

Module 2: Supervised Learning

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```
# If a package is installed, it will be loaded. If any
## are not, the missing package(s) will be installed
## from CRAN and then loaded.

## First specify the packages of interest
packages <- c(
  "dplyr", "PheCAP", "glmnet", "randomForestSRC", "PheNorm",
  "MAP", "pROC", "mltools", "data.table", "ggplot2", "parallel"
)

## Now load or install&load all
package.check <- lapply(
  packages,
  FUN = function(x) {
    if (!require(x, character.only = TRUE)) {
      install.packages(x, dependencies = TRUE)
      library(x, character.only = TRUE)
    }
  }
)

# load environment from example 1
load("environment.RData")
```

Prepare data for algorithm development

- Split data into training and testing set
- Training 106(60%), Testing 75(40%)

```
data <- PhecapData(PheCAP::ehr_data, "healthcare_utilization", "label", 75,
  patient_id = "patient_id", seed = 123
)

# Transform Features log(x + 1)
labeled_data <- ehr_data %>% dplyr::filter(!is.na(label))

# All Features
all_x <- ehr_data %>% dplyr::select(
  starts_with("COD"), starts_with("NLP"),
  starts_with("main"), healthcare_utilization
)
```

```

health_count <- ehr_data$healthcare_utilization

# Training Set
train_data <- ehr_data %>% dplyr::filter(patient_id %in% data$training_set)
train_x <- train_data %>%
  dplyr::select(
    starts_with("COD"), starts_with("NLP"),
    starts_with("main"), healthcare_utilization
  ) %>%
  as.matrix()
train_y <- train_data %>%
  dplyr::select(label) %>%
  pull()

# Testing Set
test_data <- ehr_data %>% dplyr::filter(patient_id %in% data$validation_set)
test_x <- test_data %>%
  dplyr::select(
    starts_with("COD"), starts_with("NLP"),
    starts_with("main"), healthcare_utilization
  ) %>%
  as.matrix()
test_y <- test_data %>%
  dplyr::select(label) %>%
  pull()

```

Penalized logistic regression

- Fit LASSO and Adaptive LASSO(ALASSO)

```

# Choose best lambda using CV
beta.lasso <- lasso_fit(x = train_x, y = train_y,
  tuning = "cv", family = "binomial")

# Features Selected
names(beta.lasso[abs(beta.lasso)>0])[-1]

## [1] "NLP93" "NLP104" "NLP304"
## [4] "main_NLP" "main_ICDNLP" "healthcare_utilization"

# prediction on testing set
y_hat.lasso <- linear_model_predict(beta = beta.lasso, x = test_x,
  probability = TRUE)

# Fit Adaptive LASSO
beta.lasso <- adaptive_lasso_fit(x = train_x, y = train_y,
  tuning = "cv", family = "binomial")
y_hat.lasso <- linear_model_predict(beta = beta.lasso, x = test_x,
  probability = TRUE)

# Features Selected
names(beta.lasso[abs(beta.lasso)>0])[-1]

## [1] "NLP304" "main_NLP" "healthcare_utilization"

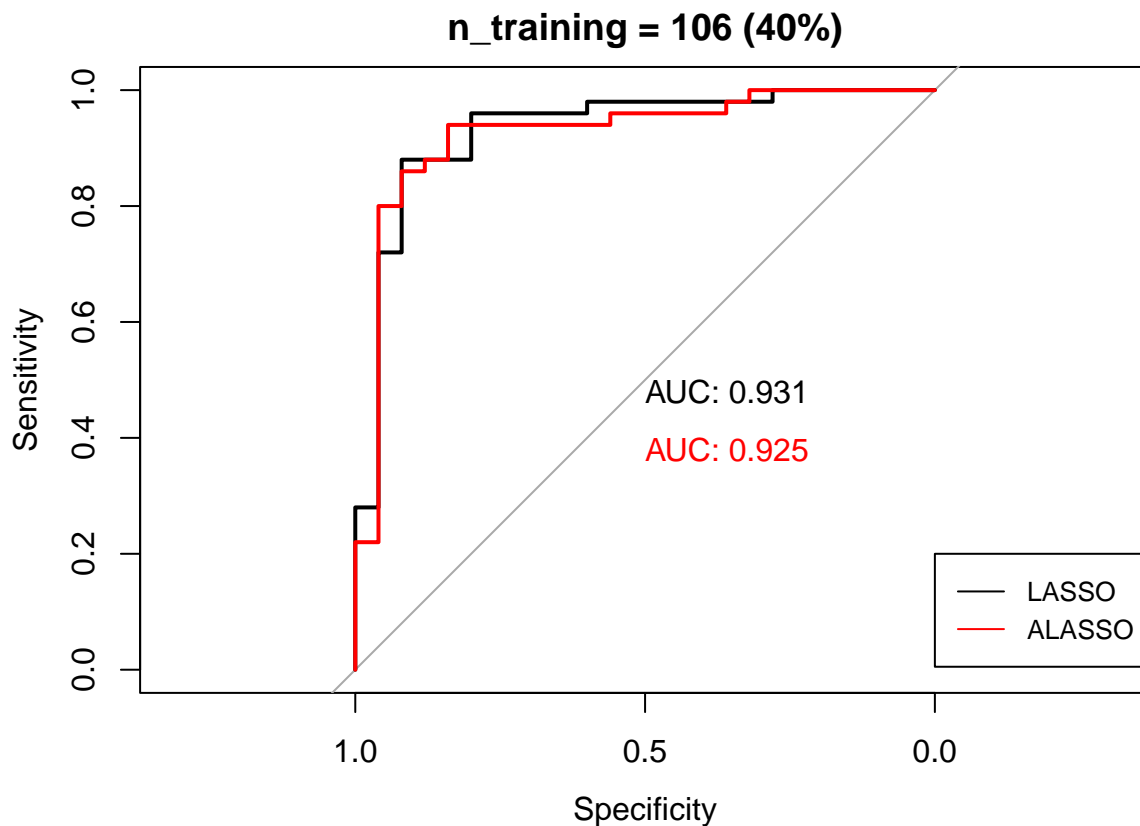
```

```

roc.lasso <- roc(test_y, y_hat.lasso)
roc.lasso <- roc(test_y, y_hat.lasso)

plot(roc.lasso,
     print.auc = TRUE, main = "n_training = 106 (40%)")
)
plot(roc.lasso,
     print.auc = TRUE, col = 'red', add = TRUE, print.auc.y = 0.4
)
legend(0, 0.2, legend = c("LASSO", "ALASSO"), col = c("black", "red"),
      lty = 1, cex = 0.8)

```



```

roc_full.lasso <- get_roc(y_true = test_y, y_score = y_hat.lasso)
head(roc_full.lasso, 10)

```

##	cutoff	pos.rate	FPR	TPR	PPV	NPV	F1
## [1,]	0.9468465	0.006666667	0.00	0.1306667	1.0000000	0.3651412	0.2311321
## [2,]	0.9140868	0.066666667	0.00	0.2053333	1.0000000	0.3861998	0.3407080
## [3,]	0.8813270	0.193333333	0.02	0.2800000	0.9655172	0.4049587	0.4341085
## [4,]	0.8781599	0.200000000	0.04	0.3900000	0.9512195	0.4403670	0.5531915
## [5,]	0.8749928	0.206666667	0.04	0.5000000	0.9615385	0.4897959	0.6578947
## [6,]	0.8130579	0.413333333	0.04	0.6100000	0.9682540	0.5517241	0.7484663
## [7,]	0.7511229	0.500000000	0.06	0.7200000	0.9600000	0.6266667	0.8228571
## [8,]	0.7445305	0.506666667	0.08	0.7600000	0.9500000	0.6571429	0.8444444
## [9,]	0.7379380	0.513333333	0.08	0.8000000	0.9523810	0.6969697	0.8695652
## [10,]	0.6905611	0.586666667	0.08	0.8400000	0.9545455	0.7419355	0.8936170

```
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head(roc_full.lasso,10)
```

```
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## [1,] 0.9468465 0.006666667 0.00 0.1306667 1.0000000 0.3651412 0.2311321
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```

Different train size

- randomly sample training size = 50, 70, 90
- rest as testing set
- repeat 600 times

```
start<- Sys.time()
auc_supervised <- validate_supervised(dat = labeled_data, nsim = 600,
                                     n.train = c(50, 70, 90))
end <- Sys.time()
end - start
```

```
## Time difference of 3.296876 mins
```

```
# median AUC
```

```
apply(auc_supervised, 2, median)
```

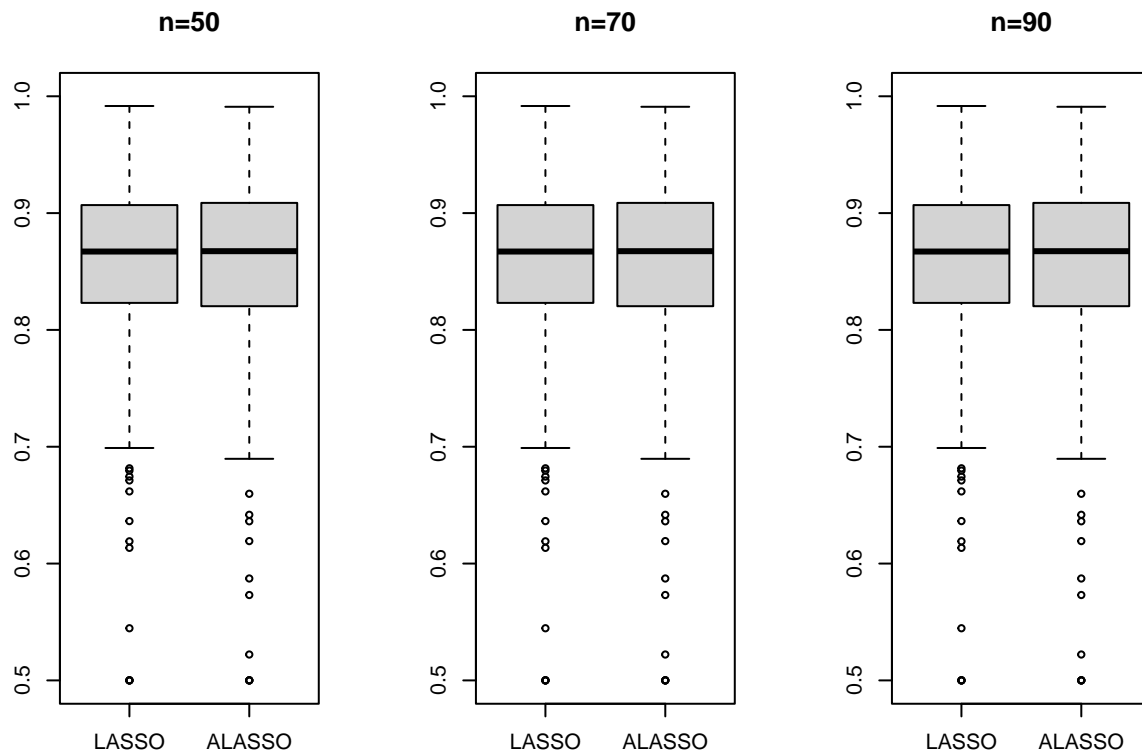
```
##  n=50,LASSO  n=70,LASSO  n=90,LASSO  n=50,ALASSO  n=70,ALASSO  n=90,ALASSO
##  0.8670982   0.8789683   0.8907670   0.8673935   0.8736602   0.8855655
```

```
# se
```

```
apply(auc_supervised, 2, sd)
```

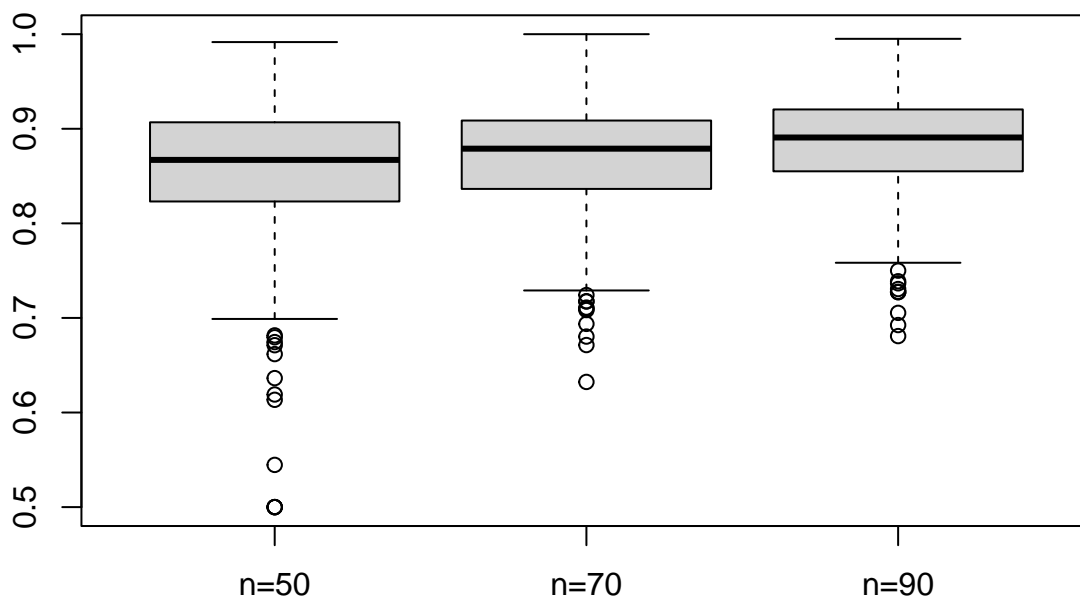
```
##  n=50,LASSO  n=70,LASSO  n=90,LASSO  n=50,ALASSO  n=70,ALASSO  n=90,ALASSO
##  0.07197811  0.05588511  0.05184181  0.07300341  0.05871336  0.05415953
```

```
par(mfrow =c(1,3))
boxplot(auc_supervised[,c(1,4)], ylim = c(0.5, 1),
        names = c("LASSO", "ALASSO"), main = "n=50")
boxplot(auc_supervised[,c(1,4)], ylim = c(0.5, 1),
        names = c("LASSO", "ALASSO"), main = "n=70")
boxplot(auc_supervised[,c(1,4)], ylim = c(0.5, 1),
        names = c("LASSO", "ALASSO"), main = "n=90")
```



```
boxplot(auc_supervised[,1:3], ylim = c(0.5, 1),
       names = c("n=50", "n=70", "n=90"), main = "LASSO")
```

LASSO



```
boxplot(auc_supervised[,4:6], ylim = c(0.5, 1),
       names = c("n=50", "n=70", "n=90"), main = "ALASSO")
```

ALASSO

