

Applied Statistics Project - On the predictability of life course

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Abstract

Based on socioeconomic and genetic data, is it possible to predict one's health over time? The question has been discussed in many previous researches without a satisfying answer. This paper explains how we approached the problem. The data used for our purposes are the ones from the Health and Retirement Study led by the RAND Corporation. We first explain how we design a global health index, using Stochastic Neighbors Embedding paradigm, before applying a specific kind of Lasso Regression and further machine learning algorithms like Random Forest and XGBoost to predict the said health index.



Acknowledgement

We would like to thank Mr. Felix Tropsf for letting us be a part of this project, but also for his help and guidance throughout the whole year.

Legal requirements

Health and Retirement Study, (RAND HRS Longitudinal File 2018 (V2)) public use dataset. Produced and distributed by the University of Michigan with funding from the National Institute on Aging (grant number NIA U01AG009740). Ann Arbor, MI, (July 2022).

RAND HRS Longitudinal File 2018 (V2). Produced by the RAND Center for the Study of Aging, with funding from the National Institute on Aging and the Social Security Administration. Santa Monica, CA (July 2022).

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1 Introduction

The work presented in this document has been realized in the framework of the **Applied Statistics Project** (STATAPP project) by the joint participation of Keryann Massin, Kilian Andru, Xavier Lacour and Juliette Veillon. It is dedicated to the question of the **predictability of life course**, a sociological question approached from a data science perspective.

At the era of overly present information, machine learning reveals links and hidden relationships between variables that used to be hard to tackle. Data Science techniques spread among experts of all fields, and social sciences see major breakthroughs thanks to artificial intelligence. The question of the predictability of life course comes in this context as a challenging one: there is an obvious relationship between age, body-fat ratio and health for instance, but how could one exploit these links and other available information for prediction purpose? For instance, is it possible to forecast one's overall health for the upcoming year based on the socioeconomic and genetic data at our disposal? That is the problem we wish to address with this STATAPP project.

Thanks to our supervisor M. Tropsch, we have had access to the Health and Retirement Study (HRS) led by the RAND Corporation [8], that consists in interviews of seniors in the United States followed over several years (28 years at most).

Our main reference for this project is the Fragile Families Challenge [10]. The format of the database is similar to the HRS one: it comprises 4,242 families, who were interrogated in six waves to collect a total of 12,942 variables over 15 years. The objective was to predict six life outcomes from wave 6 using the previous waves. Several groups of researchers participated in the task and reported both their methods and results. The method which obtained the best results, with an R^2 of 0.232, is described as follows: "Our approach consists of the following steps. First, we do early house-cleaning by dropping variables with more than 60 percent missing and dropping variables with standard deviation smaller than .01. Second, we mean-impute the data and perform LASSO regressions of the outcome variables on all remaining covariates. We then drop any covariate whose coefficient is zero. Third, for the remaining covariates, we identify their originals (i.e., before mean-imputation), and apply multiple-imputation using Amelia [6] (which employs expectation-maximisation algorithms). We apply LASSO again for variable-selection using the Amelia-imputed dataset. When applying Amelia, we set $M = 5$ and pick the third dataset." The second-best method, with an R^2 of 0.229, used an XGBoost algorithm [2]. We used these methods as an inspiration to find our own.

In the upcoming pages, we first present the database and the cleaning steps we went through. In order to compute the predictability of life course, we then define a formal objective and apply machine learning procedures aiming to predict this objective. As this report is part of an educational project, we have chosen to present both the attempts that worked and the ones that failed.

2 Presentation and cleaning of the database

2.1 Presentation

Our project is based on three databases, which all have the same source: the Health and Retirement Study (HRS). The HRS is sponsored by the National Institute on Aging (grant number NIA U01AG009740) and is conducted by the University of Michigan and focuses on Americans over 50. More than 20,000 are included in the survey. The original goals of the survey were to help facilitate research and to guide policymakers in their decisions.

The first dataset is about participants' lives data (its formal name is RAND HRS Longitudinal File 2018 (V2) [8]). It contains fourteen waves of survey at the moment. At each new wave, people from previous waves must respond again (as the data is longitudinal), and new people representative of the American society are also added. Are considered in the data the respondents themselves, their spouses, and their households. The data here revolves around 10,000 variables.

The two other datasets correspond to the genetic ones [1]. They are similar and just differ as one

contains people with European ancestry while the other people with African ancestry. The contained genetic data are polygenic scores (PGSs). Their goal is to encapsulate genetic facts that are linked to a phenotypic trait to try to find the latter. Here, the genetic facts in question are Single Nucleotide Polymorphisms (SNPs). They correspond to DNA sequences where only one particular gene is different from the others in a part of the population wider than 1%. To obtain a PGS, a weighted sum is made with the SNPs linked to the phenotype that one wishes to estimate. The weights are obtained with a meta-analysis done on genome-wide association studies (GWAS) which try to see the link between phenotypes and genes (but not with single genes like with the SNPs).

A crucial information to be pointed out is that our databases contain a lot of missing values. These missing values can be classified in two categories: either the individual has been interviewed during a given wave but he did not answer a question, either the individual has not been interviewed. These two cases lead to missing values of different kind: the first ones might be imputed (that is, replacing missing values with likely values with respect to a certain methodology) whereas the second cannot. Indeed, if an individual has not been interrogated at a specific wave, imputing his answers is equivalent to creating them, which is nonsense.

2.2 Initial merges

You may find the GitHub code from our project by clicking [here](#).

To conduct our project, we first need to merge the databases. As the people who responded to the genetics survey are also included in the socio-economic one, we only need to add the first to the second by the individual identifier HHIDPN. However, this variable does not exist in the genetics databases, so we had to compute it by concatenating the Household Identifier HHID with the Person Number PN. Then we concatenated the two genetics bases and merged the resulting base with the socio-economic one. As the two genetic bases only differed by the individuals represented (ones with European ancestry and ones with African ancestry) but not by any of the 86 variables of interest, we decided to create an 87th variable `Section_A_or_E` that takes A and E as modalities and indicates the ancestry of individuals, in order not to lose any information.

2.3 Removal of unusable variables

At this point, our database gathers $n = 42,233$ individuals and $p = 15,104$ variables. With a size of about 1.15 gigabytes on disk and four times more in RAM, our laptops could not handle the whole dataset and perform appropriate analysis. Plus, considering that the dataset presents a high missing values rate and that $p \approx n$, machine learning algorithms would not be able to converge in the current state of our data. We thus need to clean it. In this section 2.3, we present the first obvious deletions that we made, to obtain a database on which we could apply more complex algorithms.

2.3.1 Removal of Spouses' related variables

The subject of the variables always fall into one of the three categories 'Respondent, Spouse, Household'. Because Spouses' related variables amounted to around 7,200, we decided to drop them all, considering the fact that 95% of spouses were also interviewed as respondents and that, as a result, we would only lose 5% of the information doing so. At the end of this operation, our database is of size ($n = 42,233, p = 7,939$). Compared to the initial size of the database, this size has been almost halved in exchange for a small loss of information.

2.3.2 Removal of columns with a missing rate too high

The quickest way to efficiently reduce the size of our database is to directly drop useless columns. Our data mainly corresponding to answers to interviews, some columns present a really high missing rate. We calculated for each wave the number of columns for a given missing rate, and got the graph¹. We wanted to keep the genetic data, whose available rate is around 35.97% of the respondents, so we

¹Figure 1 is meant to be interpreted like this: among the variables collected from the interviews in wave 2, more than 40% missing values were found in 47% of the variables.

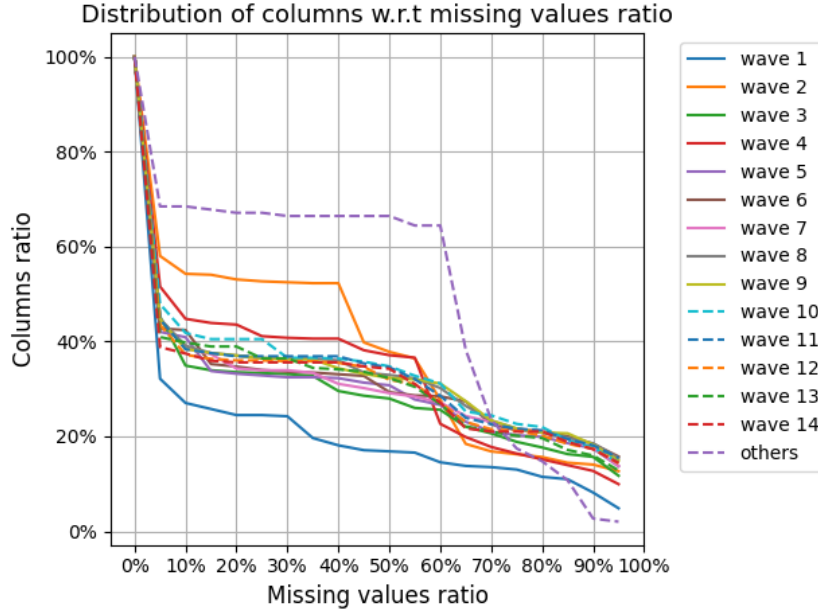


Figure 1: Distribution of columns with respect to missing values ratio

decided to drop all variables that presented a missing rate higher than 65%.

A precision is needed: the vast majority of the columns in our dataset are in fact timed realizations of one global variable. Take `R1MSTAT` for example. It appears that `R1MSTAT`, `R2MSTAT`, ..., `R14MSTAT` are the responses of individuals to the same question, say `RwMSTAT`, asked at different waves. Hence, it makes sense for these 14 variables to not be treated separately: if we delete `R12MSTAT`, we shall delete `R1MSTAT`, `R2MSTAT`, etc. If we keep one column, we keep all of them.

There are 156 variables like `RwMSTAT` with an average missing rate of more than 65%. It corresponds to 1,577 columns in our original dataset, and we dropped them all at once. This single operation drastically reduced the size of the database from $(n = 42,233, p = 7,939)$ to $(n = 42,233, p = 6,131)$.

Remark. During the process of cleaning the dataset, we came across a variable named `FILEVER` that was constant (`FILEVER = 'U'`) for all individuals. We decided to drop it.

2.3.3 Removal of health variables

The whole point of our project is to predict a global health index. As explained further on, we used the health variables to construct our index. To avoid predicting health itself, we decided to drop all health-related variables in the main database, and save them in a separate database. At the end of this operation, our database is of size $(n = 42,233, p = 4,147)$. No obvious columns removal could be made for now.

3 Definition of the objective

As explained in the introduction, we want to see whether it is possible to forecast someone's health with the socioeconomic and genetic data we have about him at our disposal. We formally need a *Global Health Index*, that could summarize the whole of health-related information into one real number. Once the index designed, our goal will then be to predict it. This section is dedicated to the creation of this index.

We carefully selected a few quantitative health-variables, from age and body mass index to the number of overnight stays at hospital or in nursing home the respondent went through over a year. We

also took into account qualitative variables indicating whether the respondent had had hypertension, cancer, diabetes, heart disease, etc. Out of the 1,983 available health variables, we thus selected 27 of them. The problem was to summarize them into one Global Health Index.

The scientific literature[9] points out the benefits of Principal Component Analysis (PCA) [5] in the search of such an index. Therefore we first used it to summarize the 27 variables into one. However, the index created this way did not present the expected consistency: one's index looked random over time, and the index was awkwardly positively correlated with each health-variable, independently of the actual effect of the variable on one's health.

Hence, we looked for another dimensional reduction algorithm. The t-distributed Stochastic Neighbor Embedding (t-SNE) algorithm [12] had caught our attention, and we decided to apply it on our health data.

3.1 Descriptive statistics on the selected variables

First, we focus on univariate statistics. For a variable to be interesting in the creation of the index, it needs to allow us to differentiate individuals to a certain extent. Formally, the dispersion of the values must be sufficient. We look at the standard deviation of the variables. If it is too close to 0, it means that most individuals have the same value for the variable of interest, and it is not helpful to point out differences between individuals. Regarding the quantitative variables, the distributions show that the standard deviations are satisfying. For example, for the Body Mass Index (BMI) in wave 1, the standard deviation is 5.18, with 75% of values between 12.8 and 29.6. Figure 2 shows the density of

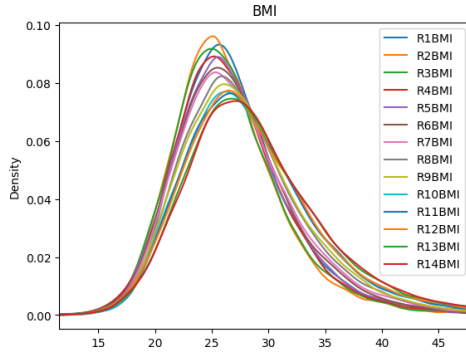


Figure 2: Density of the variable BMI for each wave

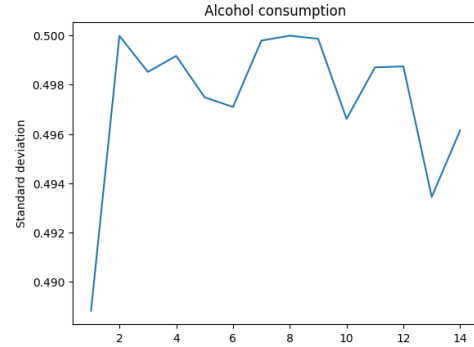


Figure 3: Standard deviation of the variable measuring alcohol consumption across waves

the BMI variable for all waves. However, for the variables that measure an evolution since the last interview, the standard deviations in the first wave are ambiguous, because measuring an evolution since the last wave for wave 1 does not make much sense. When we exclude the first wave, we obtain more satisfying results.

To study the dispersion of binary variables, we compute the standard deviation with the formula $\sqrt{p(1-p)}$ with p the mean of the variable. The graphs showing the standard deviations of the binary variables across waves show a non-negligible dispersion. For the only quantitative variable that is not binary (RwSLFMEM, which is a self-rating of memory), we obtain satisfying standard deviations as well. As an example, figure 3 shows the standard deviation across waves of the variable measuring alcohol consumption.

Now let us look at a few bivariate statistics. To study the dependency between qualitative variables, we use contingency tables and χ^2 tests. Since there are a lot of tests to run, we focus on wave 1. A contingency table shows the relative distribution of two variables. A χ^2 test compares the observed distribution to the one that would be observed if the two variables were independent. Denoting

$M = (m_{ij})$ a contingency table of dimension $I \times J$, the T-statistic is computed as follows [4]:

$$T = \sum_{ij} \frac{(m_{ij} - n_{ij})^2}{n_{ij}} \quad (1)$$

With:

$$N = \sum_{ij} m_{ij}, \quad \text{and} \quad \forall i, j, \quad n_{ij} = \frac{1}{N} \left(\sum_{\ell} m_{i,\ell} \right) \left(\sum_k m_{k,j} \right) \quad (2)$$

The random variable T asymptotically follows a χ^2 with $(I-1)(J-1)$ degrees of liberty. The function `scipy.stats.chi2_contingency` computes the T-statistic and the p-value associated, in the test of H_0 : “the variables are not correlated” against H_1 : “the variables are correlated”. Out of the 399 tests we ran, 366 showed a dependency between the two variables with a 1% threshold. The following table 1 is the contingency table of the variable indicating the presence of heart issues and the one indicating the presence of hypertension.

	R1HEART = 0	R1HEART = 1
R1HIBP = 0	7094	690
R1HIBP = 1	3892	976

Table 1: Contingency table of heart issues against hypertension in wave 1

This table shows that the proportion of individuals with heart issues is higher among the group of individuals presenting hypertension. This correlation is confirmed by a p-value equal to $4.99.10^{-73}$, which is well below 0.01.

These few descriptive statistics give us an insight of the useful information contained in the selected variables. The tests we ran are far from sufficient to understand the relationships between the variables, but they show that some relationships exist. They will be exploited to compute the Global Health Index.

3.2 t-SNE algorithm: presentation

The PCA is designed to reduce a dataset of high dimension d into a smaller space of dimension $d' \ll d$ by finding the *principal components*, that is the d' maximum variance directions, and project the original data in the smaller space. Globally, this is a linear algebraic oriented approach.

On the other hand, the t-distributed Stochastic Neighbor Embedding tries to find similarities in the data using a non-linear probabilistic approach. The overall idea consists in assigning to the original data a probability measure P and another one Q to the reduced data, then trying to alter the reduced data such that the Kullback-Leibler divergence of the distribution P and Q is minimal.

3.3 Formal details

Formally, considering $(x_1, x_2, \dots, x_n) \in \mathbb{R}^{n \times d}$ the original high-dimensional dataset and the reduced dataset $(y_1, y_2, \dots, y_n) \in \mathbb{R}^{n \times d'}$, we compute the similarity of x_j to x_i by the conditional probability $p_{j|i}$ that x_i would pick x_j as its neighbor under a Gaussian distribution centered at x_i , where:

$$p_{i|i} = 0 \quad \text{and} \quad p_{j|i} = \frac{\exp(-\|x_i - x_j\|^2 / 2\sigma_i^2)}{\sum_{k \neq i} \exp(-\|x_i - x_k\|^2 / 2\sigma_k^2)}, \quad \forall i \neq j \quad (3)$$

with σ_i the bandwidth of the Gaussian kernels.

Once $p_{ij} := (p_{i|j} + p_{j|i}) / (2n)$ defined, we also define a probability measure Q on the reduced dataset following a Student t-distribution:

$$q_{ij} = \frac{(1 + \|y_i - y_j\|^2)^{-1}}{\sum_k \sum_{\ell \neq k} (1 + \|y_k - y_\ell\|^2)^{-1}} \quad (4)$$

The locations of points y_i are determined by minimizing the Kullback-Leibler divergence of P from Q , i.e minimizing

$$KL(P||Q) = \sum_{i \neq j} p_{ij} \ln \left(\frac{p_{ij}}{q_{ij}} \right) \quad (5)$$

with respect to y_1, y_2, \dots, y_n , by a gradient descent.

Remark. The very shape of q_{ij} echoes the name of the method: *t-distributed* Stochastic Neighbor Embedding.

3.4 Performances

The main objective of this algorithm is to reflect the similarities in the original data. We directly applied the `sklearn.manifold.TSNE` implementation on our health data and checked its consistency. The results are detailed below and in appendix.

The index (denoted *GHI* for *Global Health Index* in the following) we obtained was calculated separately on each wave, only using the health information available at the current wave. As expect, the GHI empirically follows a Student t-distribution, and globally takes its values in the interval $[-150, 150]$.

In order to check for the robustness of our index, we conducted an analysis of sensitivity. Formally, an analysis of sensitivity consists in analyzing the robustness of an index to changes in the data or in the assumptions made.

As we will have to estimate an index based on a testing sample of our data, the first question to be answered is the following: does the GHI of an individual change when we do not take into account the whole database in the process? For instance, if one's GHI was equal to 50 when the index has been fitted on the whole database, would it still be equal to 50 if the index was this time fitted on a sample of the data? The figure 4 demonstrates the robustness of t-SNE algorithm in generating an index not

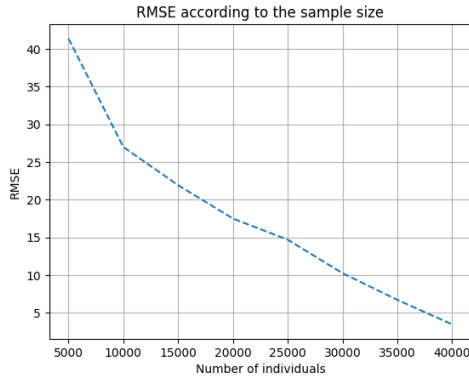


Figure 4: RMSE according to the sample size

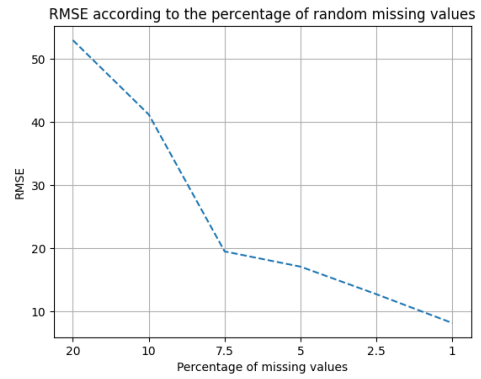


Figure 5: RMSE according to NaN percentage

too much data-dependent: the root mean squared error observed for samples of 10,000 individuals amounts to about 27, for an index that varies between -150 and 150 .

For the second test, we deleted values at random in the dataset. As in the previous analysis, we used Root Mean Squared Error to compare the index computed on this altered dataset and the real one. For instance, with 5% of random missing values, we obtained a RMSE of 17. Figure 5 shows the RMSE according to the percentage of random missing values². The robustness of the index to missing values is satisfying, as we can expect there would not be a too high share of missing values when we try to predict the outcome.

In addition, figures 6 and 7 show that the GHI is consistent: highest values of the GHI refer to very

²Figure 4 plots the root mean-squared-error observed between the actual index and the index determined on a sample of the data, size of which being informed on the x axis. Figure 5 gives the same information for each missing values rate.

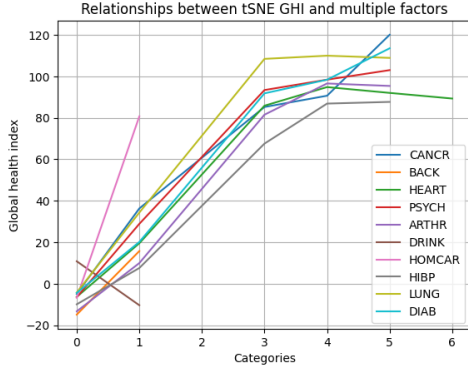


Figure 6: Relationships between the global health index and multiple factors

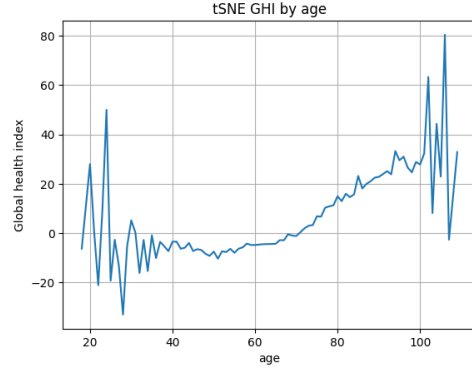


Figure 7: Relationship between the global health index and age

fragile health, while lowest ones refer to healthiest individuals³. Indeed, an older age will generally correspond to a more fragile health, and so will a high number of overnight hospital stays for instance.

4 First machine learning procedures to format the database

At this point, the dataset we are working on still presents a few thousands variables. Considering that it approaches the number of individuals (that is, $p \approx n$), machine learning algorithms will have struggle converging, or would converge to unsatisfying solutions. Hence, we shall reduce the number of such variables by other means than deletion (every possible removals having been previously realized). According to the literature, among the many possible techniques to reduce dimensionality, the Lasso Regression is the suitable one. The idea is to train a Lasso Regression on (X, y) , where X are the available data and y is the global health index, to come up with an estimator. The Lasso estimator has the property to shutdown to zero its coordinates when the associated variable does not present a prediction power strong enough. This technique has the advantage of being quick to train and to apply. *A priori*, the estimator we would get from this approach will not be really accurate at predicting, but it will not matter as we are only interested in its coefficients' nullity.

The library **scikit-learn** in Python would allow us to reach our goal through the `sklearn.linear_model.Lasso` class. However this is bound to fail in our specific case, because X presents many missing values, as discussed in sections before. Hence, we have to adapt the method. For the record, we will present the three methods we thought of, the two first ones having failed.

4.1 Imputation of missing data

To still apply the lasso as discussed before, we could try imputing the missing data. Some imputers are already implemented in **scikit-learn**, such as the `SimpleImputer(strategy="mean")` that naturally imputes missing values in one column with the empirical mean of this column. The problem with this approach is that it does not take into account the inter-variable relationships in imputation at all. To overcome this issue, we would rather use the `IterativeImputer()`, which relies on the correlations and relationships between columns to impute missing values. Its inner algorithm calculates at each iteration a new imputed database \tilde{X}_t according to specific constraints, and tries to minimize the difference $\Delta_t = \tilde{X}_t - \tilde{X}_{t-1}$. When this difference is small enough, the algorithm stops and the solution \tilde{X}_t is returned. This resulting database would present no missing values, and imputed data would be a lot more likely than what the `SimpleImputer()` would obtain. But despite all our attempts, the

³Figure 6 describes how the GHI is changed when a certain factor is present. The category 0 stands for *no such factor*, category 1 for *there is this factor*, and other categories express a higher level of the current factor. For instance, `DIAB = 0` means that the individual does not present diabetes. `CANCR`, `BACK`, `HEART`, `LUNG` stand for the presence of cancer, of pain or health problems in the back, the heart, or the lungs. Overall, what we see was expected: when someone has arthrose problems (`ARTHR`), his general health is expected to be lower, hence his GHI to be higher. The unique variable that behaves differently is `DRINK`, that describes how much alcohol one drinks. But the deviation is marginal.

algorithm did not converge in any way. This is due to the fact that X is too big and the computer had trouble processing the data.

4.2 Convex conditioned Lasso

Instead of looking for an application in two steps of the Lasso (first imputing the data, then fitting the Lasso), another idea is to directly modify the Lasso optimization program so that it handles missing values by itself, without too heavy imputations. The state-of-art algorithm for that problem is the *CoCoLasso* (which stands for *Convex Conditioned Lasso*). This algorithm badly performs when missing rates are too high, which is our case. We then cannot use it in its first form. However, further researches helped us discover a very similar estimator, that we shall now present.

4.3 Lasso with High Missing Rate

The idea of directly applying the Lasso still being interesting, our final approach is also based on it. According to [11], it is possible to edit the CoCoLasso to make it more appropriate for dataset with high missing rate. Let us dive into the mathematical details.

4.3.1 Why is CoCoLasso not fitted for high missing rate

Consider a linear regression model $y = X\beta + \varepsilon$, where $X \in \mathbb{R}^{n \times p}$, $y \in \mathbb{R}^n$ are the data, $\varepsilon \in \mathbb{R}^n$ a noise and $\beta \in \mathbb{R}^p$ the estimator we wish to determine. We assume that y and each column of X are centered.

If X does not contain missing values, Lasso is applicable, and its optimization program is:

$$\hat{\beta} = \arg \min_{\beta} \frac{1}{2n} \|y - X\beta\|_2^2 + \mu \|\beta\|_1 \quad (6)$$

where $\mu > 0$ is a regularization parameter, $\|\cdot\|_1$ is the ℓ_1 norm and $\|\cdot\|_2$ is the ℓ_2 norm. By the way, the presence of ℓ_1 norm is responsible for the solution $\hat{\beta}$ to have many null coordinates (the property we are interested in).

The equation (6) can be equivalently rewritten as following:

$$\hat{\beta} = \arg \min_{\beta} \frac{1}{2} \beta^T S \beta - \rho^T \beta + \mu \|\beta\|_1 \quad (7)$$

where $S = \frac{1}{n} X^T X$ is the sample covariance matrix of X and $\rho = \frac{1}{n} X^T y$ is the sample covariance vector of X and y .

In presence of missing values, this means that we can just estimate S and ρ without having to impute the whole database, and this is in fact a much easier task to achieve. Indeed, we can construct unbiased estimators of S and ρ using the pairwise covariance, that is, $S^{\text{pair}} = (S_{jk}^{\text{pair}})$ and $\rho^{\text{pair}} = (\rho_j^{\text{pair}})$ where:

$$S_{jk}^{\text{pair}} = \frac{1}{n_{jk}} \sum_{i \in I_{jk}} X_{ij} X_{jk} \quad \text{and} \quad \rho_j^{\text{pair}} = \frac{1}{n_{jj}} \sum_{i \in I_{jj}} X_{ij} y_i \quad (8)$$

for $I_{jk} = \{i \mid X_{ij} \text{ and } X_{jk} \text{ are observed}\}$ and $n_{jk} = \text{card } I_{jk}$. Thus, we can relace S and ρ by S^{pair} and ρ^{pair} in (7).

The major problem here is that S^{pair} may *not* be positive semidefinite (PSD). This would lead (7) to have no real solution and is therefore a fatal issue. The easiest way to resolve this problem is to replace S^{pair} by $\tilde{\Sigma}$, defined as:

$$\tilde{\Sigma} = \arg \min_{\Sigma \succeq 0} \|\Sigma - S^{\text{pair}}\|_{\max} \quad (9)$$

where $\|A\|_{\max} := \max_{i,j} |A_{ij}|$. Denoting $\Sigma \succeq 0$ a PSD matrix Σ , the optimization problem becomes:

$$\begin{cases} \tilde{\Sigma} &= \arg \min_{\Sigma \succeq 0} \|\Sigma - S^{\text{pair}}\|_{\max} \\ \hat{\beta} &= \arg \min_{\beta} \frac{1}{2} \beta^T \tilde{\Sigma} \beta - \rho^{\text{pair}T} \beta + \mu \|\beta\|_1 \end{cases} \quad (10)$$

The system (10) is actually the optimization program solved by the CoCoLasso discussed in the previous section.

As stated before, a high missing rate can deteriorate estimations of the covariance matrix in CoCoLasso: if some pairwise observation numbers n_{jk} are very small, then the corresponding pairwise covariances S_{jk}^{pair} are quite statistically unreliable. As a result, other estimator elements can highly deviate from the corresponding elements in S^{pair} , even if their variables have few missing values. The core issue is that CoCoLasso does not account for the differences in reliability of the pairwise covariance. The next section describes how to overcome this problem.

4.3.2 Advantages of HMLasso over CoCoLasso

To fully understand the advantages of HMLasso (High Missing rate Lasso) over CoCoLasso, let us first describe the program it solves.

Let Z be the mean imputed data of X . That is:

$$Z_{jk} = \begin{cases} X_{jk} & \text{if } X_{jk} \text{ is observed} \\ 0 & \text{otherwise} \end{cases} \quad (11)$$

We then compute the mean imputed covariance matrix, where each coefficient is weighted

$$S_{jk}^{\text{imp}} = \frac{n_{jk}}{n} \cdot S_{jk}^{\text{pair}} \quad (12)$$

Thus, $S^{\text{imp}} = R \odot S^{\text{pair}}$ where \odot denotes the element-wise product and $R = (n_{jk}/n)$ is the matrix of weights. This allows us to take into account the difference of reliability of each coefficient of S^{pair}

We can then state the HMLasso optimization program:

$$\begin{cases} \tilde{\Sigma} &= \arg \min_{\Sigma \succeq 0} \|W \odot (\Sigma - S^{\text{pair}})\|_2^2 \\ \hat{\beta} &= \arg \min_{\beta} \frac{1}{2} \beta^T \tilde{\Sigma} \beta - \rho^{\text{pair}^T} \beta + \mu \|\beta\|_1 \end{cases} \quad (13)$$

with W the weight matrix of coefficients $W_{jk} = R_{jk}^\alpha$ for a fixed constant $\alpha \geq 0$.

This program had the $\|\cdot\|_{\max}$ norm replaced by the ℓ_2 norm and a weight matrix (W) added in the first optimization problem to account for the reliability of each S_{jk}^{pair} . As a result, this implementation is apt to efficiently deal with high missing rates.

4.3.3 Implementation in Python

A research in the literature did not provide us with any already implemented instance of the HMLasso in Python, so we decided to create our own.

The `cvxpy` library provided the solver, and we were able to create a class `HMLasso(mu = 1, alpha = 1)` that fits (X, y) and returns an estimator `beta_opt` useful to drop variables whose coefficient in `beta_opt` are almost 0. Below is an example of what the algorithm does and a sample of its source code:

```
from HMLasso import HMLasso
lasso = HMLasso(mu = 10, alpha = 1) # set values of mu and alpha
lasso.fit(X, y)
estimator = lasso.beta_opt
y_pred = lasso.predict(X_test) # predict X_test using lasso
```

And the source code:

```
class HMLasso():
    def __init__(self, mu=1, alpha=1):
        ...

    def fit(self, X, y):
        self.__verify_centering__(X, y)
        S_pair, rho_pair, R = self.__impute_params__(X, y)
```

```

self.Sigma_opt = self.__solve_first_problem__()
self.beta_opt = self.__solve_second_problem__()

def predict(self, X):
    return np.dot(X, self.beta_opt)

...

```

The implementation presented a lot of difficulties, one of them regarding the fact that the underlying solver was not able to assert the positive semidefiniteness of `Sigma_opt` due to its large size, even though the matrix was indeed PSD. As this assertion was an integral part of the resolution process, getting around this check presented many challenges, not to mention that each correction attempt required 30 minutes of simulation. In the final version of the `HMLasso()`, the user is invited to handle such errors when they happen by manually setting `ERRORS_HANDLING = "ignore"`, meaning *'ignore PSD check'*.

5 Second machine learning procedures: prediction

5.1 Prior application of HMLasso

Considering the database left after the removals of unusable variables (section 2.3), we still have more than 40 thousand individuals and $p = 4,147$ variables to deal with.

To reduce the number of columns, we applied the HMLasso in a specific way. Until now, our individuals are identified by their HHIDPN, and the database looks like this:

HHIDPN	var _{1,1}	var _{2,1}	...	var _{i,w}	...	var _{i,14}	...
1010	4	0	...	1	...	3	...
2020	-5	7	...	2	...	0	...
⋮	⋮	⋮	...	⋮	...	⋮	...

where $\text{var}_{i,w}$ is the i -th variable at wave w .

To see which variables were useful in the prediction of the global health index (GHI), we decided to look at each variable var_i without considering the wave. Indeed, it would make discutable sense to drop (respectively keep) $\text{var}_{i,5}$ without dropping (respectively keeping) $\text{var}_{i,1}$, $\text{var}_{i,2}$, ..., $\text{var}_{i,14}$. Thus, we altered the database as follows:

HHIDPN	WAVE	var ₁	var ₂	...	var _i	...
1010	1	4	0	...	x	...
2020	1	-5	7	...	x	...
⋮	⋮	⋮	...	⋮	...	⋮
1010	w	x	x	...	1	...
2020	w	x	x	...	2	...
⋮	⋮	⋮	...	⋮	...	⋮
1010	14	x	x	...	3	...
2020	14	x	x	...	0	...

By applying the HMLasso on (X, y) where X is the dataset above and y is the GHI column, we are able to quickly drop hundreds of columns. After these procedures, our dataset comprises $p = 1,500$ columns for $n = 42,233$ individuals.

5.2 Multiple 2SLS regressions

Given the simplicity of the Lasso method previously displayed, we wanted to explore the prediction power we could get from applying a machine learning pipeline based on it. This section is dedicated to this exploration and the use of 2-Stage Least Squares regression (2SLS) [3].

5.2.1 Principle

We consider here a recursive method to try to predict our Global Health Index at the last wave (wave 14). The main idea is to compute 14 regressions - one by wave. We chose the following method. Concerning the first wave, a Lasso is performed to deduce the wave 1's GHI from its socioeconomic data. Then, for the next waves, we use each time a 2SLS regression with lasso. Let's consider the wave $i \in \llbracket 2; 14 \rrbracket$.

Using the estimator we obtained at the wave $i - 1$, we predict GHI at $i - 1$. We then add it to the socioeconomic data from the wave i (X_i), along with the other predicted GHI from waves $j \in \llbracket 1; i - 1 \rrbracket$. At the last wave, we also add the genetic data (G).

It can be summed up as, for $i \in \llbracket 1; 14 \rrbracket$:

$$\widehat{GHI}_i = \hat{\beta}_i X_i + \mathbf{1}_{\llbracket 2; 14 \rrbracket}(i) \sum_{j=1}^{i-1} \delta_j \widehat{GHI}_j + \mathbf{1}_{\{14\}}(i) \hat{\gamma} G \quad (14)$$

To compare with the case without the genetic variables, we just do the same process while omitting the last term of the right part of the equation.

We use the 2SLS method because we want to include the GHIs from the previous waves, as it helps have a logical continuity in an observation's health. However, using the previous real GHIs may let them absorb all the explanatory capacity of the explaining variables, and we do not only want the previous GHIs to explain the next one.

In this section 5.2, we only keep people still responding to the wave 14. This corresponds to $n = 15,487$ people.

5.2.2 How we dealt with the missing values

We used two lassos in this section. The first one was previously introduced: the High Missing Rate Lasso. In this case, we only impute the missing values after we fitted the lasso to the data. We also used the traditional lasso, which required to impute data beforehand.

We mean-imputed the data as it is a usual method that does not directly affect the estimation. We only tried to impute by the median once: the results did not statistically changed, but the calculations took twice as much time so we did not think this method would be worth exploring.

5.2.3 Performances

We mostly used the traditional lasso for time issues: the High Missing Rate Lasso takes approximately 3 hours to compute while the traditional one only takes 40 minutes. We also did not do an automatic grid-search with different random training and validation sets as it would have taken too much time. So at the beginning, we randomly fixed our training, validation and testing sets.

The two metrics we tried to optimize during the training was the R^2 and the Root Mean Squared Error (RMSE) on the validation set. The variables we acted on to determine the best model were:

- how we were imputing: either before or after using the Lasso, and either mean or median imputing.
- the penalty μ : we tested a few values from $\mu = 0.0001$ to $\mu = 20$

Overall, we tried around 20 different parameters combinations.

With the training and validation set, we obtained that the model maximizing the R^2 consisted in a mean-imputation of the missing data followed by the use of a traditional lasso of parameter $\mu = 0.5$. Fortuitously, the same model was also the one minimising the RMSE on the validation set. As a result, both indicators highlight that the mean-imputed traditional lasso with $\mu = 0.5$ is the most suitable model.

Remark. We can underline that, surprisingly, the HMLasso was less efficient than a normal lasso for

all tested values.

Concerning this model, we have for the testing set - which goal is to verify there is not aberration in the sets'repartition, we get :

Data	Testing set's R^2	Testing set's RMSE
With genetic data	0.284062	48.032847
Without genetic data	0.276727	48.278280

Table 2: 2SLS with lasso ($\mu = 0.5$ and mean-imputation) - results

We observe that incorporating genetic data only leads to a marginal increase in R^2 , by less than 0.01. As a result, this method is not efficient to learn something from the role genes play on someone's health.

5.3 *Within* regression

5.3.1 Principle

In this section, we consider a fixed effects model with recursive method to try to predict our Global Health Index (GHI) at the last wave. We chose to use the *Within* estimator and here is the idea for a general panel data $(X_t)_{t \in \llbracket 1, T \rrbracket}$ with n individuals and T periods and the outcome $(Y_t)_{t \in \llbracket 1, T \rrbracket}$:

$$\forall i \in \llbracket 1, n \rrbracket, \quad \begin{cases} \bar{Y}_i = \beta_0 \bar{X}_i + \alpha_i + \bar{\epsilon}_i \\ \text{For each wave, } \forall t \in \llbracket 1, T \rrbracket, (Y_{it} - \bar{Y}_i) = \beta_0 (X_{it} - \bar{X}_i) + (\epsilon_{it} - \bar{\epsilon}_i) \end{cases} \quad (15)$$

where for any U : $\bar{U}_i = \frac{1}{T} \sum_{t=1}^T U_{it}$ and where α_i is a fixed effect and ϵ_{it} is a residual. Under the assumption of strict exogeneity (see below), β_0 can be consistently estimated with pooled OLS.

The principle of the recursive method employed here, is to select relevant variables with 14 Lasso regressions - one per wave - and then, to proceed to a final regression on the selected variables. We employed two different methods :

- Concerning the first wave, we use a Lasso to regress GHI_1 (Global Health Index at the wave 1) on X_1 (Socio-economic data at the wave 1) and then, we drop irrelevant variables, those with an estimated coefficient of 0. The data containing the selected variables is called X'_1 , it will be used to select variables from the wave 2. For the next waves, we proceed to a Lasso to regress GHI_i on X_i and X'_{i-1} the data at the wave i and the variables selected by the previous regression Lasso.

$$\begin{cases} \widehat{GHI}_1 = \hat{\beta}_{Lasso}^1 X_1 \implies X'_1, \text{ where } X'_1 \text{ contains } X_1^k \text{ if } \hat{\beta}_{Lasso,k}^1 \neq 0 \\ \forall i \in \llbracket 2, 14 \rrbracket : \widehat{GHI}_i = \hat{\beta}_{Lasso}^i \begin{pmatrix} X_i \\ X'_{i-1} \end{pmatrix} \implies X'_i, \text{ where } X'_i \text{ contains } \begin{pmatrix} X_i \\ X'_{i-1} \end{pmatrix}^k \text{ if } \hat{\beta}_{Lasso,k}^i \neq 0 \end{cases}$$

X_t^k refers to the k -th variable of the data X_t .

After this selection of variables by cumulative regressions, we apply the *Within* transformation⁴ to the selected variables and GHI_{14} and we finally proceed to a pooled OLS regression to get the predictions.

- This method is quite similar to the first one, the only difference is that, we apply the *Within* transformation before the selection by cumulative Lasso regressions. We then perform a pooled OLS regression to get the predictions.

⁴For any U , $\forall i \in \llbracket 1, n \rrbracket$, we transform U into $(U_{it} - \bar{U}_i)$

5.3.2 Dealing with the missing values

We had the possibility to use the High Missing Rate Lasso for the selection process of these methods but we could not because of its computing time which was far too high due to the large number of columns and the cumulative selection process which increases this number with each regression.

Therefore, we used the mean of columns to impute random missing values as it is an usual method and does not affect directly estimations. Concerning the missing value due to the absence of an individual in a wave (no data at all for this wave), we imputed them with the temporal mean of the variable, as, in a *Within* regression, it won't have a great impact on the estimations. For instance, if the individual i was not interviewed at the wave 3, we impute the value of X_{i3}^k with $\frac{1}{T-1} \sum_{t=1, t \neq 3}^{14} U_{it}^k$.

5.3.3 Strict exogeneity

As explained previously, in this model, we can proceed to consistent estimations only under the assumption of strict exogeneity : $\forall (t, t') \in \llbracket 1, T \rrbracket^2, \mathbb{E}(X_{it}\epsilon_{it'}) = 0$ where ϵ_{it} is the residual of the panel regression $Y_{it} = \beta_0 X_{it} + \alpha_i + \epsilon_{it}$ for $i \in \llbracket 1, n \rrbracket$ and $t \in \llbracket 1, T \rrbracket$.

To try to check whether this hypothesis is valid, we conducted correlation tests between the residuals of the Lasso regressions and the variables used. Knowing that $\alpha_i + \epsilon_{it} = Y_{it} - \hat{Y}_{it}$ and that $\alpha_i = \frac{1}{T} \sum_{t=1}^T (\alpha_i + \epsilon_{it})$, we compute the residuals : $\epsilon_{it} = Y_{it} - \hat{Y}_{it} - \frac{1}{T} \sum_{t=1}^T (Y_{it} - \hat{Y}_{it})$. We proceed then to multiples Student test on the correlation⁵ between the data and the residuals :

$$\forall (t, t') \in \llbracket 1, T \rrbracket^2, \quad \begin{cases} H_0 : \widehat{\text{Corr}}(X_{it}\epsilon_{it'}) = 0 \\ H_1 : \widehat{\text{Corr}}(X_{it}\epsilon_{it'}) \neq 0 \end{cases} \quad (16)$$

The results of these tests show us that the residuals are significantly uncorrelated with at least 50 or even 100 variables per wave. Here, Knowing that the Lasso regression will keep the variables most correlated to the outcome, thus the variables most uncorrelated to the residuals and that the selection process will keep no more than 150 variables distributed in each wave, we can consider that the assumption of strict exogeneity is valid for these methods.

5.3.4 Performances

With these methods of prediction, the only parameter to optimize is the Lasso penalization, μ . At first, we fixed randomly, our training, validation and testing sets. We processed to train a model on the training set with different μ and then apply it to the validation set to choose the optimal penalization μ by maximizing the R^2 (quality of predictions). Once a model is optimally set up and tested, we can assess the usefulness of genetic variables by adding them to the last regression of the selection process and comparing the quality of predictions on the testing set. Due to the large size of our data (both rows and columns), we could not perform cross-validation but the optimisation of parameters by evaluating the results on the validation set helps to avoid over-fitting.

For both methods, we run the algorithms for several μ values distributed between 0.05 and 0.1, where the model drop almost all variables for $\mu = 0.1$ and over-fit the training set for $\mu = 0.05$. We then apply the algorithms for μ in smaller and smaller intervals chosen to get closer to the optimal μ by maximising the validation R^2 . We stop when we obtain an interval of μ for which all the results are identical and maximize the R^2 .

Concerning the first method (Cumulative selection before the *Within* transformation), we get the same optimal penalization with or without the genetic variables : $\mu^* = 0.011$. For the case in which we include the genetic variables, the selection process leads to drop almost all of those, only 3 of them remain after.

For the first model, we have the following results :

The second model (*Within* transformation before the cumulative selection) leads to worse predictions than the first. The optimal penalization corresponds to $\mu^* = 0.054$, whether with or without the

⁵Since $\mathbb{E}(\epsilon_{it'}) = 0$, $\text{Corr}(X_{it}\epsilon_{it'}) = 0 \implies \mathbb{E}(X_{it}\epsilon_{it'}) = 0$

Data	Validation set's R^2	Testing set's R^2
With genetic data	0.0832	0.0528
Without genetic data	0.0830	0.0486

Table 3: Within regression (1st method) with $\mu = 0.011$ - results

genetic variables. Beyond that, when we include the genetics variables, the selection process drop all the genetics variables, therefore, the results are identical for both cases.

For the second model, we have the following results :

Data	Validation set's R^2	Testing set's R^2
With genetic data	0.0663	0.0508
Without genetic data	0.0663	0.0508

Table 4: Within regression (2nd method) with $\mu = 0.054$ - results

We observe that this machine learning algorithm performs much worse than the others to predict the Global Health Index at the last wave, as the R^2 does not exceed 5.5% on the testing set.

We also observe that the models which take into account genetic variables data do not have a better prediction quality. Indeed, adding those variables only permits a slight R^2 increase for the first method, by less than 0.005 and, does not have an impact at all for the second method. Here, it seems quite difficult to learn something from the importance of genes, as socioeconomic characteristics seem to be better predictors of someone's health.

5.4 XGBoost for regression and classification

In inspiration of the best methods employed in the Fragile Family Challenges, we considered Gradient Boosting paradigm as a potentially suitable path to follow. This section is dedicated to the implementation of XGBoost, an instance of Gradient Boosting algorithm, and to the performances we managed to get.

5.4.1 Gradient Boosting in a nutshell

XGBoost [2] is a gradient boosting algorithm that is used widely by data scientists to achieve state-of-the-art results on many machine learning challenges.

Gradient boosting is a paradigm of machine learning based on the idea of successive upgrades in the prediction function.

Let $X \in \mathbb{R}^{n \times p}$ be our dataset and $y \in \mathbb{R}^n$ the variable of interest. We look for K additive functions f_1, \dots, f_K (often called *weak learners*) to predict the output y :

$$\hat{y}_i = \phi(x_i) = \sum_{k=1}^K f_k(x_i), \quad \forall i = 1, \dots, n \quad (17)$$

In the case of XGBoost, f_1, f_2, \dots, f_K are regression trees.

To learn the set of functions used in the model, we minimize the regularized objective:

$$\mathcal{L}(\phi) = \sum_{i=1}^n \ell(y_i, \hat{y}_i) + \sum_{k=1}^K \Omega(f_k) \quad (18)$$

where ℓ is a convex differentiable loss function and Ω penalizes the complexity of the model.

In practice, f_1, \dots, f_K are not scalars but functions hence we cannot use traditional optimization methods. Instead, the model is greedily trained. Formally, if $\hat{y}_i^{(t-1)}$ is the prediction given by $\phi_{t-1} =$

$f_1 + f_2 + \dots + f_{t-1}$, we find f_t by minimizing:

$$\mathcal{L}^{(t)}(\phi) = \sum_{i=1}^n \ell(y_i, \hat{y}_i^{(t-1)} + f_t(x_i)) + \Omega(f_t) \quad (19)$$

By proceeding recursively, we obtain at last a suitable approximation $\tilde{\phi}$ of the solution of (18). XGBoost is sparsity-aware, which means that missing values are not a problem for it, and distributed, which explains why it reveals itself extremely fast to train.

5.4.2 Performances

The major issue we failed to solve consistently was coping with the fact that some individuals have not responded to every wave. It is a problem because, as a result, some columns present missing values that shall not be imputed: every variable is present for every individual, even though some individuals have not been interviewed for some variables. We decided to perform our machine learning algorithms on the reduced dataset comprising only individuals present in each wave. These individuals amount to $n = 3,396$.

To separate the effect of socioeconomic data, genetic data and previous **GHI1**, **GHI2**, \dots , **GHI13** on the final health index **GHI14**, we performed XGBoost Regression using different data. Here are the results:

Data	mean R^2	std R^2	mean RMSE	std RMSE
all data	0.3688	0.0285	41.87	0.97
only previous ghi	0.3387	0.0267	42.74	1.13
only socioeconomic data	0.2130	0.0252	46.71	0.95
only socioeconomic and genetic data	0.2118	0.0250	46.85	1.09
only socioeconomic data and previous ghi	0.3672	0.0279	42.00	1.16

Table 5: XGBoost regressor - results over 100 simulations

We obtained the results above by experimentally conducting cross-validation to select the best values of the following hyperparameters:

- **eta**: the learning rate. We tested $\eta \in \{0.1, 0.05, 0.03, 0.01\}$
- **lambda**: the coefficient for ℓ^2 regularization. We tested $\lambda \in \{1, 0.5, 2\}$
- **alpha**: the coefficient for ℓ^1 regularization. We tested $\alpha \in \{0, 0.5, 1\}$
- **max_depth**: the maximum depth of each tree. We tested each value from $\{3, 4, 5, 6\}$.
- **n_estimators**: the number of weak learners (alias K). We tested $K \in \{50, 100, 200\}$.

We were able to calculate a standard deviation by reconducting each simulation 100 times and randomly change the train/test split at each simulation.

In the Fragile Families Challenge [10], researchers managed to predict their own outputs (we shall note that these outputs are different from our own global health index) with a $R^2 = 0.232$ at most. This roughly corresponds to what we were able to predict without using health data. However, if we include global health index from waves 1 to 13 in the regressors (which still consists in known information at wave 13 and which therefore makes sense to do), we are able to reach $R^2 = 0.351$.

By representing one's health with a continuous index, we have made the choice to summarize data in a way that might make irrelevant distinctions between individuals. Namely, what is the difference between an individual of **GHI14** = 100 and another individual of **GHI14** = 99? To override these problematics, it is interesting to look at a simplified version of the health index. For instance, if instead of assigning a numerical value to the health of an individual, we assign it a class (e.g. 'bad health', 'neutral health', 'great health'), would XGBoost give better results? We created such classes

by uniformly splitting individuals according to their GHI.

The table 6 below (corresponding to data used in figure 8) answers this question. We used all data (socioeconomic, genetic and previous GHI).

Number of classes	XGBoost	Dummy classifier	ratio
2	0.7531	0.5	1.51
3	0.6807	0.3333	2.04
4	0.5334	0.25	2.13
5	0.5565	0.2	2.78
6	0.4862	0.1667	2.92
7	0.4726	0.1429	3.31
8	0.4546	0.125	3.64
9	0.4257	0.1111	3.83
10	0.4121	0.1	4.12

Table 6: XGBoost classifier - results over 10 simulations

Training a binary classifier on a health indicator $\{bad\ health, good\ health\}$ returned a classifier of

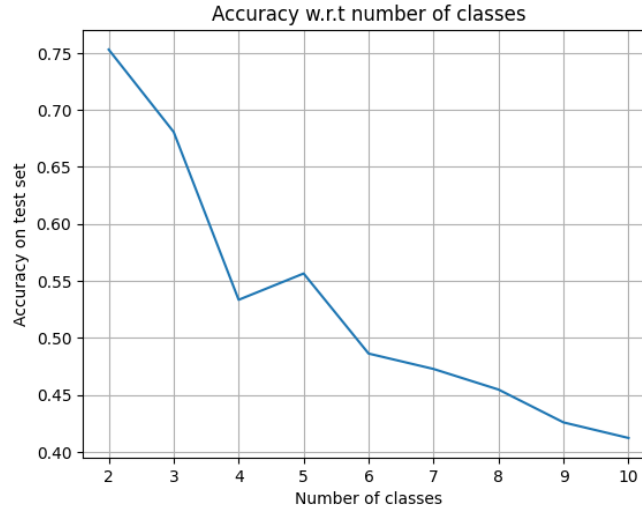


Figure 8: Accuracy of XGBoost classifier with respect to the number of classes

accuracy 0.751, which is 1.5 times better than a dummy classifier (of accuracy 0.5). Training a non-binary classifier on the health indicator $\{ailing\ health, bad\ health, neutral\ health, good\ health, excellent\ health\}$ returned a classifier of accuracy 0.518, which is 2.6 times better than the dummy classifier. Overall, we see that the XGBoost classifier becomes better and better compared to a dummy classifier when the number of classes increases, i.e when the problem becomes harder. Moreover, the binary model present a satisfying accuracy of 0.753, a precision of 0.770, a recall of 0.777 and a F1-score of 0.773.

5.5 RandomForest for regression and classification

In light of the encouraging results derived from XGBoost, we decided to explore the alias path of Gradient Boosting, which is Bagging and more specifically Random Forest [7] paradigm.

5.5.1 Random Forest in a nutshell

Bagging is a paradigm of machine learning based on the notion of wisdom of crowds. The idea is to rely on the majority judgment of a multitude of weak learners (the chosen base model is decision tree in the case of Random Forest) to construct a wiser model.

Again, let $X \in \mathbb{R}^{n \times p}$ be our dataset and $y \in \mathbb{R}^n$ the variable of interest. We look for K functions f_1, \dots, f_K (still called *weak learners*) to predict the output y :

$$\hat{y}_i = \phi(x_i) = \frac{1}{K} \sum_{k=1}^K f_k(x_i), \quad \forall i = 1, \dots, n \quad (20)$$

In the case of Random Forest, f_1, f_2, \dots, f_K are regression (or classification) trees. To learn the set of functions used in the model, we separately minimize the following objectives:

$$\forall k, \quad \mathcal{L}_k(f_k) = \sum_{i=1}^n \ell(y_i, f_k(x_i)) \quad (21)$$

where ℓ is a convex differentiable loss function. In the implementation of Random Forest we used, no penalization was applied to the complexity of the model.

The main model then returns the mean of all predictions (in case of a regression) or the most frequent prediction (in case of a classification).

In practice, the fact that each f_i is independent from f_j ($j \neq i$) allows the training to be distributed and extremely fast.

5.5.2 Performances

On the same basis of argumentation discussed in section 5.4.2, we decided to perform our machine learning algorithms on the reduced dataset comprising only individuals present in each wave. These individuals amount to $n = 3,396$.

However, as the `RandomForestClassifier()` and `RandomForestRegressor()` implemented in **scikit-learn** do not support categorical variables, we had to one-hot-encode them, which means transforming each categorical variable into multiple dummy indicators: for instance, the variable `RwHLTC3` (which corresponds to *self report of health change*) takes values in `{'better', 'about the same' and 'worse'}`, so we one-hot-encoded `RwHLTC3` into three variables `RwHLTC3_better`, `RwHLTC3_about_the_same`, `RwHLTC3_worse`, that takes 0 or 1 as values, so that `RwHLTC3_worse = 1` if and only if `RwHLTC3 = 'worse'`.

Furthermore, we had to impute the missing values, because the **scikit-learn** implementations do not support them. In view of the time it would have taken to the `IterativeImputer()` to converge, we decided to impute them through `SimpleImputer(strategy="mean")`.

Following the same methodology as explained in 5.4.2, here are the results:

Data	mean R^2	std R^2	mean RMSE	std RMSE
all data	0.3970	0.0029	40.85	0.01
only previous ghi	0.3767	0.0209	41.86	0.38
only socioeconomic data	0.1608	0.0325	47.68	1.46
only socioeconomic and genetic data	0.1660	0.0203	46.42	0.44
only socioeconomic data and previous ghi	0.3608	0.0245	41.87	0.10

Table 7: Random Forest regressor - results over 2 simulations

Again, the results above were obtained by experimentally conducting cross-validation to select the best values of the following hyperparameters:

- **n_estimators**: the number of weak learners (alias K). We tested $K \in \{100, 200\}$.
- **max_depth**: the maximum depth of each tree. We tested each value from $\{3, 4, 5, 6\}$.
- **max_samples**: the percentage of the original database used to train each tree. We tested each value from $\{80\%, 100\%\}$.

We were able to calculate a standard deviation by reconducting each simulation 2 times and randomly change the train/test split at each simulation.

An important point that needs to be pointed out is that the **scikit-learn** implementation of Random Forest we used is not distributed, which means the simulations took much more time than XGBoost's. This explains why we were not able to optimize more parameters (such as `max_leaf_nodes`, `min_samples_leaf`, etc.).

Following the same reasoning as in section 5.4.2, we also trained a `RandomForestClassifier()`. The table 8 below shows the results:

Number of classes	Random Forest	XGBoost	Dummy classifier	Forest/Dummy ratio
2	0.7515	0.7531	0.5	1.46
3	0.6044	0.6807	0.3333	1.71
4	0.4926	0.5334	0.25	1.83
5	0.4294	0.5565	0.2	2.03
6	0.3897	0.4862	0.1667	2.11
7	0.3618	0.4726	0.1429	2.38
8	0.3559	0.4546	0.125	2.64
9	0.3235	0.4257	0.1111	2.66
10	0.3015	0.4121	0.1	2.67

Table 8: Random Forest classifier - results over 10 simulations

Here, we remind the reader of the results obtained for XGBoost. Overall, we see that the Random Forest Classifier underperforms XGBoost Classifier for every single number of classes. Moreover, in the case of binary classification, the Random Forest Classifier shows an accuracy of $0.732 < 0.753$, a precision of $0.753 < 0.770$, a recall of $0.777 = 0.777$ and a F1-score of $0.765 < 0.773$, which further proves the superiority of XGBoost Classifier.

6 Conclusion

Based on one's socioeconomic and genetic whereabouts, is it possible to predict one's health over time? This is the question we dedicated this Applied Statistics project to. To tackle this problem, we relied on data from the Health and Retirement Study. We wanted to summarize one's health into one global index, in order to have a more workable dataset. The t-SNE algorithm helped us create the said index, and basing our judgment on a similar study (the Fragile Family Challenge) we implemented a Python version of the High Missing Rate Lasso.

At this point, we ran a panel of advanced machine learning techniques, in order to obtain the best possible prediction of our global health index. From linear methods (successive Lasso, *Within* regression) to decision trees based methods (XGBoost, Random Forest), we were not able to conclude on the usefulness of genetic information to predict someone's health. However, we reached satisfying results on the index prediction for both regression and classification: the Random Forest regressor demonstrated a $R^2 = 0.397$ and XGBoost binary classifier showcased an accuracy of 0.753.

What restrained us from taking Random Forest and XGBoost further mainly dwells in the fact that these models comprise a lot of parameters to optimize, so that we could not afford optimizing all of them, hence leading to a potential miss of accuracy. This issue could be tackled as distributed implementations of the two models do exist.

In addition, an interesting avenue to explore is that of deep learning: deep neural networks have, despite their low explicability, proven their worth and could bring a new light on the relationships between one's genetic characteristics and one's health.

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