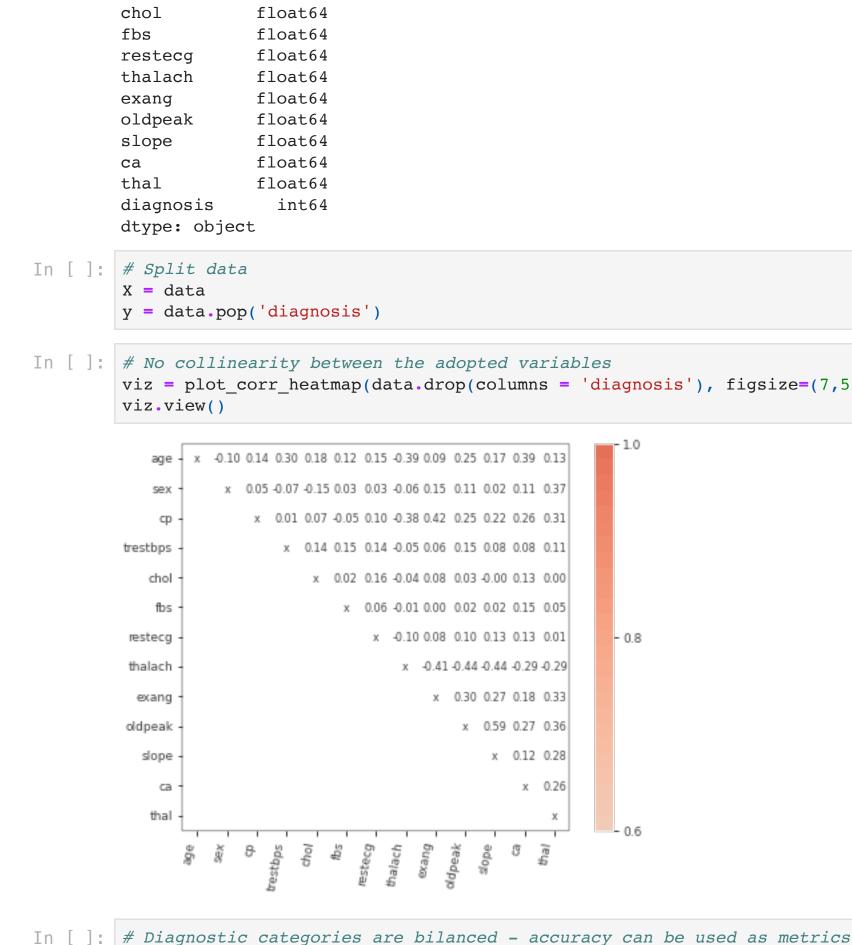
import numpy as np import matplotlib.pyplot as plt import seaborn as sns from sklearn.model selection import train test split from sklearn.preprocessing import StandardScaler from sklearn.metrics import accuracy score, precision score, recall score from lightgbm import LGBMClassifier from rfpimp import * Data: UCI's heart disease prediction dataset (License: CC BY 4.0) This dataset contains 14 attributes. The "target" field refers to the presence of heart disease in the patient. It is integer valued from 0 (no presence) to 4. In this work I will simply attempt to distinguish presence (values 1,2,3,4) from absence (value 0) of heart disease. -- 1. (age) age in years -- 2. (sex) 1 = male; 0 = female -- 3. (cp) chest pain type -- Value 1: typical angina -- Value 2: atypical angina -- Value 3: non-anginal pain -- Value 4: asymptomatic -- 4. (trestbps) resting blood pressure (in mm Hg on admission to the hospital) -- 5. (chol) serum cholestoral in mg/dl -- 6. (fbs) fasting blood sugar > 120 mg/dl (1 = true; 0 = false) -- 7. (restecg) resting electrocardiographic results -- Value 0: normal -- Value 1: having ST-T wave abnormality (T wave inversions and/or ST elevation or depression of > 0.05 mV) -- Value 2: showing probable or definite left ventricular hypertrophy by Estes' criteria -- 8. (thalach) maximum heart rate achieved -- 9. (exang) exercise induced angina (1 = yes; 0 = no)-- 10. (oldpeak) ST depression induced by exercise relative to rest -- 11. (slope) slope: the slope of the peak exercise ST segment -- Value 1: upsloping -- Value 2: flat -- Value 3: downsloping -- 12. (ca) number of major vessels (0-3) colored by flourosopy -- 13. (thal) thalassemia 3 = normal; 6 = fixed defect; 7 = reversable defect -- 14. (diagnosis - the predicted attribute) diagnosis of heart disease (angiographic disease status) -- Value 0: < 50% diameter narrowing -- Value 1: > 50% diameter narrowing In []: # load data mypath = '/Users/ale/ownCloud/4-Python/ML course/Data/' data = pd.read_csv(mypath+'heartdisease.cleveland.csv') **Data Preprocessing:** 1 - Give meaningful names to the features 2 - Binarise diagnosis (1 cardiopathic 0 normal) 3 - Remove missing values (indicated by the character '?') 4 - Harmonise format of features (float) 5 - Scale continuous variables for Logistic regression and Naive Bayes 6 - Split data in dependent (y) and independent (X) features 7 - Check for collinearity of features In []: # preprocess # name columns columns = ['age','sex', 'cp','trestbps','chol','fbs', 'restecg','thalach','exang', 'oldpeak','slope', 'ca', 'thal','diagnosis'] data.columns = columns #distinguish presence (values >0) from absence (value = 0) of heart disease data['diagnosis'] = data['diagnosis'].apply(lambda x: 1 if x>0 else 0) # remove missing data data=data.replace('?',np.nan).dropna() data[['ca','thal']]=data[['ca','thal']].astype(float) scaler = StandardScaler() data[['age','trestbps','chol','thalach']] = scaler.fit_transform(data[['age','trestbps','chol','thalach']]) data.head() Out[]: chol fbs restecg thalach exang oldpeak slope ca thal diagnosis age sex cp trestbps 0.742464 0.0 -1.813215 1.0 2.0 3.0 1.381810 1.0 4.0 1.597628 3.0 2.0 -0.897846 2.0 2.0 7.0 1.0 1.630318 0.0 -1.938123 1.0 3.0 -0.092903 0.050035 0.0 3.0 0.0 3.0 **3** -1.495465 0.0 2.0 -0.092903 -0.834736 0.0 2.0 0.976483 0.0 1.0 0.0 3.0 1.4 1.238017 0.0 1.0 0.0 In []: data.dtypes float64 age Out[]: float64 float64 float64 trestbps chol float64 float64 fbs restecg float64 thalach float64 float64 exang float64 oldpeak float64 slope float64 ca

The following analyses attempt to build a model able to classify potential cardiopathic patients from healthy controls taking advantage of a constellation of biomarkers. In this excercise,

explainability is at a prime since once obtained a reliable classifier it would be useful to identify those biomarkers (or their interactions) that best predict the onset of hearth disease.



Out[]:

float64

y = data.pop('diagnosis')

int64

viz = plot_corr_heatmap(data.drop(columns = 'diagnosis'), figsize=(7,5))

-0.10 0.14 0.30 0.18 0.12 0.15 -0.39 0.09 0.25 0.17 0.39 0.13

x 0.05 -0.07 -0.15 0.03 0.03 -0.06 0.15 0.11 0.02 0.11 0.37

sex prestbps chol fbs mestecg thalach exang oldpeak slope

y.value_counts(normalize=True)

Name: diagnosis, dtype: float64

In []: **from** sklearn **import** model selection

import numpy as np

clf3 = GaussianNB()

5-fold cross validation:

Logistic Regression

▶ LogisticRegression

Out[]: : >

Out[]: | >

0.537162

0.462838

Modelling:

x 0.01 0.07 -0.05 0.10 -0.38 0.42 0.25 0.22 0.26 0.31

x 0.14 0.15 0.14 -0.05 0.06 0.15 0.08 0.08 0.11

x 0.02 0.16 -0.04 0.08 0.03 -0.00 0.13 0.00

x 0.06 -0.01 0.00 0.02 0.02 0.15 0.05

x -0.10 0.08 0.10 0.13 0.13 0.01

x -0.41-0.44-0.44-0.29-0.29

x 0.30 0.27 0.18 0.33

x 0.59 0.27 0.36

1 - 5 Fold cross-validation of 3 models: Logistic regression, Random Forest, Naive-Bayes.

3 - Cross-validation grid-search to optimise components of the ensemble (soft voting)

from sklearn.ensemble import RandomForestClassifier,VotingClassifier

labels = ['Logistic Regression', 'Random Forest', 'Naive Bayes']

scoring='accuracy')

Naive Bayes

▶ GaussianNB

scoring='accuracy')

Naive Bayes

► GaussianNB

up, since explainability is at a prime and difference in performance between models is marginal, logistic regression is an obvious choice.

Models' performance did not differ significantly (when taking into account standard deviations the scores are all overlapping) Ensemble model did outperform the other models only after

hyperparameters tuning via gridsearch. However, the magnitude is still marginal and not enough to justify the sacrifice of explainability in adopting the ensamble vs a logistic regression. To sum-

The standardised coefficients from the logistic regression indicate that number of major vessels ('ca') and thalassemy ('thal') are the most influential biomarkers in predicting hearth pathology.

Ensemble model did not perform better than its single components. One possible cause for the lack of improvement is that probabilities from the single models did not reflect the called class -

Also, sex seems to play a rather important role but the number of male/females is biased against females. The analysis could benefit from removing such biases.

scores = model selection.cross val score(clf, X, y,

% (scores.mean(), scores.std(), label))

VotingClassifier

for clf, label in zip([clf1, clf2, clf3, eclf], labels):

print("Accuracy: %0.2f (+/- %0.2f) [%s]"

Accuracy: 0.83 (+/- 0.03) [Logistic Regression]

In []: GridSearchCV(estimator=eclf, param_grid=params, cv=5)

Accuracy: 0.82 (+/- 0.06) [Random Forest] Accuracy: 0.84 (+/- 0.05) [Naive Bayes]

In []: from sklearn.model_selection import GridSearchCV

print("%0.3f +/- %0.2f %r"

params = {'Logistic Regression C': [1.0, 100.0],

'Random Forest n estimators': [20, 200],}

grid = GridSearchCV(estimator=eclf, param_grid=params, cv=5)

cv_keys = ('mean_test_score', 'std_test_score', 'params')

% (grid.cv_results_[cv_keys[0]][r],

for r, _ in enumerate(grid.cv_results_['mean_test_score']):

grid.cv_results_[cv_keys[2]][r]))

In []: # Check feature importance to estimate the most predictive biomarkers

from sklearn.linear_model import LogisticRegression

sorted(coeffs, key=lambda coeff: coeff[1])

[('thalach', -0.450601433305303),

('fbs', -0.22987142171251798), ('age', -0.09898917201664025), ('chol', 0.2013531381990062), ('restecg', 0.2559794935627897), ('slope', 0.2898606269335845), ('oldpeak', 0.3418796454568085), ('exang', 0.36212276483787015), ('trestbps', 0.3654872803039185),

('sex', 0.47708598068195945), ('cp', 0.5146050848314757), ('thal', 0.7055000990059511), ('ca', 1.0533639299011794)]

i.e. the model probabilities were not calibrated.

Final thougths

grid.cv_results_[cv_keys[1]][r] / 2.0,

0.838 +/- 0.02 {'Logistic Regression C': 1.0, 'Random Forest n estimators': 20} 0.841 +/- 0.02 {'Logistic Regression__C': 1.0, 'Random Forest__n_estimators': 200} 0.838 +/- 0.02 {'Logistic Regression C': 100.0, 'Random Forest n estimators': 20} 0.845 +/- 0.02 {'Logistic Regression C': 100.0, 'Random Forest n estimators': 200}

coeffs=list(zip(np.std(X, 0).index.values,(np.std(X, 0).values*m.coef_)[0]))

Accuracy: 0.84 (+/- 0.04) [Ensemble]

Logistic Regression

▶ LogisticRegression

grid.fit(X, y)

Conclusions:

m.fit(X, y)

In []:

Out[]:

m = LogisticRegression()

Standardised coefficients

scores = model_selection.cross_val_score(clf, X, y,

% (scores.mean(), scores.std(), label))

GridSearchCV

estimator: VotingClassifier

Random Forest

▶ RandomForestClassifier

Random Forest

▶ RandomForestClassifier

labels = ['Logistic Regression', 'Random Forest', 'Naive Bayes', 'Ensemble']

VotingClassifier(estimators=list(zip(labels, [clf1,clf2,clf3])), weights=[1,1,1])

eclf = VotingClassifier(estimators=list(zip(labels, [clf1,clf2,clf3])), weights=[1,1,1])

2 - Creation and training of ensemble model from the above models.

from sklearn.linear model import LogisticRegression

from sklearn.naive bayes import GaussianNB

clf1 = LogisticRegression(random_state=1)

print('5-fold cross validation:\n')

clf2 = RandomForestClassifier(random state=1)

for clf, label in zip([clf1, clf2, clf3], labels):

print("Accuracy: %0.2f (+/- %0.2f) [%s]"

Accuracy: 0.83 (+/- 0.03) [Logistic Regression]

Accuracy: 0.82 (+/- 0.06) [Random Forest] Accuracy: 0.84 (+/- 0.05) [Naive Bayes]

4 - Model selection based on accuracy (target classes are rather balanced)

x 0.12 0.28

x 0.26

thal

diagnosis

X = data

viz.view()

sex

ср

chol

fbs

restecg

thalach

oldpeak

slope

ca

trestbps

dtype: object

Split data

Prediction of hearth disease:

In []: # Import libraries

import pandas as pd