

Regression Analysis Applied to Solubility Data: From Ordinary to Penalized Models

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Abstract—Chemical and physical properties may be exploited to predict molecular interactions of solubility for drugs investigation. On this work we take advantage on mathematical tools, such as linear regression model analysis to perform prediction for data with information related to the chemical structure of compounds to predict their solubility. Based on data preprocessing techniques a data reduction approach is presented for the model. Linear relationship observed for some predictors is summarized with PCA and correlation matrix computing, to assess predictors relationship. In addition, a brief analysis of linear regression models and comparison to the penalized models, such as Lasso and Ridge. Finally, an analysis of the prediction accuracy of the developed model was performed with cross-validation techniques assessed by error parameters such as root mean squared error (RMSE) and coefficient of determination R^2 .

Index Terms—Chemical solubility, Linear regression, Machine learning, Penalized models, Principal component analysis.

I. INTRODUCTION

The solubility is defined by the International Union of Pure and Applied Chemistry (IUPAC) as "the analytical composition of a saturated solution, expressed in terms of the proportion of a designated solute in a designated solvent, is the solubility of that solute." [1], i.e., the physical property of substances to dissolve, or not, in a given liquid. The solubility may be expressed as a concentration, molality, mole fraction, mole ratio, etc.

This characteristic property of a specific solute-solvent combination plays a fundamental role in scientific research and practical applications, observed in medicines and drugs field, as an index to characterize chemical substances and compounds, and to assist in the identification of a compound polarity.

The popular Kosher or kitchen salt (NaCl) is formed by ionic bonds between Sodium (Na^+) and Chlorine (Cl^-) ions, resulting in a polar salt that is soluble in aqueous solution. This is due to its structure, composition, charge density, intermolecular attraction forces, carbon chain size (in the case of organic compounds).

For an analysis where the exact influence of each chemical and physical characteristic of the experiment compounds on the solubility of the product is not known, it is convenient to study the predictors and its impact to the output at each observation. However, different approaches may impose great

computational cost, in such way that a study exploiting all the data description available may keep redundant information, and lead to drawbacks in data representation and visualization. The main goal is to build framework capable of providing preprocessed data to use in a linear regression-based prediction model able to predict the data solubility. These steps precede more complex analysis such as feature extraction, dimensionality reduction, clustering and class separation [2]–[4].

The importance of these proposals is related to the applications, which can be in several areas, for example: with the financial market, economy in the large-scale use in the chemical industry, in the production in pharmaceutical laboratories, and even in the study of the influence of pollution on coral destruction.

Multiples approaches for the scenario are exploited in the literature with the same dataset or very similar, which linear regression models and neural networks are applied. Taking advantage on these mathematical tools, some papers explore the relationship of molecular topology predictors to infer the solubility of organic compounds in water [5], or in a similar approach, in addition to molecular topology, electronic interactions are explored in the so-called "E-state" [6]. For another dataset, yet working with the same chemical context and characteristics that propose to relate mineral solubility as a function of ionic strength and temperature [7].

In order to assess this method and overcome these limitations, we propose the application of statistics and linear algebra techniques to observe the relationship between predictors (chemical structure of compounds) and solubility. A model proposition that aims to obtain some pattern of behavior of this relationship, in order to support the prediction for unknown compounds and reduce complexity.

II. METHODS

A. Data Overview

For the development of the predictive models, we use the Solubility data set ¹ provided by the Springer book 'Applied Predictive Modeling' [3] available as a built-in package in the R Project for Statistical Computing [8].

¹<https://cran.r-project.org/web/packages/AppliedPredictiveModeling/>

The data consist of 1267 observations (samples) of various chemical compounds, with the solubility of the compound as the output. While the predictors are divided into three groups, the first with 208 binary predictors referring to the presence of a specific chemical substructure, the second with 16 predictors counting chemical bonds and certain types of atoms, and the third with four continuous predictors with characteristics of the compounds, such as molecular mass.

The binary predictors are labeled with *FP001* until the predictor *FP208*. The remaining 16 continuous predictors are identified as: *MolWeight*, *NumAtoms*, *NumNonHAtoms*, *NumBonds*, *NumNonHBonds*, *NumMultBonds*, *NumRotBonds*, *NumDblBonds*, *NumAromaticBonds*, *NumHydrogen*, *NumCarbon*, *NumNitrogen*, *NumOxygen*, *NumSulfur*, *NumChlorine*, *NumHalogen*, *NumRings*, *HydrophilicFactor*, *SurfaceArea1*, *SurfaceArea2*, *solubility*.

B. Notation

To ease the comprehension of this work, this section summarizes the notation used in the present paper and introduces some definitions.

Scalars, vectors, matrices are represented by lower-case (a, b, \dots), boldface lower-case ($\mathbf{a}, \mathbf{b}, \dots$) and boldface capital ($\mathbf{A}, \mathbf{B}, \dots$), respectively. The matrix transpose operator is represented by $(\cdot)^T$ and the symbol $(\hat{\cdot})$ represents an estimated value.

C. Data Preprocessing

Continuous and binary predictors contribute in different ways to the construction of the model, to define the best approach for each one.

For continuous data, we assess data mean, variance and skewness, to verify the existence of a significant presence of a left or right bias. In order to mitigate scale distortion between continuous predictors and others associated issues, we normalize the data before generating inferences from the data. We choose the z-score normalization, to perform a centering and scaling of the data to have a fair comparison of the histograms, correlation plots and further operators.

For normal distributions, only the knowledge of two statistics is enough to describe the set: mean (μ) and standard deviation (σ) of the samples, summarized as $\mathcal{N}(\mu, \sigma^2)$. The z-score, or standard score, is a technique that shift and rescale the data, providing a simplified version of each predictor representation, centered on zero, i.e., zero-mean distribution, and unitary standard deviation. So for a normal population distribution, it is enough to describe as $\mathcal{N}(0, 1)$.

We compute the sample mean (\bar{x}) for each predictor:

$$\bar{x} = \frac{1}{N} \sum_{i=1}^N x_i, \quad (1)$$

From the Eq. 1, we may obtain the standard deviation:

$$\sigma = \sqrt{\frac{\sum_{i=1}^N (x_i - \bar{x})^2}{N}}, \quad (2)$$

Finally, from results of both equations 1 and 2, we obtain the transformed data z_i :

$$z_i = \frac{x_i - \bar{x}}{\sigma}. \quad (3)$$

A model constructed from a non-normalized data set may present a biased outcome, since the model is sensitive to variance. Moreover, in a non-normalized data, for large variance difference between the predictors, those with the greatest values misrepresent its relevance and distort the model, once it can be interpreted as delivering more relevant information, e.g., signal power/energy in digital signal processing field.

From the normalization we may use the covariance matrix and principal component analysis (PCA) to identify the predictors and its linear combinations that actually contribute to the model, producing a correlation analysis. It aims to identify those that carry redundant information, and in some cases eliminate it from the assessment. It also supports the identification of the best set of regression tools applied, because in case that too many predictors have non-linear or more complex relationship, more powerful tools may be applied due their capacity of dealing with such complicated problems.

It was checked if there were any missing values, but it was found that all data is fully completed, which eliminates the need of any data compensation technique.

D. Principal Component Analysis (PCA)

PCA is a dimensionality reduction technique that works by transforming a large set of variables into a smaller one that aims to represent as much as possible it's done by all the data variables [9]. The justification for its implementation is that, at most part of the cases, it is worth losing a little accuracy in order to make a smaller data set. Besides, with a more compact data frame, it's less expansive to construct a machine learning model, because it'll work faster and the analysis will be easier. Thus, the goal is to preserve as much information as possible even after having performed the dimensionality-reduction. The PCA is a variance sensitive method, that do impose issues, since we apply the *Z-Score* normalization for all the columns with non-binary data.

The following stage is to compute the eigenvectors and its eigenvalues of the covariance matrix in order to identify the principal components. But first, the definition of Principal Components [10]: principal components are directions along which the variance of the data reaches its maximal value. They are linear combinations of the initial variables, related in such a way that the new variables are uncorrelated and the most amount of information is present mainly within the initial components.

Since they are vectors, the principal components represent the directions of the data that explains a maximal variance, The fact that high variance indicates more information comes from the concept of entropy.

Finally, the mathematics behind this algorithm for the first principal component consists in finding a line that maximizes the average of square distances from the points to the origin. Then, for the second component, it's done the same, but

with the condition of being orthogonal to the first line found, since they must be uncorrelated. The process is the same for the remaining components. That's where the importance of eigenvectors and eigenvalues lies, the first represents the direction of the axes where the variance is maximum and the latter the coefficients attached to it.

As previously said, the first components always have more relevance, i.e., contain more information. Mathematically, once the eigenvectors are ordered according to their eigenvalues, the rank of principal components in significance is found as well.

Finally, from the eigenvectors a feature vector (P) is created containing all of these eigenvectors or just some of them, after judging if some component is necessary or not, when they have less significance.

$$Y = PX \quad (4)$$

So far, no data transformation was done apart from the normalization, so it's now necessary to recast the data along the principal component axes, which is done so by using the feature vector on the standardized data (X) points in order to perform a reorientation.

E. Linear Regression

Linear regression is a simple and useful tool for supervised learning. It consists in an approach for predicting quantitative outcome y based on a single predictor x . It is assumed a linear relationship between predictor and outcome [4].

$$y \approx \beta_0 + \beta_1 x. \quad (5)$$

The model in Eq. 5 presents two constants, β_0 and β_1 , which stand for intercept and slope, respectively. Hence, the main goal is to estimate both coefficients to estimate an correlation between x and y .

We use a set for training to fit our estimated parameters, $\hat{\beta}_0$ and $\hat{\beta}_1$, to predict any sort of model based on linear correlation with a mean-zero random error term ϵ , a catch-all variable to accumulate what the model misses, since in general its true relationship is not linear [4].

$$\hat{y} = \hat{\beta}_0 + \hat{\beta}_1 x + \epsilon, \quad (6)$$

Taking advantage on the estimated parameters, we compute Eq. 6 to predict a continuous outcome.

However, the coefficients are unknown in practice and the objective of the ordinary least squares (OLS) linear regression is to find a plane that minimizes the residual sum of squares (RSS) between the observed data and the predicted response, i.e., the variance (σ^2) of the error.

$$RSS = e_1^2 + e_2^2 + \dots + e_n^2, \quad (7)$$

where the i -th term of e represents $y_i - \hat{y}_i$.

To assess the linear regression quality we may use the following indices: Mean Squared Error (MSE), Root Mean Squared Error (RMSE) and R^2 Statistic.

$$MSE = \frac{1}{n} RSS \quad (8)$$

The error variance usually is unknown, so we may estimate it from the data taking advantage on the model in Eq. 8. The idea is extended by computing the square root of this model to obtain the RMSE, i.e., $RMSE = \sqrt{MSE}$. Nevertheless, the value of these indices range accordingly with the y unit [3]. In order to overcome this limitation, the R^2 statistic provides another measure of quality between 0 and 1, independent of y scale. In general terms, it provides an index to measure the amount of variability that is left unexplained in the model fit. It implies that as the R^2 values approximate to 1, a large proportion of the data variability is explained by the regression.

To compute the β parameters with a matrix approach, we may apply algebraic manipulation, assuming a non-singular matrix $\mathbf{X} = (\mathbf{x}_1^T, \mathbf{x}_2^T, \dots, \mathbf{x}_n^T)$, where each \mathbf{x}_i is a predictor.

$$\hat{\beta} = (\mathbf{X}^T \mathbf{X})^{-1} \mathbf{X}^T \mathbf{y}. \quad (9)$$

The model shown in eq. 9 is an extension [3] to the concept presented in eq. 5, which is applied in this paper.

F. Penalized Models

The OLS regression approach provides an unbiased and low variance model. Although this simple model presents quite accurate predictions for proper data, its MSE performance can be improved by the addition of the sum of the squared regression parameters weighted by a penalization/regularization term (λ) [3].

$$RSS_{L_2} = RSS + \lambda \sum_{j=1}^P \beta_j^2 \quad (10)$$

The goal with the model presented in Eq. 10 is to allow a small increase in bias, which results in a substantial drop in the error variance. It imposes a new constraint to observe, the experimental search for an optimal λ value, to obtain an overall MSE lower than unbiased model [3], [4].

G. Principal Component Regression

Since the data set used has a large number of predictors, it would be interesting to reduce this number to make the model simpler and less computationally expensive. For this, one of the strategies is to find the so-called principal components, which are defined by the eigenvectors of the covariance matrix of the predictors. Thus, the data is projected onto a reduced number of predictors, those with the highest eigenvalues, that is, those with the greatest variability. There are two problems with this method, the first is that it becomes difficult to interpret the components, the second is that the method does not define the components by their relationship with the output, which may cause the dominant components do not present a correlation with the output, which hinders the development of an efficient model, because you can not have control over the relationship of new predictors with the output.

H. Partial Least Squares

The partial least squares regression model can be seen as merging the features of linear regression models, which seek to maximize the correlation of predictors with output, and those in principal components, which capture the largest variances in the predictors. Thus, it is a supervised method that generates new components that have maximum covariance with the output, thus allowing a smaller number of components needed compared to PCR. However the problem of interpretability of the new predictors still remains. There are some algorithms for calculating PLS, such as NIPALS and SIMPLS.

I. Cross Validation

Cross-validation is a technique to evaluate the model within the test set, usually taking into account model flexibility and root mean square error. In short, the set is divided into k distinct groups of similar size, one of these groups is removed and becomes the validation set, then the models are produced from the remaining samples, and to check how well they work, the validation set is predicted. Then the removed group is returned to the training set, and the next group is removed and becomes the validation set. This process is repeated until all groups are used as validators.

This strategy often serves to indicate which models will predict better on the test set, as it allows the levels of error and variance generated by the models to be compared. Importantly, using k too small (as in only two groups $k = 2$) or too large ($k =$ number of samples) will create problems. In the first case there may be a high bias in the models, since many samples will be left out of the training group, and in the second case there will be too much variance in the models because the groups used in the method are very similar. Therefore, to compensate for both effects, it is usual to use $k = 5$ or 10 , since experimentally they present acceptable levels of variance and bias. On our experiments we use the both values for k , 5 and 10 , keeping the best solution.

III. RESULTS

A. Covariance Matrix and Predictors Relationship

The degree of the linear relationship between two variables may be measured using the covariance coefficients (p). It ranges from -1 to $+1$, where large positive and negative values indicates positively and negatively correlated data, respectively. Its absolute magnitude measures the degree of redundancy. If the covariance is close to zero, the data is uncorrelated [3].

TABLE I: Covariance threshold analysis.

$ p \geq$	Related Pairs
0.75	25
0.90	14

From the obtained covariance matrix, we observe that 14 predictors pairs present strong correlation, greater than 0.9. It indicates that we can reduce the data dimensionality, since these pairs carry redundancy.

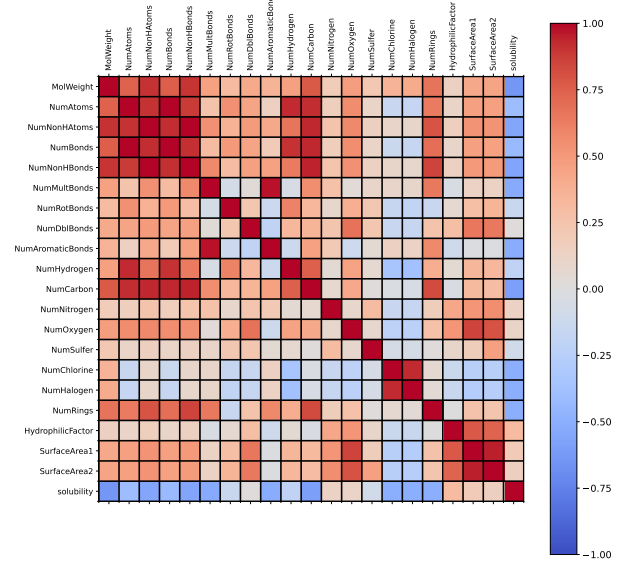


Fig. 1: Correlation Matrix presented as a Heatmap.

In order to provide data covariance in a understandable approach, we compute the covariance matrix and present it is a heatmap for visualization simplicity. Fig. 1 shows that various predictors are strongly correlated, mainly positive.

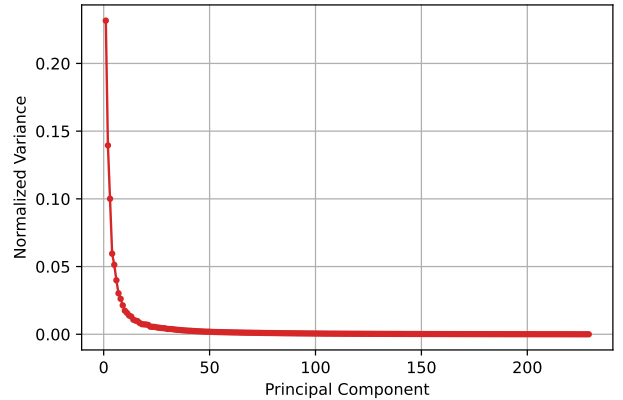


Fig. 2: Screeplot showing the normalized variance, i.e., relevance, of each Principal Component.

We can see in Fig. 2, the normalized variance, i.e., relevance on our context vs. the principal components (PC). We also present a cumulative curve, which shows that the first 6 PC carries more than 60% of the variance, leading to 95% with 60 PC, what we can interpret as only 60 columns, i.e., 26% of this dataset preserve 95% from the original information. It means dividing the complexity by 3 and improving the storage and processing cost.

B. Linear Regression Model

For the first approach a simple regression model was implemented, using the eq. 9. The results were reasonably satisfactory, showing a root mean square error (RMSE) of 0.467, and the R^2 statistic at 0.785. The graph comparing the values obtained from the model with those predicted is presented in the appendix, in figure 8.

It is noticeable that there is a good clustering around the central line (which indicates the predicted value equal to the obtained one), but some points are relatively distant, and these happen relatively often. Therefore, it would be interesting to investigate whether with the same type of model this error could be reduced, demonstrating that these deviations are not only generated by the irreducible error.

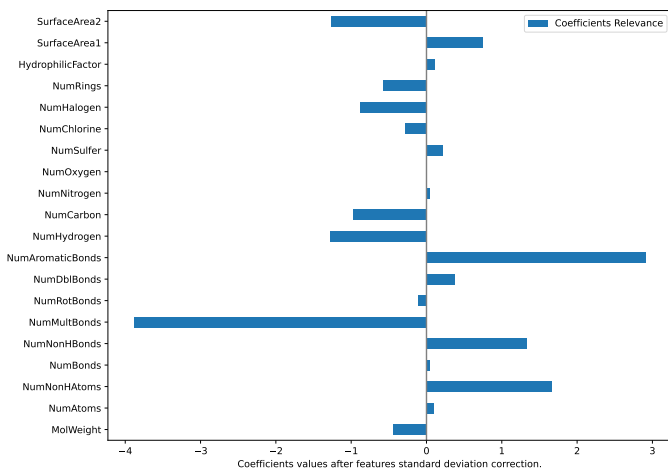


Fig. 3: Linear regression coefficients.

The linear coefficients after features standard deviation correction for non-binary data is presented in figure 3. We may highlight two great coefficients for *NumAromaticBonds* and *NumMultBonds* predictors.

C. Penalized Ridge Model

The penalized model used in our experiments was the “ridge regression”, which uses quadratic weights to compensate for the variances in the data, and slightly biases the data. Through cross-validation the optimal value of the factor λ was determined to be 0.0286, in figure 4, having within the validation set in $RMSE = 0.448$. These results can be considered more interesting than the values obtained in the simple regression, but when applying the model to the test group, the generalization of the model did not obtain results as superior to simple regression, with $RMSE = 0.474$ and $R^2 = 0.776$. Although the performance on the test set was not as superior, the result obtained on the validation set indicates that there is likely to be better generalization ability, making the model present a better performance.

D. PCR vs. PLS

As the last approach to developing the predictive model, two models using dimension reduction, PCR and PLS, were

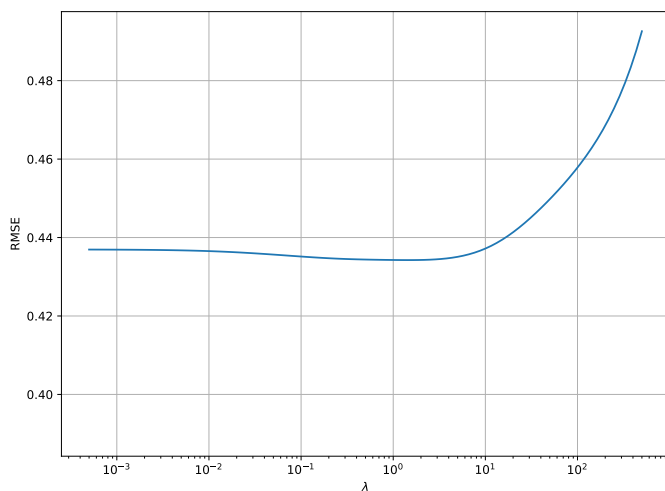


Fig. 4: λ Parameter vs. RMSE for a Ridge Model.

developed. The algorithms for applying the models were applied, then the accuracy is compared as the dimensions number, i.e., the number of components increases.

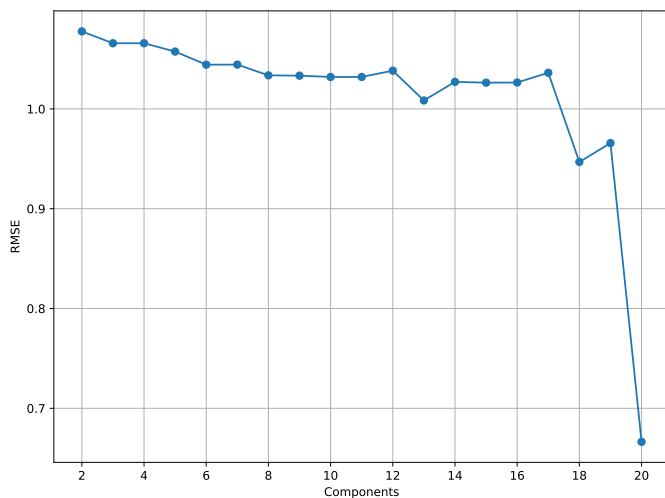


Fig. 5: Components in the Model vs. RMSE for a PCR Model.

We can observe Fig. 5) that in an increase of the dimensions does not implies in a considerable decrease of RMSE for all cases, what allow us to infer that some of these dimensions do not present correlation with output as previously described. It is worth noting that the initial value is also relatively high, and even with 40 dimensions, the accuracy achieved for the cross-validation was $RMSE = 0.666$ and $R^2 = 0.246$.

For the PLS, a considerable improvement of RMSE is shown Fig. 6 as we increase of the dimensions. It starts from RMSE value equivalent to OLS and Ridge model, furthermore, for the regression with 40 PCs, the accuracy achieved for the cross-validation was $RMSE = 0.061$ and $R^2 = 0.996$.

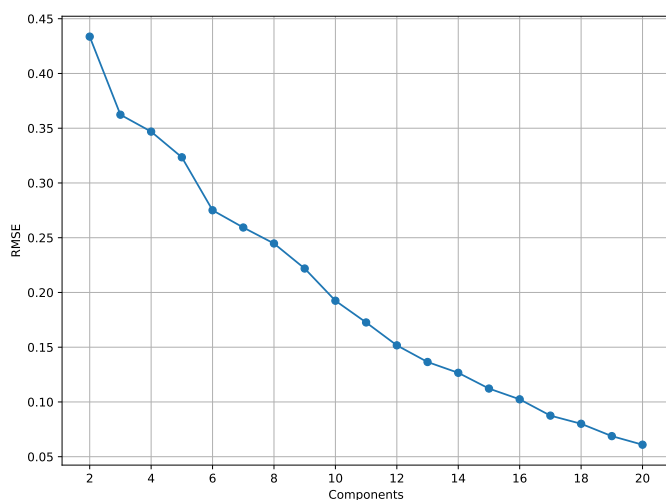


Fig. 6: Components in the Model vs. RMSE for a PLS Model.

IV. DISCUSSION

The data and code implemented is available in ².

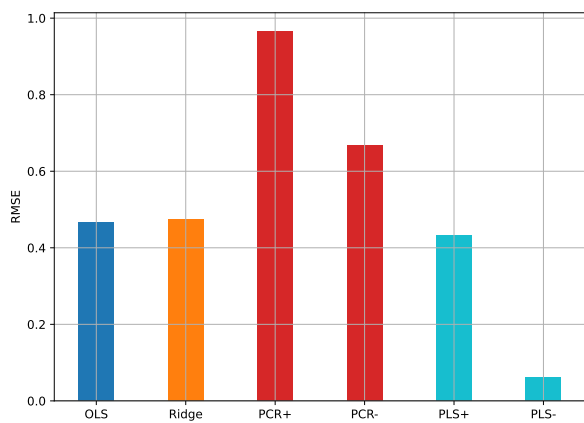


Fig. 7: Best value for RMSE for the proposed approaches.

The regression models RMSE is summarized in Fig. 7. We present an extended result, where PCR+ and PCR- take in account 2 and 40 PCs, respectively. The same idea is applied for PLS+ and PLS-.

The models: OLS, Ridge, PLS+ present a similar performance, with a low RMSE, with favorable R^2 values. As the number of components increase, both PLS and PCR improve the performance, however it impacts on the model performance. Moreover, both PCR+ and PCR- support that the regression is not suitable for the proposed problem since simpler solutions provide better results.

²https://github.com/lucasabdalh/Exploratory-Data-Analysis/blob/main/code/hw2/data_regression.ipynb

V. CONCLUSION

Among the results obtained, there were no great differences between the results of the models, which favors the use of simpler models and lower computational cost, to the detriment of little improvement in prediction with the increase of cost. Therefore, unless there is a real need to obtain the best possible results, the most cost-effective solution was simple linear regression, since it is inexpensive and obtained results that were not much inferior to its peers.

Nonetheless if computational cost is not taking in account, the best model for the given data set is the ridge regression model, since it presented the best results both in validation and in the test set.

APPENDIX

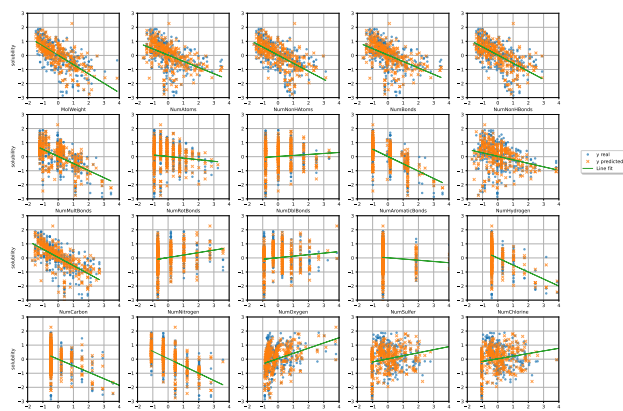


Fig. 8: Linear regression.

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