to converge with max|grad| = 3.80408 (tol = 0.001, component 1)
Model is nearly unidentifiable: very large eigenvalue
- Rescale variables?
Model is nearly unidentifiable: large eigenvalue ratio
```

- Rescale variables?

In [272]: qqmath(model_3)



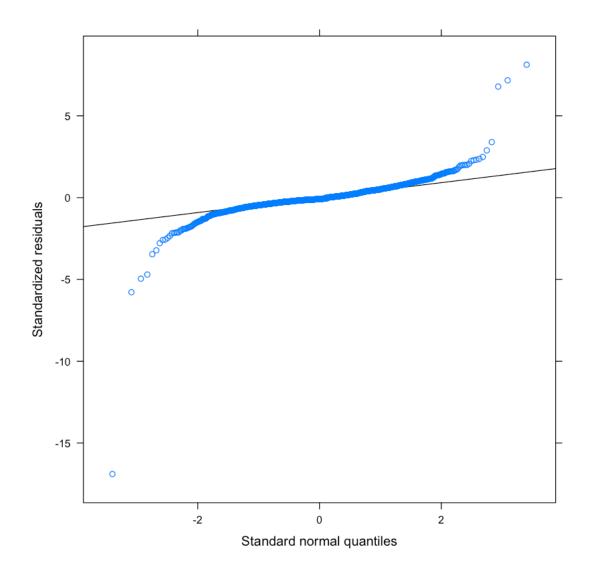
Warning message in checkConv(attr(opt, "derivs"), opt\$par, ctrl = control\$checkConv, : Model is nearly unidentifiable: very large eigenvalue

- Rescale variables?; Model is nearly unidentifiable: large eigenvalue ratio
- Rescale variables?

Generalized linear mixed model fit by maximum likelihood (Laplace

```
Approximation) [glmerMod]
 Family: binomial (logit)
Formula: PREVHYP ~ CIGPDAY + SYSBP + (1 | RANDID)
  Data: framingham_data_clean
     AIC
             BIC
                   logLik deviance df.resid
                   -574.8
  1157.5
          1178.8
                            1149.5
                                       1496
Scaled residuals:
                  Median
    Min
              10
                                3Q
                                        Max
-16.8991 -0.3056 -0.0868 0.3112
                                     8.1287
Random effects:
Groups Name
                   Variance Std.Dev.
RANDID (Intercept) 2.103
                            1.45
Number of obs: 1500, groups: RANDID, 500
Fixed effects:
             Estimate Std. Error z value Pr(>|z|)
(Intercept) -20.311035
                        1.347110 -15.077
                                           <2e-16 ***
            -0.016804
                        0.008393 -2.002
                                           0.0453 *
CIGPDAY
SYSBP
             0.150212
                        0.009932 15.125
                                           <2e-16 ***
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1
Correlation of Fixed Effects:
        (Intr) CIGPDA
CIGPDAY 0.016
      -0.995 -0.066
SYSBP
convergence code: 0
Model is nearly unidentifiable: very large eigenvalue
 - Rescale variables?
Model is nearly unidentifiable: large eigenvalue ratio
 - Rescale variables?
```

In [274]: qqmath(model_4)



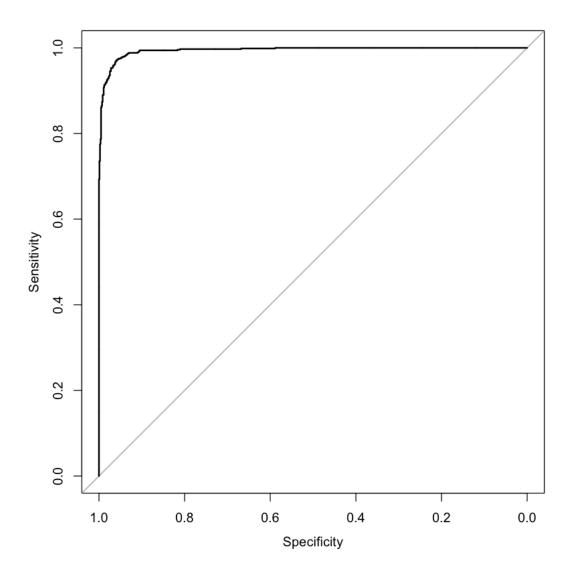
In [275]: anova(model_1, model_2, model_3, model_4)

	Df	AIC	BIC	logLik	deviance	Chisq	Chi Df	Pr(>Chisq)
model_4	4	1157.5267	1178.780	-574.7633	1149.5267	NA	NA	NA
model_3	9	1149.4816	1197.301	-565.7408	1131.4816	18.045024	5	2.890503e-03
model_2	17	950.2637	1040.588	-458.1318	916.2637	215.217954	8	3.940688e-42
model_1	19	952.4222	1053.373	-457.2111	914.4222	1.841491	2	3.982220e-01

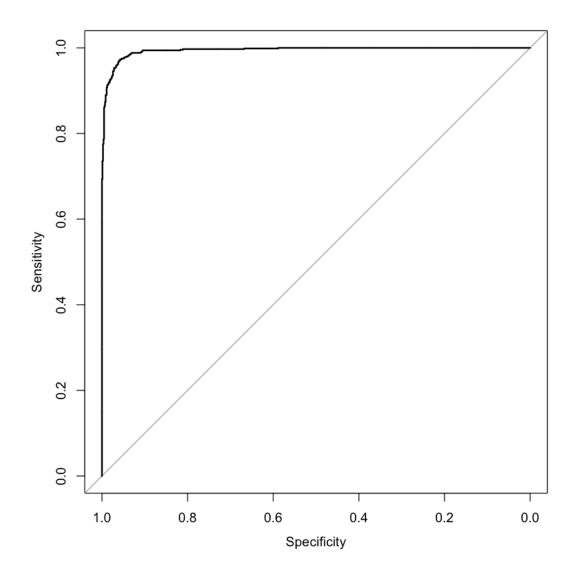
0.4 Model Evaluation

```
print(pROC::auc(roc.curve))
plot(roc.curve)
```

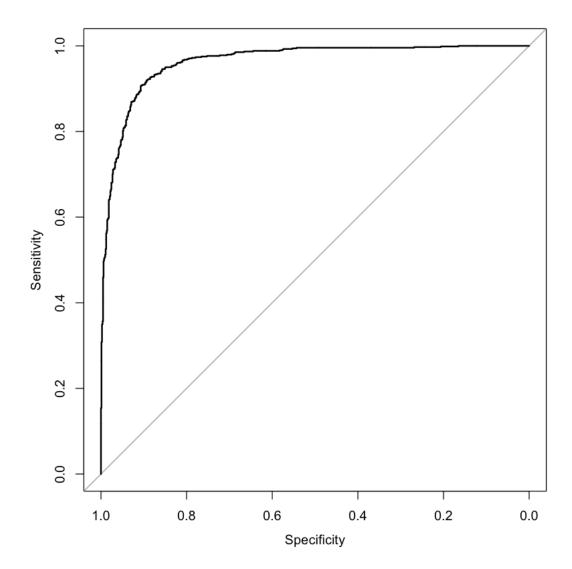
Area under the curve: 0.9942



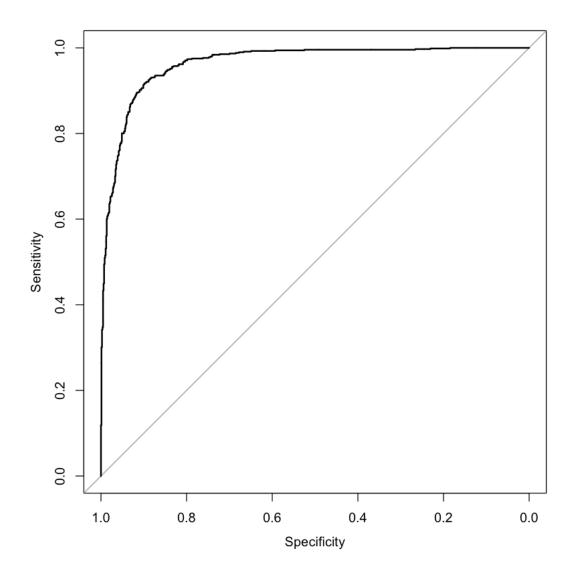
Area under the curve: 0.9942



Area under the curve: 0.9631



Area under the curve: 0.964



In []: # compare to analysis 5 code in write up/include roc curves $\frac{1}{2}$