# Mimic\_Proj\_PnuemoniaInfluenza

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5/15/2020

# Importing Data into R

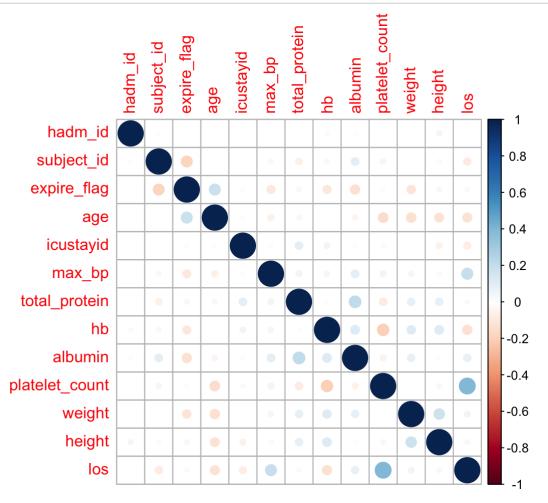
```
library(caret)
## Loading required package: lattice
## Warning: package 'lattice' was built under R version 3.6.2
## Loading required package: ggplot2
library(ggplot2)
library(randomForest)
## randomForest 4.6-14
## Type rfNews() to see new features/changes/bug fixes.
## Attaching package: 'randomForest'
## The following object is masked from 'package:ggplot2':
##
##
       margin
library(corrplot)
## corrplot 0.84 loaded
library(imputeMissings)
library(forcats)
library(glmnet)
## Loading required package: Matrix
```

```
## Loaded glmnet 3.0-2
library(kernlab)
##
## Attaching package: 'kernlab'
## The following object is masked from 'package:ggplot2':
##
##
       alpha
library(rpart.plot)
## Loading required package: rpart
library(pROC)
## Type 'citation("pROC")' for a citation.
##
## Attaching package: 'pROC'
## The following objects are masked from 'package:stats':
##
##
       cov, smooth, var
setwd(getwd())
df0 <- read.csv(file="data_pneumoniacohort.csv", header=TRUE)</pre>
```

```
# copying df for modifying and analyzing
df1 = df0[2:34]
# change below variables to appropriate type
df1$dischtime <- as.POSIXct(df1$dischtime)</pre>
df1$diagnosis <- as.character(df1$diagnosis)</pre>
df1$first admittime <- as.POSIXct(df1$first admittime)</pre>
# df1$expire flag <- factor(df1$expire flag)</pre>
df1$albumin <- as.numeric(df1$albumin)</pre>
df1$platelet_count <- as.numeric(df1$platelet_count)</pre>
# adding los to df1 from admittime & dischtime
df1$los <- difftime(df1$dischtime, df1$first admittime, units = c("days"))</pre>
df1$los <- round(df1$los, digits = 0)
df1$los <- as.numeric(df1$los)</pre>
```

### Correlation

```
# correlation withouly numeric variables:
df1 num <- dplyr::select if(df1, is.numeric)</pre>
cor <- cor(df1_num,use = "pairwise.complete.obs", method = "pearson")</pre>
corrplot(cor)
```



```
# highly positive correlations are seen are between:
# platelet count & los
# age and expire flag
# max bp & los
```

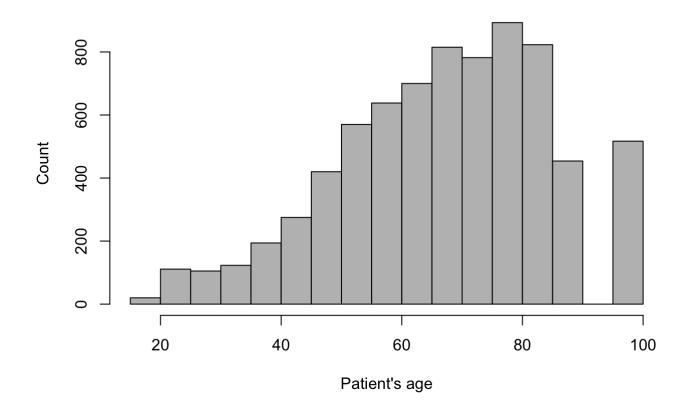
### Cleaning impossible values

```
# age cannot be more than 110, making these age values to 99
df1$age <- ifelse(df1$age > 110, 99,df1$age)
```

## **Vizualizations**

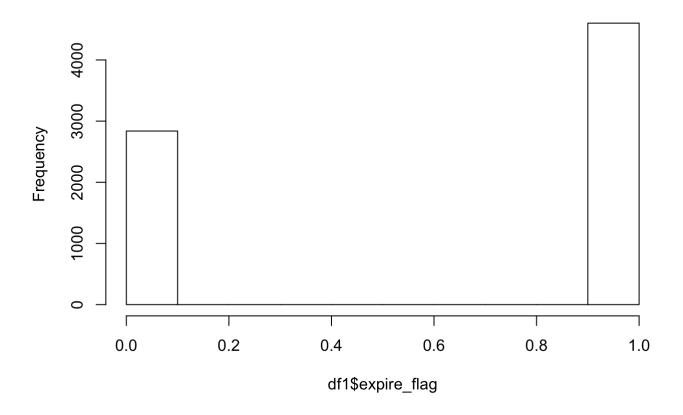
hist(df1\$age, col="grey", main="Distribution of patient's age", xlab="Patient's ag e", ylab="Count")

#### Distribution of patient's age



hist(df1\$expire\_flag)

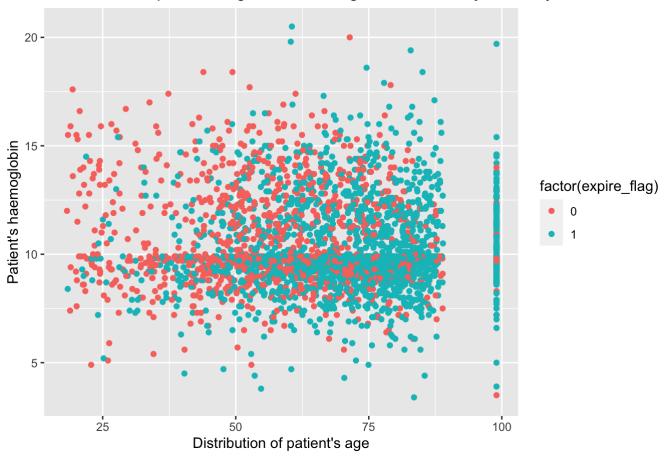
### Histogram of df1\$expire\_flag



```
# there is a larger populatio of patients that are dead than in the dataset than b
eing alive
# plot indicates no class imbalancein the dataset
g1 = ggplot(df1, aes(x=age,y=hb,col=factor(expire_flag)))
g1 + geom_point()+ ggtitle("Distribution of patient's age and haemoglobin colored
by mortality") +
  xlab("Distribution of patient's age") + ylab("Patient's haemoglobin")
```

## Warning: Removed 4406 rows containing missing values (geom point).

#### Distribution of patient's age and haemoglobin colored by mortality

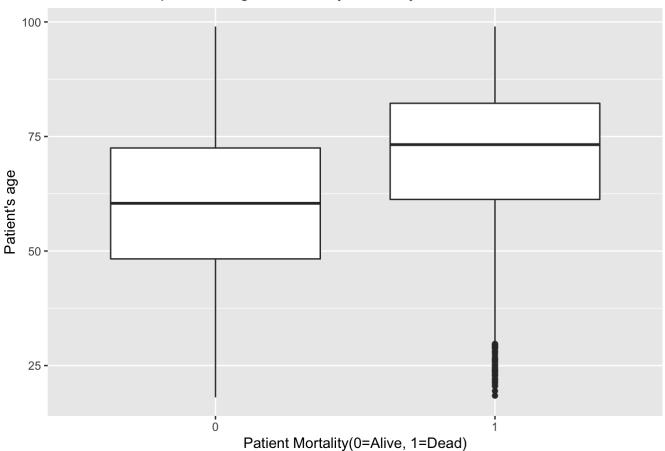


# Older patients with less haemoglobin(hb) have higher chance of mortality than yo unger patients with normal hb levels g2 = ggplot(df1, aes(x=factor(expire\_flag), y=age))

g2 + geom\_boxplot()+ ggtitle("Distribution of patient's age colored by mortality")

xlab("Patient Mortality(0=Alive, 1=Dead)") + ylab("Patient's age")

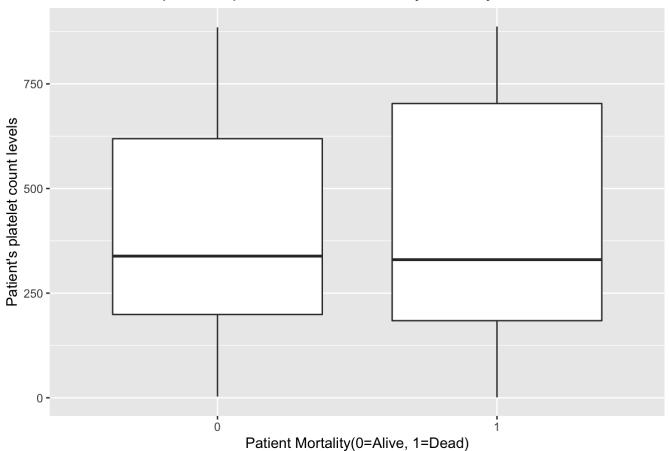
#### Distribution of patient's age colored by mortality



```
# For patients that are dead, the median age is higher than patients that are aliv
е
g3 = ggplot(df1, aes(x=factor(expire_flag), y=platelet_count))
g3 + geom_boxplot()+ ggtitle("Distribution of patient's platelet count colored by
mortality") +
  xlab("Patient Mortality(0=Alive, 1=Dead)") + ylab("Patient's platelet count leve
ls")
```

## Warning: Removed 40 rows containing non-finite values (stat\_boxplot).

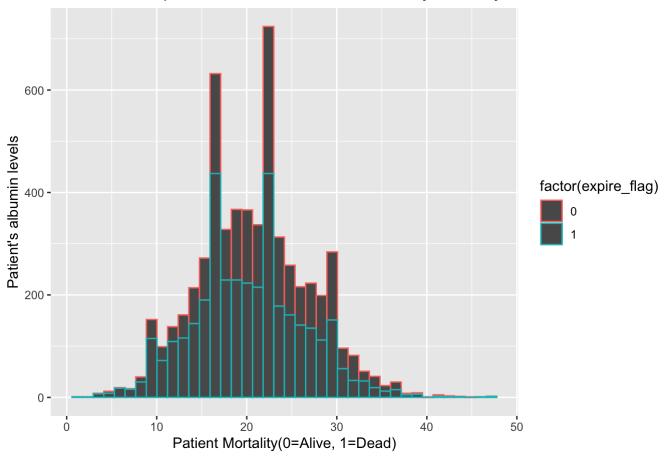
#### Distribution of patient's platelet count colored by mortality



```
# Platelet count of patients did not have much impact on patient's mortality
g4 = ggplot(df1, aes(x=albumin, col=factor(expire_flag)))
g4 + geom histogram(bins=40)+ ggtitle("Distribution of patient's albumin levels co
lored by mortality") +
 xlab("Patient Mortality(0=Alive, 1=Dead)") + ylab("Patient's albumin levels")
```

## Warning: Removed 1704 rows containing non-finite values (stat\_bin).

#### Distribution of patient's albumin levels colored by mortality

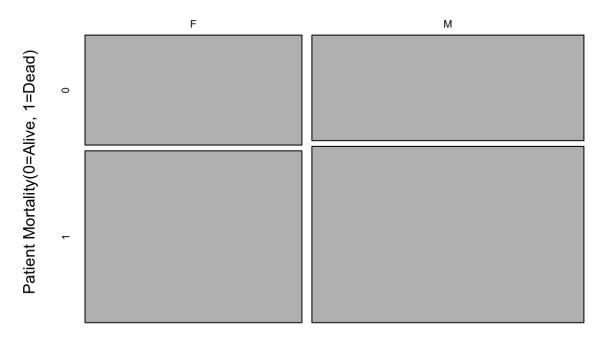


# For patients that didn't survive, the albumin levels observed are higher than ot her patients

plot(table(df1\$gender,df1\$expire\_flag), main="Distribution of martality by gender" , xlab="Patient's gender",

ylab="Patient Mortality(0=Alive, 1=Dead)")

### Distribution of martality by gender



Patient's gender

# Plot indicates that there is not much difference between mortality of patients b eing either male or female

### **Data Cleaning**

```
# remove redundant variables
# hadm id, icustayid removed since subject id suffices
# discahrge location gives same info as expire flag
# first admittime, dischtime accounted into los variable
# diagnosis, short_title, long_title accounted for in icd9_list
# firstcareunits removed, since all patients have ICU admissions
df2 <- subset(df1, select = -c(subject id, hadm id, discharge location, first admitti
me, dischtime, icustayid,
                                diagnosis, short title, long title, religion, firstca
reunits))
summary(df2)
```

```
##
                      ethnicity
                                        insurance
                                                      gender
                                                                  admission_type
##
   WHITE
                           :5393
                                   Government: 145
                                                      F:3301
                                                               ELECTIVE: 399
##
    BLACK/AFRICAN AMERICAN: 667
                                   Medicaid : 632
                                                      M:4139
                                                               EMERGENCY: 6856
##
    UNKNOWN/NOT SPECIFIED: 534
                                   Medicare :4724
                                                               URGENT
                                                                         : 185
   HISPANIC OR LATINO
##
                           : 176
                                   Private
                                              :1891
##
   OTHER
                           : 148
                                   Self Pay : 48
##
   ASIAN
                           : 119
##
   (Other)
                           : 403
##
    expire_flag
                           age
                                        icd9_list
                                                          max_bp
                                                                      o2_saturation
##
   Min.
           :0.0000
                     Min.
                             :18.06
                                      486
                                              :4761
                                                      Min.
                                                              :29.0
                                                                      95%:
   1st Qu.:0.0000
##
                      1st Ou.:55.38
                                      48241
                                              : 634
                                                      1st Ou.:90.0
                                                                      NA's:7439
                                                      Median :96.0
##
   Median :1.0000
                     Median :68.53
                                      4821
                                              : 312
##
   Mean
           :0.6185
                     Mean
                             :67.04
                                      4829
                                              : 208
                                                      Mean
                                                             :93.1
                     3rd Qu.:79.63
##
    3rd Qu.:1.0000
                                      48283
                                             : 202
                                                      3rd Ou.:99.0
                                                             :99.0
##
   Max.
           :1.0000
                     Max.
                             :99.00
                                      481
                                              : 166
                                                      Max.
##
                                       (Other):1157
                                                      NA's
                                                              :4235
##
      peak flow
                   total protein
                                           hb
                                                                     crp
##
    60
           : 114
                   Min.
                           : 2.700
                                     Min.
                                             : 3.40
                                                      GREATER THAN 300:
                                                                          33
##
    70
           :
              99
                   1st Qu.: 5.000
                                     1st Qu.: 9.20
                                                      GREATER THAN 30:
                                                                          12
                   Median : 5.600
                                     Median : 9.80
##
    80
              69
                                                      58.8
                                                                           4
##
    50
           :
              60
                   Mean
                         : 5.707
                                     Mean
                                             :10.43
                                                      20.0
                                                                       :
                                                                           3
##
    65
              58
                   3rd Qu.: 6.300
                                     3rd Qu.:11.70
                                                      256.3
                                                                           3
           :
                                                                       :
##
    (Other): 146
                   Max.
                           :13.200
                                     Max.
                                             :20.50
                                                      (Other)
                                                                       : 503
##
   NA's
           :6894
                   NA's
                           :6475
                                     NA's
                                             :4406
                                                      NA's
                                                                       :6882
##
       albumin
                    albumin urine platelet count creatinine urine urea nitrogen
##
   Min.
           : 1.00
                    <0.3
                                3
                                    Min.
                                            : 1.0
                                                     67
                                                            :
                                                               43
                                                                       415
                                                                                  8
##
   1st Qu.:17.00
                    0.3
                                3
                                    1st Qu.:191.0
                                                     75
                                                                42
                                                                       608
                                                                                  8
                                                            :
                                                                              :
##
   Median :21.00
                    2.4
                           :
                                3
                                    Median :332.0
                                                     85
                                                            :
                                                               41
                                                                       761
                                                                              :
                                                                                  8
##
   Mean
           :20.82
                    4.6
                                3
                                    Mean
                                            :413.5
                                                     69
                                                                40
                                                                       300
                                                                                  7
                                                            :
                                                                              :
##
   3rd Qu.:25.00
                    1.1
                         :
                                2
                                    3rd Qu.:669.0
                                                     84
                                                                40
                                                                       485
                                                                                  7
                                                            :
                                                                              :
##
   Max.
           :47.00
                     (Other): 76
                                    Max.
                                            :887.0
                                                     (Other):3137
                                                                       (Other):2193
##
   NA's
           :1704
                    NA's
                           :7350
                                    NA's
                                            :40
                                                     NA's
                                                            :4097
                                                                       NA's
                                                                              :5209
##
        weight
                          height
##
   Min.
           : 1.00
                     Min.
                           : 0.0
##
    1st Qu.: 64.72
                     1st Qu.:160.0
##
   Median : 76.30
                     Median :170.0
##
   Mean
           : 81.61
                     Mean
                           :168.2
##
    3rd Qu.: 92.00
                      3rd Qu.:178.0
##
   Max.
          :965.50
                     Max.
                             :249.0
##
   NA's
           :4222
                     NA's
                             :5497
##
                                                             comorbidities
##
   PNEUMONIA; CONGESTIVE HEART FAILURE
                                                                        11
##
   CONGESTIVE HEART FAILURE; PNEUMONIA
                                                                     :
                                                                         9
##
   CONGESTIVE HEART FAILURE-PNEUMONIA
                                                                         2
##
   RULE-OUT MYOCARDIAL INFARCTION; TELEMETRY; PNEUMONIA
                                                                         2
##
   ACUTE MYOCARDIAL INFARCTION; PNEUMONIA; CONGESTIVE HEART FAILURE:
                                                                         1
##
    (Other)
                                                                        28
                                                                     :
##
   NA's
                                                                     :7387
```

```
##
smoking history
## Former user - stopped more than 1 year ago, Former user - stopped more than 1 y
                                                  : 171
## Never used, Never used
: 151
##
   Former user - stopped more than 1 year ago
: 133
## Never used
: 125
## Former user - stopped more than 1 year ago, Former user - stopped more than 1 y
ear ago, Former user - stopped more than 1 year ago: 110
##
   (Other)
: 885
## NA's
:5865
##
         los
   Min.
         : 0.00
##
   1st Qu.: 6.00
##
##
   Median : 11.00
##
   Mean : 15.42
##
   3rd Qu.: 20.00
   Max. :295.00
##
##
```

```
# variables to drop: with more than 50% NA's(=3270)
# o2 saturation: NA's : 7439
# peak flow: NA's : 6894
# total protein: NA's :6475
## hb: NA's
            :4406
# crp: NA's :6882
# albumin urine: NA's :7350
# urea nitrogen: NA's :5209
## creatinine urine: NA's
                          :4097
# urea nitrogen: NA's
# weight: NA's
               :4222
# height: NA's :5497
# comorbidities: NA's:7387
# smoking history: NA's: :5865
## max bp : NAs : 4235
# df3 = df2
# df3 <- na.omit(df3[, c(8,12,17)])
# results in only complete cases with 500 rows if non-NA values of hb,creatinine_u
rine and max bp are included
df2 <- subset(df2, select = -c(o2_saturation,peak_flow,total_protein,hb,crp,albumi
n urine,
                               urea_nitrogen,creatinine_urine,urea_nitrogen,max_b
p, weight,
                               height, comorbidities, smoking history))
#combining similar levels into one
levels(df2$ethnicity)
```

```
##
   [1] "AMERICAN INDIAN/ALASKA NATIVE"
## [2] "AMERICAN INDIAN/ALASKA NATIVE FEDERALLY RECOGNIZED TRIBE"
## [3] "ASIAN"
## [4] "ASIAN - ASIAN INDIAN"
## [5] "ASIAN - CAMBODIAN"
## [6] "ASIAN - CHINESE"
## [7] "ASIAN - FILIPINO"
## [8] "ASIAN - OTHER"
## [9] "ASIAN - VIETNAMESE"
## [10] "BLACK/AFRICAN"
## [11] "BLACK/AFRICAN AMERICAN"
## [12] "BLACK/CAPE VERDEAN"
## [13] "BLACK/HAITIAN"
## [14] "HISPANIC OR LATINO"
## [15] "HISPANIC/LATINO - CENTRAL AMERICAN (OTHER)"
## [16] "HISPANIC/LATINO - COLOMBIAN"
## [17] "HISPANIC/LATINO - CUBAN"
## [18] "HISPANIC/LATINO - DOMINICAN"
## [19] "HISPANIC/LATINO - GUATEMALAN"
## [20] "HISPANIC/LATINO - MEXICAN"
## [21] "HISPANIC/LATINO - PUERTO RICAN"
## [22] "HISPANIC/LATINO - SALVADORAN"
## [23] "MIDDLE EASTERN"
## [24] "MULTI RACE ETHNICITY"
## [25] "NATIVE HAWAIIAN OR OTHER PACIFIC ISLANDER"
## [26] "OTHER"
## [27] "PATIENT DECLINED TO ANSWER"
## [28] "PORTUGUESE"
## [29] "UNABLE TO OBTAIN"
## [30] "UNKNOWN/NOT SPECIFIED"
## [31] "WHITE"
## [32] "WHITE - BRAZILIAN"
## [33] "WHITE - EASTERN EUROPEAN"
## [34] "WHITE - OTHER EUROPEAN"
## [35] "WHITE - RUSSIAN"
```

```
levels(df2$ethnicity)[c(1:2,23:30)] <- "OTHER"</pre>
levels(df2$ethnicity)[2:8] <- "ASIAN"</pre>
levels(df2$ethnicity)[3:6] <- "BLACK/AFRICAN AMERICAN"</pre>
levels(df2$ethnicity)[4:12] <- "HISPANIC/LATINO"</pre>
levels(df2$ethnicity)[5:9] <- "WHITE"</pre>
# icd9 codes details:
# http://www.icd9data.com/2015/Volume1/460-519/480-488/default.htm
levels(df2$icd9 list)
```

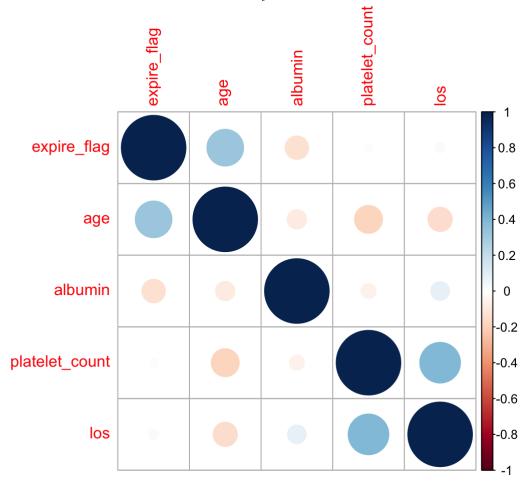
```
##
     [1] "4801"
                                 "4801,48241"
                                                         "4801,4829"
##
     [4] "4802"
                                 "4808"
                                                         "4808,48283,486,48241"
                                 "4809,4830"
##
    [7] "4809"
                                                         "4809,4870"
##
    [10] "481"
                                 "481,4821"
                                                         "481,4822"
   [13] "481,48241"
##
                                 "481,48242"
                                                         "481,48242,486,4822"
##
   [16] "481,48283"
                                 "4820"
                                                         "4820,481"
##
   [19] "4820,4821"
                                 "4820,48240"
                                                         "4820,48241"
##
   [22] "4820,48242"
                                 "4820,48282"
                                                         "4820,48283"
##
   [25] "4820,48283,4809"
                                 "4820,486"
                                                         "4821"
##
   [28] "4821,481"
                                 "4821,4820"
                                                         "4821,4820,486"
   [31] "4821,48240,48283"
                                 "4821,48241"
                                                         "4821,48241,48282"
##
##
   [34] "4821,48242"
                                 "4821,48242,486"
                                                         "4821,48282"
##
   [37] "4821,48283"
                                 "4821,4838"
                                                         "4821,4841"
   [40] "4821,4846"
                                 "4821,4847"
                                                         "4821,486"
##
## [43] "4821,4870"
                                 "4822"
                                                         "4822,481"
## [46] "4822,4820"
                                 "4822,4821"
                                                         "4822,48241"
##
   [49] "4822,48242"
                                 "4822,486"
                                                         "48230"
##
   [52] "48230,4821"
                                 "48230,4822"
                                                         "48230,48241"
##
   [55] "48231"
                                 "48231,481"
                                                         "48232"
                                 "48239"
##
   [58] "48232,486"
                                                         "48239,4820"
                                                         "48240,4821"
##
   [61] "48239,48283"
                                 "48240"
##
   [64] "48240,48283"
                                 "48241"
                                                         "48241,481"
##
    [67] "48241,4820"
                                 "48241,4821"
                                                         "48241,4821,4820"
##
   [70] "48241,4821,4870"
                                 "48241,4822"
                                                         "48241,48230"
   [73] "48241,48232"
                                 "48241,48249"
                                                         "48241,48282"
##
##
   [76] "48241,48283"
                                 "48241,4838,4846"
                                                         "48241,4841"
##
   [79] "48241,4846"
                                 "48241,486"
                                                         "48241,4870"
## [82] "48241,4870,4821"
                                 "48242"
                                                         "48242,481"
## [85] "48242,4820"
                                 "48242,4821"
                                                         "48242,48241"
## [88] "48242,48282"
                                 "48242,48282,4846"
                                                         "48242,48283"
## [91] "48242,4829"
                                 "48242,4878"
                                                         "48249"
## [94] "48249,48283,48282"
                                 "48281"
                                                         "48282"
## [97] "48282,4820"
                                 "48282,4821"
                                                         "48282,4822"
## [100] "48282,48241"
                                 "48282,48283"
                                                         "48283"
## [103] "48283,481"
                                 "48283,4820"
                                                         "48283,4821"
## [106] "48283,48240"
                                 "48283,48241"
                                                         "48283,48242"
## [109] "48283,48282"
                                 "48283,4846"
                                                         "48283,4871"
## [112] "48284"
                                 "48289"
                                                         "48289,4820"
## [115] "4829"
                                 "4829,4801"
                                                         "4829,4809"
## [118] "4829,48282,481"
                                                        "4829,4848"
                                 "4829,4846,4801,4847"
## [121] "4829,4870"
                                 "4829,4871"
                                                         "4829,4881"
## [124] "4830"
                                 "4830,48242"
                                                         "4830,486"
## [127] "4838"
                                 "4838,4820"
                                                         "4838,4821"
## [130] "4838,48241"
                                 "4838,48282"
                                                         "4841"
## [133] "4841,4829"
                                 "4841,4846,4821"
                                                         "4841,486"
## [136] "4843"
                                 "4846"
                                                         "4846,4802"
## [139] "4846,4821"
                                 "4846,48241"
                                                         "4846,48281"
## [142] "4846,4829"
                                 "4846,486"
                                                         "4846,4870"
```

```
"4847,4821"
## [145] "4847"
                                                         "4847,48241"
## [148] "4847,48242"
                                 "4848"
                                                         "4848,4846,4821"
                                                         "486,481"
## [151] "485"
                                 "486"
## [154] "486,4820"
                                 "486,4821"
                                                         "486,4822"
                                 "486,48283,48241"
## [157] "486,48241"
                                                         "486,48284"
## [160] "486,4829"
                                 "486,4846"
                                                         "486,4847"
## [163] "486,486"
                                 "486,4870"
                                                         "486,4871"
## [166] "486,4881"
                                 "4870"
                                                         "4870,4802"
## [169] "4870,4808"
                                 "4870,4809"
                                                         "4870,481"
## [172] "4870,4820,48241"
                                 "4870,4821,48282"
                                                         "4870,4822,481"
## [175] "4870,48241"
                                 "4870,48283"
                                                         "4870,4829"
## [178] "4871"
                                 "4871,48249"
                                                         "4871,4829"
## [181] "4871,486"
                                 "48801"
                                                         "4881"
                                                         "4881,48282,4821"
## [184] "4881,4808"
                                 "4881,48242"
## [187] "4881,486"
                                 "4881,4870"
```

```
df2$icd9 list <- fct_collapse(df2$icd9_list, Viral_pneumonia="486",Methicillin_sus
p_pneumonia_Staph="48241",
                              Pneumonia Pseudomonas="4821", Bacterial pneumonia="48
29",
                              Pneumonia other gram neg bacteria = "48283", Pneumococ
cal_pneumonia = "481",
                              other level = "Others")
summary(df2)
```

```
##
                    ethnicity
                                      insurance
                                                  gender
                                                             admission_type
##
   OTHER
                         : 889
                                 Government: 145
                                                  F:3301
                                                           ELECTIVE: 399
##
   ASIAN
                         : 182
                                 Medicaid : 632
                                                  M:4139
                                                           EMERGENCY: 6856
##
   BLACK/AFRICAN AMERICAN: 704
                                 Medicare :4724
                                                           URGENT
                                                                    : 185
   HISPANIC/LATINO
##
                         : 238
                                 Private :1891
##
   WHITE
                         :5427
                                 Self Pay : 48
##
##
##
   expire_flag
                         age
                                                               icd9_list
                                                                    : 166
## Min.
          :0.0000
                    Min.
                           :18.06
                                    Pneumococcal pneumonia
##
   1st Qu.:0.0000
                    1st Qu.:55.38
                                    Pneumonia Pseudomonas
                                                                    : 312
   Median :1.0000
                    Median :68.53
##
                                    Methicillin susp pneumonia Staph: 634
##
   Mean
          :0.6185
                    Mean :67.04
                                    Pneumonia_other_gram_neg_bacteria: 202
##
   3rd Qu.:1.0000
                    3rd Qu.:79.63
                                    Bacterial pneumonia
                                                                    : 208
##
   Max.
          :1.0000
                    Max.
                           :99.00
                                    Viral pneumonia
                                                                    :4761
##
                                                                    :1157
                                    Others
##
      albumin
                   platelet_count
                                       los
## Min.
          : 1.00
                   Min.
                         : 1.0
                                   Min. : 0.00
##
   1st Qu.:17.00
                   1st Qu.:191.0
                                   1st Qu.: 6.00
##
   Median :21.00
                   Median :332.0
                                   Median : 11.00
   Mean :20.82
##
                   Mean
                         :413.5
                                   Mean : 15.42
##
   3rd Qu.:25.00
                   3rd Qu.:669.0
                                   3rd Qu.: 20.00
##
   Max.
          :47.00
                   Max.
                          :887.0
                                   Max. :295.00
##
   NA's :1704
                   NA's
                          :40
```

```
#correlation for variables within cleaned dataset
cor2 <- cor(df2[c(5:6,8:10)], use = "pairwise.complete.obs", method = "pearson")</pre>
corrplot(cor2)
```



```
# highly positive correlations that are seen are between:
# platelet count & los
# age and expire flag
df2$expire_flag <- factor(df2$expire_flag)</pre>
```

# Modeling

### Splitting train-test data and imputation of NA's

```
set.seed(1000)
intrain <- createDataPartition(y = df2$expire flag, p= 0.7, list = FALSE)
training <- df2[intrain,]</pre>
testing <- df2[-intrain,]</pre>
dim(intrain); dim(training); dim(testing)
## [1] 5209
## [1] 5209
               10
```

```
## [1] 2231
               10
```

```
# impute with median/mode on train data
values <- compute(training)</pre>
training imp <- impute(training,object=values)</pre>
#impute on test data
testing_imp <- impute(testing,object=values)</pre>
levels(training imp$expire flag) <- c("N", "Y")</pre>
levels(testing imp$expire flag) <- c("N", "Y")</pre>
```

### **Elastic net Regression**

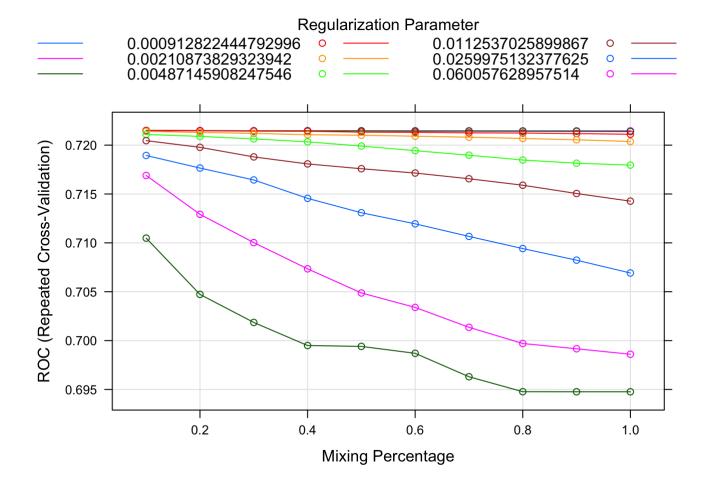
```
set.seed(1001)
trctrl_net <- trainControl(summaryFunction=twoClassSummary,classProbs = TRUE, # Use</pre>
AUC to pick the best model
                           method = "repeatedcv", number = 5, repeats = 3)
# grid net <- expand.grid(alpha = 0:1, lambda = seq(0.0001, 1, length = 20))
# model net grid <- train(expire flag ~., data = training imp, method = "glmnet",
                     trControl=trctrl net, preProcess = c("center", "scale"),
                    tuneGrid = grid net,tuneLength = 10)
# better results are obtained without gridsearch
model net <- train(expire flag ~., data = training imp, method = "glmnet",</pre>
                   trControl=trctrl net, preProcess = c("center", "scale"),
                   metric="ROC",tuneLength = 10)
model net
```

```
## glmnet
##
## 5209 samples
##
      9 predictor
##
      2 classes: 'N', 'Y'
##
## Pre-processing: centered (21), scaled (21)
  Resampling: Cross-Validated (5 fold, repeated 3 times)
##
  Summary of sample sizes: 4166, 4168, 4167, 4168, 4167, 4168, ...
##
  Resampling results across tuning parameters:
##
##
     alpha
            lambda
                          ROC
                                      Sens
                                                  Spec
##
     0.1
            7.404184e-05
                          0.7214980
                                      0.45228282
                                                  0.8387103
##
     0.1
            1.710463e-04
                          0.7214980
                                      0.45228282
                                                  0.8387103
##
     0.1
            3.951390e-04
                          0.7214980
                                      0.45228282
                                                  0.8387103
##
     0.1
            9.128224e-04
                           0.7214767
                                      0.45228367
                                                  0.8390207
##
     0.1
            2.108738e-03
                          0.7214114
                                      0.45211701
                                                  0.8402622
##
     0.1
            4.871459e-03
                          0.7210951
                                      0.45211912
                                                  0.8419178
                          0.7204589
##
     0.1
            1.125370e-02
                                      0.44641596
                                                  0.8441947
##
     0.1
            2.599751e-02
                          0.7189420
                                      0.43500711
                                                  0.8488499
##
     0.1
            6.005763e-02
                          0.7168971
                                      0.41269066
                                                  0.8603337
##
     0.1
            1.387409e-01
                          0.7104860
                                      0.33988372
                                                  0.8909567
##
     0.2
            7.404184e-05
                           0.7214806
                                      0.45228325
                                                  0.8387103
##
     0.2
            1.710463e-04
                          0.7214806
                                      0.45228325
                                                  0.8387103
##
     0.2
            3.951390e-04
                          0.7214806
                                      0.45228325
                                                  0.8387103
##
     0.2
            9.128224e-04
                          0.7214643
                                      0.45245159
                                                  0.8398483
##
     0.2
            2.108738e-03
                          0.7212980
                                     0.45295622
                                                  0.8401591
##
     0.2
            4.871459e-03
                          0.7208941
                                      0.45228789
                                                  0.8415038
##
     0.2
            1.125370e-02
                          0.7197776
                                      0.44473754
                                                  0.8451253
##
     0.2
            2.599751e-02
                          0.7176558
                                      0.43215279
                                                  0.8513332
##
     0.2
            6.005763e-02
                          0.7129213
                                     0.39793046
                                                  0.8652997
##
     0.2
            1.387409e-01
                          0.7047258
                                      0.29073242
                                                  0.9117518
##
     0.3
            7.404184e-05
                          0.7214665
                                      0.45245117
                                                  0.8389171
##
     0.3
            1.710463e-04
                          0.7214665
                                      0.45245117
                                                  0.8389171
##
     0.3
            3.951390e-04
                          0.7214665
                                      0.45245117
                                                  0.8389171
     0.3
##
            9.128224e-04
                          0.7214321
                                      0.45245202
                                                  0.8397447
##
     0.3
            2.108738e-03
                          0.7212060
                                      0.45362834
                                                  0.8407794
##
     0.3
            4.871459e-03
                          0.7206393
                                     0.45144784
                                                  0.8412974
##
     0.3
            1.125370e-02
                          0.7187957
                                      0.44222034
                                                  0.8449190
##
     0.3
            2.599751e-02
                          0.7164382
                                      0.42678801
                                                  0.8521616
##
     0.3
            6.005763e-02
                          0.7100264
                                      0.37780042
                                                  0.8716111
##
     0.3
            1.387409e-01
                           0.7018576
                                      0.23301816
                                                  0.9358581
##
     0.4
            7.404184e-05
                          0.7214702
                                      0.45261868
                                                  0.8388136
##
     0.4
            1.710463e-04
                          0.7214702
                                      0.45261868
                                                  0.8388136
##
     0.4
            3.951390e-04
                          0.7214691
                                      0.45261868
                                                  0.8388136
##
     0.4
            9.128224e-04
                          0.7214186
                                      0.45228409
                                                  0.8397447
##
     0.4
                          0.7210618
            2.108738e-03
                                      0.45329333
                                                  0.8406760
##
     0.4
            4.871459e-03
                          0.7203378
                                      0.45060778
                                                  0.8415045
```

```
##
     0.4
            1.125370e-02
                            0.7180797
                                       0.44138113
                                                    0.8453331
##
     0.4
            2.599751e-02
                            0.7145560
                                       0.42225907
                                                    0.8526790
##
     0.4
            6.005763e-02
                            0.7073441
                                       0.35716365
                                                    0.8777152
##
     0.4
            1.387409e-01
                            0.6994957
                                       0.18453814
                                                    0.9566519
##
     0.5
            7.404184e-05
                           0.7214590
                                       0.45278618
                                                    0.8389171
##
     0.5
            1.710463e-04
                            0.7214590
                                       0.45278618
                                                    0.8389171
##
     0.5
            3.951390e-04
                            0.7214608
                                       0.45261868
                                                    0.8390207
##
     0.5
            9.128224e-04
                            0.7213325
                                       0.45261994
                                                    0.8397451
##
     0.5
            2.108738e-03
                           0.7210148
                                       0.45262247
                                                    0.8406760
##
     0.5
            4.871459e-03
                            0.7199059
                                       0.45010316
                                                    0.8427462
##
     0.5
            1.125370e-02
                            0.7175862
                                       0.43886603
                                                    0.8461606
##
     0.5
            2.599751e-02
                            0.7130839
                                       0.41672426
                                                    0.8532991
##
     0.5
            6.005763e-02
                            0.7048735
                                       0.34357683
                                                    0.8858884
##
     0.5
            1.387409e-01
                            0.6994069
                                       0.13420714
                                                    0.9691701
##
     0.6
            7.404184e-05
                            0.7214631
                                       0.45278618
                                                    0.8387104
##
     0.6
            1.710463e-04
                            0.7214631
                                       0.45278618
                                                    0.8387104
##
     0.6
            3.951390e-04
                            0.7214377
                                       0.45261910
                                                    0.8392275
##
     0.6
            9.128224e-04
                            0.7213123
                                       0.45312330
                                                    0.8395383
##
     0.6
            2.108738e-03
                            0.7209128
                                       0.45329418
                                                    0.8403656
##
     0.6
            4.871459e-03
                            0.7194332
                                       0.45010358
                                                    0.8424360
##
     0.6
            1.125370e-02
                           0.7171451
                                       0.43701800
                                                    0.8468845
##
     0.6
            2.599751e-02
                            0.7119491
                                       0.40749676
                                                    0.8558849
##
     0.6
            6.005763e-02
                            0.7033952
                                       0.32445435
                                                    0.8984076
##
     0.6
            1.387409e-01
                            0.6986981
                                       0.09763680
                                                    0.9821022
##
     0.7
            7.404184e-05
                            0.7214577
                                       0.45245117
                                                    0.8388138
##
     0.7
            1.710463e-04
                            0.7214577
                                       0.45245117
                                                    0.8388138
##
     0.7
            3.951390e-04
                            0.7214341
                                       0.45261910
                                                    0.8393309
##
     0.7
            9.128224e-04
                           0.7212569
                                       0.45396293
                                                    0.8395386
##
     0.7
            2.108738e-03
                            0.7208137
                                       0.45346084
                                                    0.8403663
##
     0.7
            4.871459e-03
                           0.7189720
                                       0.44742056
                                                    0.8423326
##
     0.7
            1.125370e-02
                           0.7165621
                                       0.43349577
                                                    0.8474022
##
     0.7
            2.599751e-02
                            0.7106611
                                       0.40011476
                                                    0.8585746
##
     0.7
            6.005763e-02
                           0.7013625
                                       0.30230498
                                                    0.9063736
##
     0.7
            1.387409e-01
                            0.6963022
                                       0.05854799
                                                    0.9902748
##
     0.8
            7.404184e-05
                           0.7214507
                                       0.45278618
                                                    0.8387104
##
     0.8
            1.710463e-04
                            0.7214507
                                       0.45278618
                                                    0.8387104
##
     0.8
            3.951390e-04
                            0.7214284
                                       0.45278745
                                                    0.8396413
##
     0.8
            9.128224e-04
                            0.7212387
                                       0.45429836
                                                    0.8399522
##
     0.8
            2.108738e-03
                            0.7206806
                                       0.45278956
                                                    0.8404698
##
     0.8
            4.871459e-03
                           0.7184773
                                       0.44658178
                                                    0.8423325
##
     0.8
            1.125370e-02
                            0.7158998
                                       0.43114650
                                                    0.8467817
##
     0.8
            2.599751e-02
                            0.7094154
                                       0.39256568
                                                    0.8614709
##
     0.8
            6.005763e-02
                           0.6997020
                                       0.28049483
                                                    0.9135123
##
     0.8
            1.387409e-01
                            0.6947727
                                       0.01408385
                                                    0.9980342
##
     0.9
            7.404184e-05
                            0.7214540
                                       0.45261868
                                                    0.8388139
##
     0.9
            1.710463e-04
                            0.7214540
                                       0.45261868
                                                    0.8388139
##
     0.9
            3.951390e-04
                           0.7214165
                                       0.45278745
                                                    0.8397447
##
     0.9
            9.128224e-04
                            0.7211815
                                       0.45413254
                                                    0.8399520
##
     0.9
            2.108738e-03
                           0.7205485
                                       0.45278998
                                                    0.8407800
```

```
##
     0.9
            4.871459e-03
                            0.7181502
                                       0.44440000
                                                    0.8426430
##
     0.9
            1.125370e-02
                            0.7150516
                                       0.43031066
                                                    0.8479198
##
     0.9
            2.599751e-02
                            0.7082297
                                       0.38451240
                                                    0.8640580
##
     0.9
            6.005763e-02
                            0.6991637
                                       0.26019392
                                                    0.9210647
##
            1.387409e-01
                            0.6947636
                                       0.0000000
                                                    1.000000
     0.9
##
     1.0
            7.404184e-05
                            0.7214535
                                       0.45278618
                                                    0.8388139
            1.710463e-04
                            0.7214535
                                       0.45278618
##
     1.0
                                                    0.8388139
     1.0
            3.951390e-04
                            0.7213943
                                       0.45245159
##
                                                    0.8397447
##
            9.128224e-04
                            0.7211121
                                       0.45413212
     1.0
                                                    0.8399515
            2.108738e-03
                            0.7203724
                                       0.45295706
##
     1.0
                                                    0.8407805
##
     1.0
            4.871459e-03
                           0.7179556
                                       0.44456835
                                                    0.8425398
            1.125370e-02
##
     1.0
                            0.7142697
                                       0.42762638
                                                    0.8476096
     1.0
            2.599751e-02
##
                            0.7069165
                                       0.37645786
                                                    0.8670591
##
            6.005763e-02
                            0.6986027
                                       0.24241569
     1.0
                                                    0.9286168
##
     1.0
            1.387409e-01
                            0.6947636
                                       0.0000000
                                                    1.000000
##
## ROC was used to select the optimal model using the largest value.
## The final values used for the model were alpha = 0.1 and lambda = 0.000395139.
```

```
plot(model_net) # regularization parameter plot
```



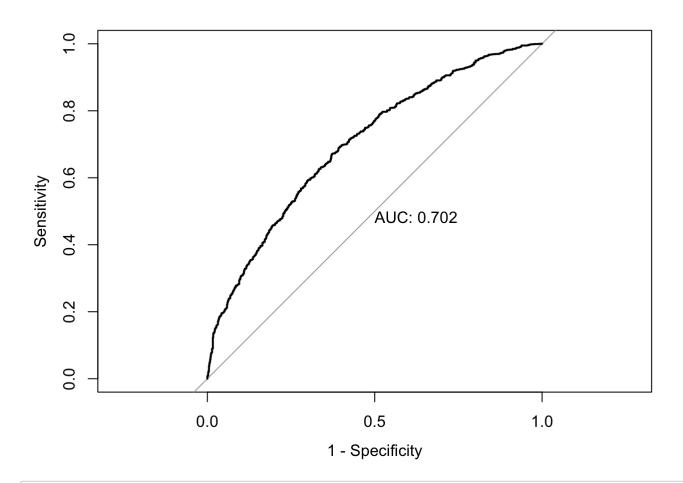
```
# standardizes test data the same way as the training data
test_pred_net <- predict(model_net, newdata = testing_imp)</pre>
confusionMatrix(test pred net, testing imp$expire flag, positive="Y")
```

```
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction
                 N
                      Y
##
            N 363 245
##
            Y 488 1135
##
                  Accuracy : 0.6714
##
##
                    95% CI: (0.6515, 0.6909)
##
       No Information Rate: 0.6186
       P-Value [Acc > NIR] : 1.165e-07
##
##
##
                     Kappa : 0.2634
##
    Mcnemar's Test P-Value : < 2.2e-16
##
##
##
               Sensitivity: 0.8225
##
               Specificity: 0.4266
           Pos Pred Value: 0.6993
##
##
           Neg Pred Value: 0.5970
                Prevalence: 0.6186
##
            Detection Rate: 0.5087
##
##
     Detection Prevalence: 0.7275
##
         Balanced Accuracy: 0.6245
##
          'Positive' Class : Y
##
##
```

```
rfProbs net <- predict(model net, testing imp, type = "prob")
rfROC net <- roc(testing imp$expire flag, rfProbs net[, "Y"])
```

```
## Setting levels: control = N, case = Y
## Setting direction: controls < cases
```

```
plot.roc(rfROC net, print.auc=TRUE, legacy.axes=TRUE)
```



# AUC = 0.702

### **SVM** - Linear

```
set.seed(2001)
trctrl_svm <- trainControl(summaryFunction=twoClassSummary,classProbs = TRUE,# Use</pre>
AUC to pick the best model
                       method = "repeatedcv", number = 5, repeats = 3)
grid svm <- expand.grid(C = c(0.005, 0.01, 0.05, 0.1, 0.25, 0.5, 0.75, 1, 1.25, 1.5)
, 1.75, 2,5))
# grid gave slightly better predictions than the default C values. C=1 when run wi
th defaults
svm Linear Grid <- train(expire flag ~., data = training imp, method = "svmLinear"</pre>
                         trControl=trctrl svm,
                         preProcess = c("center", "scale"),
                         metric = "ROC",tuneLength = 10) # removed tuneGrid = grid
svm
svm Linear Grid
```

```
## Support Vector Machines with Linear Kernel
##
## 5209 samples
      9 predictor
##
##
      2 classes: 'N', 'Y'
##
## Pre-processing: centered (21), scaled (21)
## Resampling: Cross-Validated (5 fold, repeated 3 times)
## Summary of sample sizes: 4166, 4167, 4168, 4167, 4168, 4166, ...
## Resampling results:
##
##
     ROC
                Sens
                           Spec
##
     0.7123672 0.4757499 0.7888494
##
## Tuning parameter 'C' was held constant at a value of 1
```

svm Linear Grid\$bestTune # C = 1

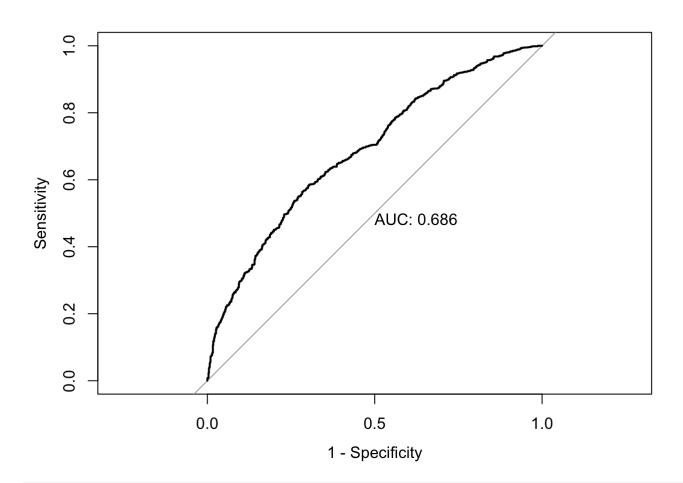
```
C
                                                                                                      <dbl>
1
                                                                                                          1
1 row
```

```
test pred symlinear <- predict(sym Linear Grid, newdata = testing imp)</pre>
confusionMatrix(testing imp$expire flag, test pred symlinear, positive="Y")
```

```
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction
                Ν
                    Y
            N 420 431
##
##
            Y 407 973
##
##
                  Accuracy: 0.6244
                    95% CI: (0.6039, 0.6445)
##
##
       No Information Rate: 0.6293
       P-Value [Acc > NIR] : 0.6934
##
##
##
                     Kappa : 0.1997
##
    Mcnemar's Test P-Value: 0.4269
##
##
##
               Sensitivity: 0.6930
               Specificity: 0.5079
##
            Pos Pred Value: 0.7051
##
            Neg Pred Value: 0.4935
##
##
                Prevalence: 0.6293
            Detection Rate: 0.4361
##
      Detection Prevalence: 0.6186
##
##
         Balanced Accuracy: 0.6004
##
##
          'Positive' Class : Y
##
rfProbs_svmlinear <- predict(svm_Linear_Grid, testing_imp, type = "prob")</pre>
rfROC symlinear <- roc(testing imp$expire flag, rfProbs symlinear[, "Y"])
## Setting levels: control = N, case = Y
```

```
## Setting direction: controls < cases
```

```
plot.roc(rfROC symlinear, print.auc=TRUE, legacy.axes=TRUE)
```



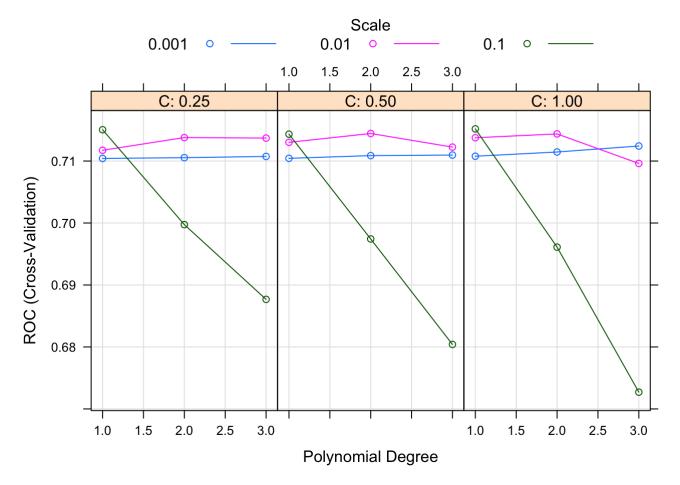
# AUC = 0.686

### **SVM - Poly**

```
set.seed(2002)
trctrl_svmPoly <- trainControl(summaryFunction=twoClassSummary,classProbs = TRUE,#</pre>
Use AUC to pick the best model
                                  method = "cv", number = 3)
# grid search taking too long for svmPoly, runnign model on defaults
svm_Poly <- train(expire_flag ~., data = training_imp, method = "svmPoly",</pre>
                          trControl=trctrl svmPoly,
                          preProcess = c("center", "scale"),
                          metric="ROC",
                          tuneLength = 3)
svm Poly
```

```
## Support Vector Machines with Polynomial Kernel
##
## 5209 samples
      9 predictor
##
##
      2 classes: 'N', 'Y'
##
## Pre-processing: centered (21), scaled (21)
## Resampling: Cross-Validated (3 fold)
##
  Summary of sample sizes: 3472, 3473, 3473
##
  Resampling results across tuning parameters:
##
##
    degree
            scale C
                         ROC
                                    Sens
                                               Spec
##
    1
            0.001
                   0.25
                         0.7104228
                                    0.5525952
                                               0.7324643
##
    1
            0.001 0.50
                         0.7104368
                                    0.5525959
                                               0.7324643
##
    1
            0.001
                   1.00
                         0.7107782
                                    0.5385025 0.7439479
##
    1
            0.010
                   0.25
                         0.7117363 0.5022594
                                               0.7672253
##
     1
            0.010
                   0.50
                         0.7130175 0.4982312
                                              0.7752948
##
    1
            0.010
                   1.00
                         0.7137614 0.5032619 0.7709497
##
    1
            0.100
                   0.25
                         0.7150513 0.4952055 0.7815022
##
    1
            0.100
                   0.50
                         0.7143333
                                    0.4947020 0.7811918
##
     1
            0.100
                   1.00
                         0.7151857 0.4866456
                                               0.7892613
##
     2
            0.001
                   0.25
                         0.7105437
                                    0.5520924 0.7327747
##
    2
            0.001
                   0.50
                         0.7108758 0.5339693
                                               0.7454997
##
    2
            0.001
                   1.00
                         0.7114610 0.5047770 0.7631906
##
    2
            0.010
                   0.25
                         0.7137859 0.4846414 0.7883302
##
    2
            0.010 0.50
                         0.7144462 0.4730679 0.8035382
##
    2
            0.010
                   1.00
                         0.7143755
                                    0.4464092 0.8324022
##
    2
            0.100 0.25
                         0.6997386 0.3593518 0.8857852
##
     2
            0.100 0.50
                         0.6974256 0.3412310 0.8960273
##
    2
            0.100
                   1.00
                         0.6961066 0.3326703 0.8985102
##
    3
            0.001 0.25
                         0.7107430 0.5475614 0.7349472
##
    3
            0.001 0.50
                         0.7109687
                                    0.5138397 0.7591558
##
     3
            0.001
                   1.00
                         0.7124258 0.4977277
                                               0.7728119
##
    3
            0.010 0.25
                         0.7137051 0.4514330 0.8243327
##
    3
            0.010 0.50
                         0.7122493 0.4106772 0.8488516
##
    3
            0.010
                         0.7096128 0.3900463 0.8625078
                   1.00
##
    3
            0.100
                   0.25
                         0.6876786
                                    0.3150432 0.8966480
##
    3
            0.100
                   0.50
                         0.6804090 0.2903894 0.9044072
##
    3
            0.100
                   1.00
                         0.6727104 0.2451018 0.9264432
##
## ROC was used to select the optimal model using the largest value.
## The final values used for the model were degree = 1, scale = 0.1 and C = 1.
```

```
\# degree = 1, scale = 0.1 and C = 1.
plot(svm Poly)
```

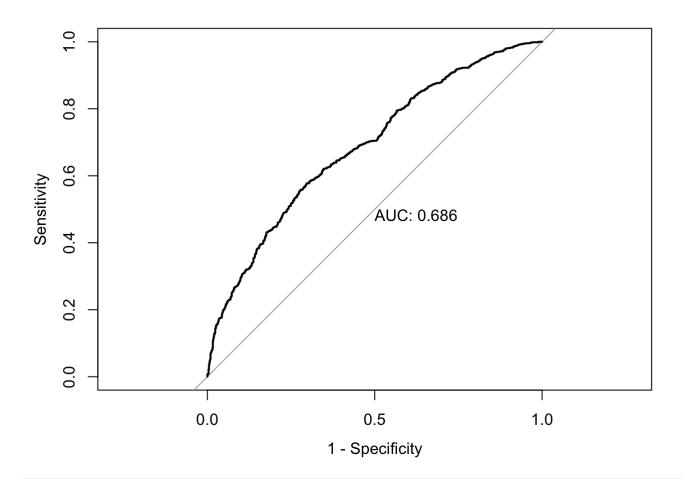


```
# standardizes test data the same way as the training data
test_pred_svmPoly <- predict(svm_Poly, newdata = testing_imp)</pre>
# test_pred_svmPoly
# API: confusionMatrix(actual, predicted, cutoff = 0.5)
confusionMatrix(testing_imp$expire_flag, test_pred_svmPoly, positive="Y")
```

```
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction
                N
                    Y
            N 414 437
##
##
            Y 389 991
##
##
                  Accuracy : 0.6298
                    95% CI: (0.6093, 0.6498)
##
##
       No Information Rate: 0.6401
       P-Value [Acc > NIR] : 0.850
##
##
##
                     Kappa : 0.2068
##
    Mcnemar's Test P-Value: 0.102
##
##
##
               Sensitivity: 0.6940
               Specificity: 0.5156
##
            Pos Pred Value: 0.7181
##
            Neg Pred Value: 0.4865
##
##
                Prevalence: 0.6401
            Detection Rate: 0.4442
##
##
      Detection Prevalence: 0.6186
##
         Balanced Accuracy: 0.6048
##
##
          'Positive' Class : Y
##
rfProbs_svmPoly <- predict(svm_Poly, testing_imp, type = "prob")</pre>
rfROC svmPoly <- roc(testing imp$expire flag, rfProbs svmPoly[, "Y"])
```

```
## Setting levels: control = N, case = Y
## Setting direction: controls < cases
```

```
plot.roc(rfROC svmPoly, print.auc=TRUE, legacy.axes=TRUE)
```



# AUC = 0.686

### SVM - RBF/Radial

```
set.seed(2033)
trctrl_svmRadial <- trainControl(summaryFunction=twoClassSummary,classProbs = TRUE</pre>
,# Use AUC to pick the best model
                                   savePredictions = T, method = "repeatedcv", numbe
r = 5)
svmRadialGrid \leftarrow expand.grid(sigma = 2^c(-15,-10, -5, 0), C = 2^c(0:5))
svm_Radial_Grid <- train(expire_flag ~., data = training_imp, method = "svmRadial"</pre>
                          trControl=trctrl svmRadial,
                          preProcess = c("center", "scale"),
                          metric="ROC",
                          tuneGrid = svmRadialGrid,
                          tuneLength = 10)
```

```
## line search fails -1.018311 -0.07027583 1.078093e-05 9.788953e-06 -2.661898e-08
-3.087078e-10 -2.899992e-13
```

```
## Warning in method$predict(modelFit = modelFit, newdata = newdata, submodels =
## param): kernlab class prediction calculations failed; returning NAs
```

```
## Warning in method$prob(modelFit = modelFit, newdata = newdata, submodels =
## param): kernlab class probability calculations failed; returning NAs
```

```
## Warning in data.frame(..., check.names = FALSE): row names were found from a
## short variable and have been discarded
```

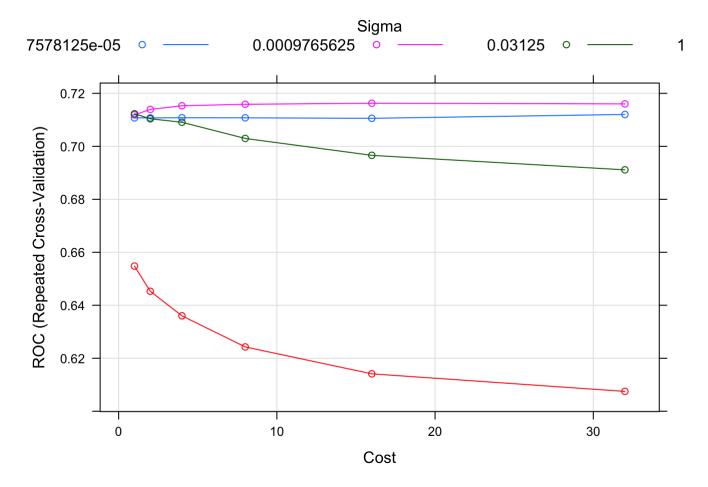
```
## Warning in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainInfo,
```

## There were missing values in resampled performance measures.

svm Radial Grid

```
## Support Vector Machines with Radial Basis Function Kernel
##
## 5209 samples
##
     9 predictor
##
     2 classes: 'N', 'Y'
##
## Pre-processing: centered (21), scaled (21)
## Resampling: Cross-Validated (5 fold, repeated 1 times)
  Summary of sample sizes: 4168, 4167, 4167, 4167, 4167
  Resampling results across tuning parameters:
##
##
    sigma
                  С
                      ROC
                                 Sens
                                             Spec
##
    3.051758e-05
                   1
                     0.7107460
                                 0.55563586
                                            0.7334036
##
    3.051758e-05
                   2 0.7107233
                                 0.55362201
                                             0.7330945
##
    3.051758e-05
                   4 0.7107858
                                 0.55513588 0.7340252
                                            0.7334046
##
    3.051758e-05
                   8 0.7107577
                                 0.55463084
##
     3.051758e-05 16 0.7105775 0.52846094
                                             0.7483008
##
    3.051758e-05
                  32 0.7120266
                                 0.50429984
                                             0.7653734
##
    9.765625e-04
                  1 0.7118877
                                 0.50329608 0.7659940
##
    9.765625e-04
                   2 0.7139204
                                 0.49473564
                                             0.7715807
##
    9.765625e-04
                   4 0.7153100
                                 0.49775325
                                             0.7709591
##
    9.765625e-04
                   8
                     0.7158736
                                 0.49875701
                                             0.7737508
##
    9.765625e-04 16
                      0.7162704
                                 0.47760591
                                             0.7908176
##
    9.765625e-04 32 0.7160119 0.45799147
                                             0.8144066
##
    3.125000e-02
                 1 0.7122875
                                 0.39809121
                                             0.8668525
##
    3.125000e-02
                   2 0.7104010
                                0.39406985 0.8718200
##
    3.125000e-02
                   4 0.7090807
                                 0.38399175 0.8715080
                                 0.37946027
##
    3.125000e-02
                   8 0.7029796
                                             0.8752323
##
    3.125000e-02 16 0.6966019
                                 0.38147918 0.8684015
##
    3.125000e-02
                  32 0.6911225
                                 0.35832184 0.8749208
##
    1.000000e+00
                  1 0.6547808 0.25174044 0.8921728
##
    1.000000e+00
                   2 0.6452753 0.24108072 0.8870321
##
    1.000000e+00
                 4 0.6360104 0.20633900 0.8985069
##
    1.000000e+00
                   8 0.6242675 0.17363518 0.9071968
##
    1.000000e+00 16 0.6141206
                                 0.10923256 0.9326491
##
    1.000000e+00
                  32 0.6074829
                                 0.07952863 0.9453705
##
## ROC was used to select the optimal model using the largest value.
## The final values used for the model were sigma = 0.0009765625 and C = 16.
```

```
\#sigma = 0.0009765625 and C = 16
plot(svm Radial Grid)
```

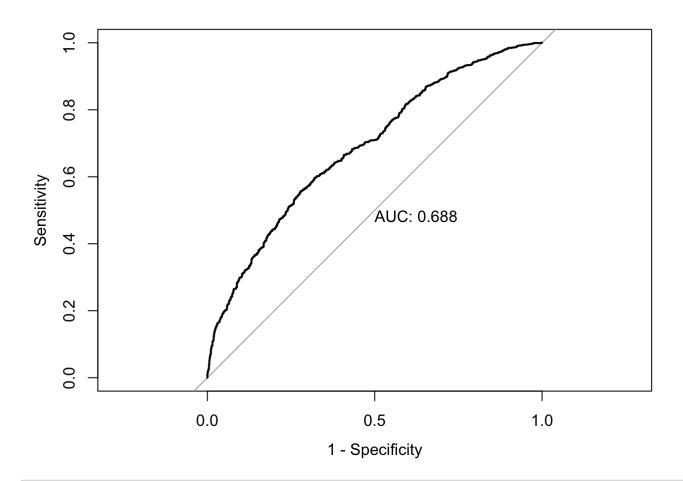


# standardizes test data the same way as the training data test\_pred\_svmRadial <- predict(svm\_Radial\_Grid, newdata = testing\_imp)</pre> confusionMatrix(testing\_imp\$expire\_flag, test\_pred\_svmRadial, positive="Y")

```
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction
                 Ν
                      Y
##
            N 398 453
##
            Y 352 1028
##
##
                  Accuracy : 0.6392
                    95% CI: (0.6189, 0.6591)
##
##
       No Information Rate: 0.6638
       P-Value [Acc > NIR] : 0.9933441
##
##
##
                     Kappa : 0.2176
##
    Mcnemar's Test P-Value: 0.0004242
##
##
               Sensitivity : 0.6941
##
               Specificity: 0.5307
##
            Pos Pred Value: 0.7449
##
            Neg Pred Value: 0.4677
##
##
                Prevalence: 0.6638
            Detection Rate: 0.4608
##
     Detection Prevalence: 0.6186
##
##
         Balanced Accuracy: 0.6124
##
##
          'Positive' Class : Y
##
rfProbs_svmRadial <- predict(svm_Radial_Grid, testing_imp, type = "prob")</pre>
rfROC svmRadial <- roc(testing imp$expire flag, rfProbs svmRadial[, "Y"])
## Setting levels: control = N, case = Y
```

```
## Setting direction: controls < cases
```

```
plot.roc(rfROC svmRadial, print.auc=TRUE, legacy.axes=TRUE)
```



# AUC = 0.688

### **Random Forest**

```
set.seed(3011)
trctrl_rf <- trainControl(summaryFunction=twoClassSummary,classProbs = TRUE,# Use</pre>
 AUC to pick the best model
                           savePredictions = T,method = "repeatedcv", number = 5, r
epeats = 3)
model_rf <- train(expire_flag ~., data = training_imp, method = "rf",</pre>
                   trControl=trctrl rf,
                   metric="ROC",
                   tuneLength = 10)
model rf
```

```
## Random Forest
##
## 5209 samples
##
      9 predictor
      2 classes: 'N', 'Y'
##
##
## No pre-processing
## Resampling: Cross-Validated (5 fold, repeated 3 times)
## Summary of sample sizes: 4168, 4167, 4167, 4167, 4167, 4167, ...
## Resampling results across tuning parameters:
##
##
    mtry
          ROC
                      Sens
                                 Spec
##
      2
           0.7060803 0.4356628 0.8436749
##
      4
           0.7229908 0.4608289 0.8404686
##
      6
           0.7237583 0.4775941 0.8280545
##
     8
           0.7192861 0.4799396 0.8208116
##
     10
           0.7173831 0.4801041 0.8152253
##
    12
           0.7149305 0.4784295 0.8121208
##
    14
           0.7129718 0.4792670 0.8081883
##
    16
           0.7125582 0.4846407 0.8091208
##
     18
           0.7112530 0.4784371 0.8087069
##
     21
           0.7094536 0.4821222 0.8051890
##
## ROC was used to select the optimal model using the largest value.
## The final value used for the model was mtry = 6.
```

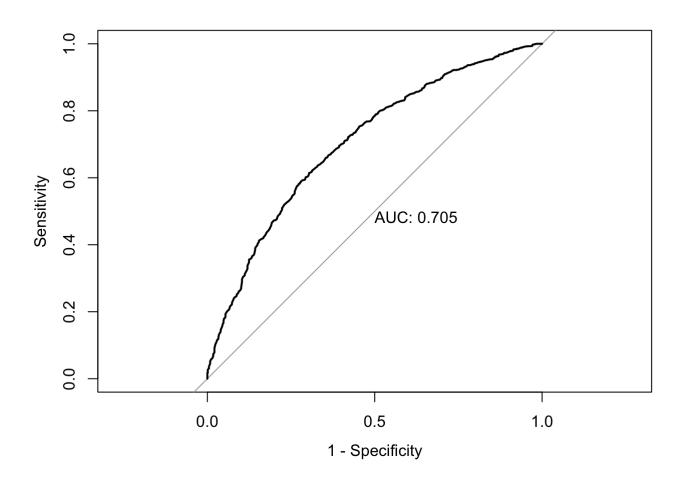
```
# mtry = 6.
# standardizes test data the same way as the training data
test pred rf <- predict(model rf, newdata = testing imp)</pre>
# test pred
confusionMatrix(testing imp$expire flag, test pred rf, positive="Y")
```

```
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction
                N
                      Y
           N 396 455
##
##
            Y 262 1118
##
##
                  Accuracy : 0.6786
                    95% CI: (0.6588, 0.698)
##
##
       No Information Rate: 0.7051
##
      P-Value [Acc > NIR] : 0.997
##
##
                     Kappa : 0.288
##
   Mcnemar's Test P-Value: 7.479e-13
##
##
##
               Sensitivity: 0.7107
##
               Specificity: 0.6018
           Pos Pred Value: 0.8101
##
            Neg Pred Value: 0.4653
##
##
                Prevalence: 0.7051
##
            Detection Rate: 0.5011
##
     Detection Prevalence: 0.6186
##
         Balanced Accuracy: 0.6563
##
##
          'Positive' Class: Y
##
# ROC curve
rfProbs rf <- predict(model rf, testing imp, type = "prob")
# If NAs, can set na.rm=TRUE:
rfROC rf <- roc(testing imp$expire flag, rfProbs rf[, "Y"])
## Setting levels: control = N, case = Y
```

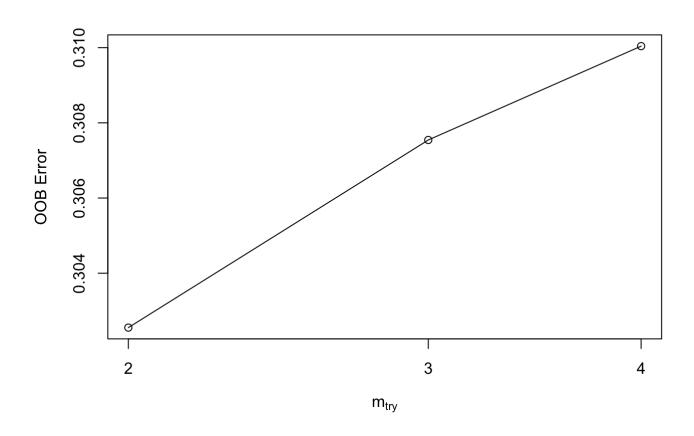
```
## Setting direction: controls < cases
```

```
plot.roc(rfROC rf, print.auc=TRUE, legacy.axes=TRUE)
```

#AUC = 0.705



```
# ALT: Tune mtry ### better model bestMtry than model rf
bestMtry <- tuneRF(training_imp[,c(1:4,6:10)], training_imp[,5], stepFactor = 1.5,</pre>
improve = 1e-5, ntree = 500, doBest=TRUE)
## mtry = 3 OOB error = 30.75%
## Searching left ...
## mtry = 2
                OOB error = 30.26%
## 0.01622971 1e-05
## Searching right ...
## mtry = 4
               OOB error = 31%
## -0.02474619 1e-05
```

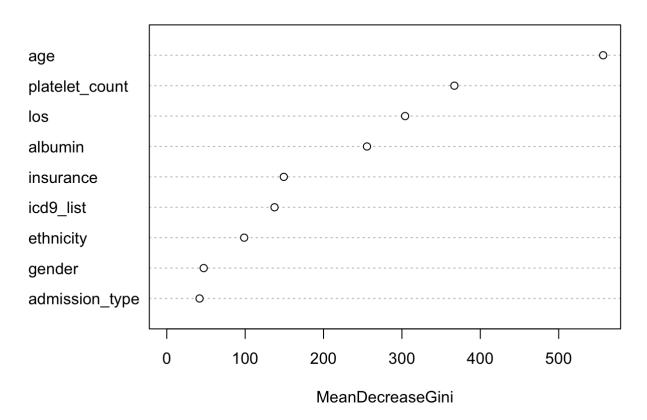


#### bestMtry

```
##
## Call:
##
    randomForest(x = x, y = y, mtry = res[which.min(res[, 2]), 1])
##
                  Type of random forest: classification
##
                        Number of trees: 500
## No. of variables tried at each split: 2
##
##
           OOB estimate of error rate: 29.97%
## Confusion matrix:
            Y class.error
       Ν
## N 944 1043
                0.5249119
## Y 518 2704
                0.1607697
```

```
\# mtry = 2
#importance plot for best rf model
varImpPlot(bestMtry)
```

### bestMtry



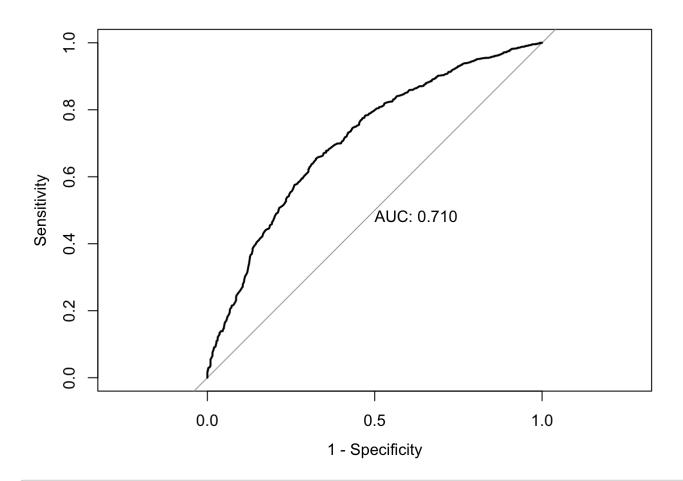
```
# Predict test data after tuning, for confusion matrix:
test_pred_rfbest <- predict(bestMtry, newdata = testing_imp)</pre>
#test_pred_rfbest
confusionMatrix(testing_imp$expire_flag, test_pred_rfbest, positive="Y")
```

```
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction
                 N
                      Y
##
            N 380 471
##
            Y 238 1142
##
##
                  Accuracy : 0.6822
                    95% CI: (0.6624, 0.7015)
##
##
       No Information Rate: 0.723
##
       P-Value [Acc > NIR] : 1
##
##
                     Kappa : 0.2892
##
    Mcnemar's Test P-Value : <2e-16
##
##
##
               Sensitivity: 0.7080
               Specificity: 0.6149
##
            Pos Pred Value: 0.8275
##
            Neg Pred Value: 0.4465
##
##
                Prevalence: 0.7230
##
            Detection Rate: 0.5119
##
     Detection Prevalence: 0.6186
##
         Balanced Accuracy: 0.6614
##
##
          'Positive' Class : Y
##
```

```
# ROC curve
rfProbs rf <- predict(bestMtry, testing imp, type = "prob")
# If NAs, can set na.rm=TRUE:
rfROC rf <- roc(testing imp$expire flag, rfProbs rf[, "Y"])
```

```
## Setting levels: control = N, case = Y
## Setting direction: controls < cases
```

```
plot.roc(rfROC rf, print.auc=TRUE, legacy.axes=TRUE)
```



#AUC = 0.710

# **Conclusions**

```
rfROC_net
```

```
##
## Call:
## roc.default(response = testing imp$expire flag, predictor = rfProbs net[,
"Y"])
##
## Data: rfProbs_net[, "Y"] in 851 controls (testing_imp$expire_flag N) < 1380 cas</pre>
es (testing_imp$expire_flag Y).
## Area under the curve: 0.7021
```

rfROC\_svmlinear

```
##
## Call:
## roc.default(response = testing_imp$expire_flag, predictor = rfProbs_svmlinear[,
    "Y"])
##
## Data: rfProbs_svmlinear[, "Y"] in 851 controls (testing_imp$expire_flag N) < 13
80 cases (testing_imp$expire_flag Y).
## Area under the curve: 0.6862</pre>
```

#### rfROC svmPoly

```
##
## Call:
## roc.default(response = testing_imp$expire_flag, predictor = rfProbs_svmPoly[,
"Y"])
##
## Data: rfProbs_svmPoly[, "Y"] in 851 controls (testing_imp$expire_flag N) < 1380
cases (testing_imp$expire_flag Y).
## Area under the curve: 0.6862</pre>
```

#### rfROC svmRadial

```
##
## Call:
## roc.default(response = testing_imp$expire_flag, predictor = rfProbs_svmRadial[,
"Y"])
##
## Data: rfProbs_svmRadial[, "Y"] in 851 controls (testing_imp$expire_flag N) < 13
80 cases (testing_imp$expire_flag Y).
## Area under the curve: 0.6876</pre>
```

#### rfROC rf

```
##
## Call:
## roc.default(response = testing_imp$expire_flag, predictor = rfProbs_rf[,
    "Y"])
##
## Data: rfProbs_rf[, "Y"] in 851 controls (testing_imp$expire_flag N) < 1380 case
s (testing_imp$expire_flag Y).
## Area under the curve: 0.7103</pre>
```

```
# The highest to lowest AUC is shown below for all models used above along with ot
her model evaluation metrics:
# 1) Random Forest: AUC = 0.710
                  # Accuracy : 0.6773
                  # Sensitivity : 0.7075
                  # Specificity : 0.6022
# 2) Elastic net: AUC = 0.7021
            # Accuracy : 0.6714
            # Sensitivity : 0.8225
            # Specificity : 0.4266
# 3) SVM - Radial: AUC = 0.6876
                # Accuracy : 0.6392
                # Sensitivity : 0.6941
                # Specificity: 0.5307
# 4) SVM - Poly: AUC = 0.6862
            # Accuracy : 0.6298
            # Sensitivity : 0.6940
            # Specificity: 0.5156
# 5) SVM - Linear: AUC = 0.6862
              # Accuracy : 0.6244
              # Sensitivity : 0.6930
              # Specificity : 0.5079
# The best model is ranfom forest for this dataset, it has better AUC, accuracy an
d good predictions compared to all other models
# Elastic net is second best, however it has very less specificity, which could le
ad to more false positive predictions.
```