Data Science 2 Final

Group 6

Contents

Set up	2
Load libraries and data	2
Subset 2 df and keep unique observations	2
Exploratory analysis and data visualization	2
Data Partition	2
Understanding the outcome variable recovery_time	3
Summary of the dataset	4
Understand categorical variables	6
Understand continuous variables	7
Understand the correlation between continuous predictors ****	8
Understand the relationship with continuous predictors and the outcome	9
Considering variables based on the EDA	10
Primary analysis: continuous time to recovery	11
Mode 1: linear model	11
Model 2: Ridge	12
Model 3: Lasso	13
Model 4: Elastic net	15
Model 5: Partial least square	17
Model 6: GAM	18
Model 7: MARS	20
Model 8: Regression tree	22
Model 9: Random forest	24
Model 10: Boosting	25
Model comparison	26
	0.0
Secondary analysis: binary time to recovery	28

Set up

Load libraries and data

```
library(caret)
library(mgcv)
library(earth)
library(tidyverse)
library(summarytools)
library(corrplot)
library(ggpubr)
library(rpart)
library(rpart.plot)
library(randomForest)
library(ranger)
library(gbm)
setwd("D:/CUMC/Y2S2/DS2/Final/ds2_final")
```

Subset 2 df and keep unique observations

```
set.seed(2543)
dat1 <- dat[sample(1:10000, 2000),]
set.seed(4017)
dat2 <- dat[sample(1:10000, 2000),]
dat_bind <- unique(rbind(dat1, dat2))</pre>
```

Exploratory analysis and data visualization

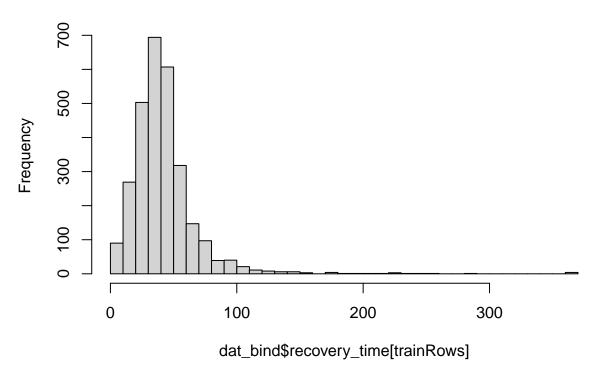
Data Partition

Here, we mainly want to investigate the EDA of the training dataset. Therefore, we will start with the data partition.

Understanding the outcome variable recovery_time

```
# check the outcome variable
hist(dat_bind$recovery_time[trainRows], breaks = 50)
```

Histogram of dat_bind\$recovery_time[trainRows]

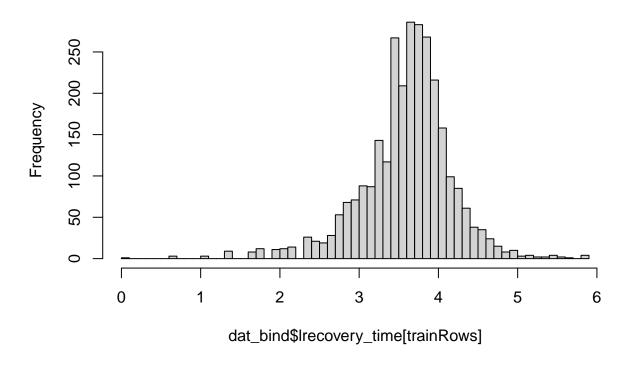


The distribution of the outcome variable recovery_time is heavily right-skewed. To account for this, I will take the log-transformation of the outcome and use that variable for following analyses.

```
dat_bind = dat_bind %>%
  na.omit(dat_bind) %>%
  mutate(lrecovery_time = log(recovery_time)) %>%
  select(-recovery_time, -id)

# log-transformation helped with making it more normal
hist(dat_bind$lrecovery_time[trainRows], breaks = 50)
```

Histogram of dat_bind\$lrecovery_time[trainRows]



Summary of the dataset

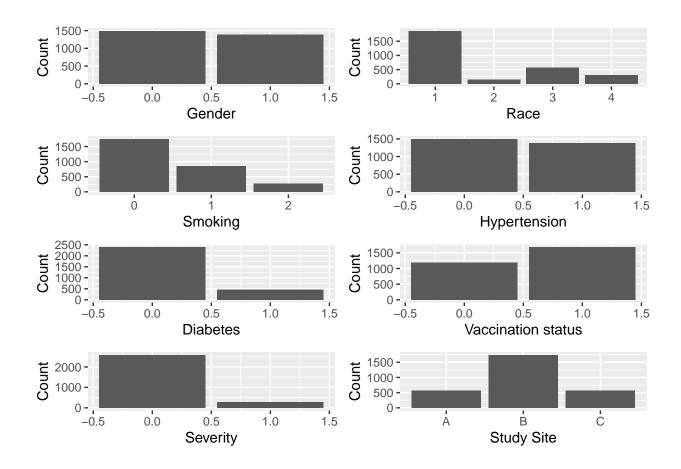
```
## ### Data Frame Summary
## **dat_bind**
## **Dimensions:** 2878 x 14
## **Duplicates:** 0
##
##
                         Stats / Values
## No
        Variable
                                                      Freqs (% of Valid)
                                                                            Graph
                         Min : 0\
                                                      0 : 1490 (51.8%)\
## 1
        gender\
                                                                            IIIIIIIII \
                         Mean : 0.5\
                                                      1 : 1388 (48.2%)
##
        [integer]
                                                                            IIIIIIII
##
                         Max : 1
##
## 2
                         1\. 1\
                                                     1863 (64.7%)\
                                                                            IIIIIIIIII \
       race\
```

```
[factor]
                          2\. 2\
                                                      145 ( 5.0%)\
                                                                            I\
##
##
                          3\. 3\
                                                      569 (19.8%)\
                                                                            III \
                          4\. 4
                                                      301 (10.5%)
##
                                                                            II
##
                          1\. 0\
## 3
        smoking\
                                                      1753 (60.9%)\
                                                                            IIIIIIIIII ∖
##
        [factor]
                          2\. 1\
                                                      846 (29.4%)\
                                                                            IIIII \
##
                          3\. 2
                                                      279 (9.7%)
                                                                            Ι
##
## 4
       height\
                          Mean (sd) : 170.1 (5.9)
                                                      311 distinct values
                                                                            | | | | | | | | |
##
                          min < med < max:\
        [numeric]
                                                                             ##
                          150.7 < 170.4 < 190.6
                                                                            \ \ \ \ \ . : : . \
                          IQR (CV) : 7.9 (0)
##
                                                                            \ \ \ \ : : : : \
                                                                            \ \ . : : : : .
##
##
## 5
        weight\
                          Mean (sd) : 79.9 (7)
                                                      358 distinct values
                                                                            min < med < max:\
                                                                            \ \ \ \ \ \ : : . \
##
        [numeric]
##
                          55.9 < 80.1 < 111.6\
                                                                            \ \ \ \ \ \ : : : \
                                                                            \ \ \ \ : : : : \
##
                          IQR (CV): 9.5 (0.1)
##
                                                                            \ \ . : : : : :
##
## 6
        bmi\
                          Mean (sd) : 27.7 (2.7)
                                                      162 distinct values
                                                                            | | | | | | | | |
##
        [numeric]
                          min < med < max:\
                                                                            \ \ \ \ \ \ : : \
                          19.7 < 27.5 < 38.1
                                                                            \ \ \ \ . : : : \
##
                                                                            \\\\:::::.\
##
                          IQR (CV) : 3.6 (0.1)
##
                                                                            \\::::::.
##
                          Min : 0\
## 7
        hypertension\
                                                      0:1499 (52.1%)\
                                                                            IIIIIIIII ∖
##
        [numeric]
                          Mean : 0.5\
                                                      1: 1379 (47.9%)
                                                                            IIIIIIII
##
                          Max : 1
##
                          Min : 0\
## 8
        diabetes\
                                                      0 : 2403 (83.5%)\
                                                                            / IIIIIIIIIIIII \
##
        [integer]
                          Mean : 0.2
                                                      1: 475 (16.5%)
                                                                            III
##
                          Max : 1
##
        SBP\
                          Mean (sd) : 130.2 (8)
                                                      51 distinct values
                                                                            \ \ \ \ \ \ \ \ \ : .\
## 9
        [numeric]
                                                                            \ \ \ \ \ \ \ . : : \
##
                          min < med < max:\
                          106 < 130 < 157\
                                                                            \ \ \ \ \ \ : : : : \
##
##
                          IQR (CV) : 11 (0.1)
                                                                            \ \ \ \ : : : : : \
                                                                            \\:::::::.
##
##
                                                                            1: / / / / / / / : /
## 10
       LDL\
                          Mean (sd) : 110.6 (19.9)
                                                      121 distinct values
                          min < med < max:\
                                                                            \\\\\\\::.\
##
        [numeric]
                          28 < 111 < 178\
                                                                            \ \ \ \ \ \ \ \ \ : : : \
##
##
                          IQR (CV) : 27 (0.2)
                                                                            \ \ \ \ \ \ \ . : : : : \
##
                                                                            \ \ \ \ . : : : : : .
##
        vaccine\
                          Min : 0\
                                                      0 : 1189 (41.3%)\
                                                                            IIIIIIII \
## 11
##
        [integer]
                          Mean : 0.6\
                                                      1: 1689 (58.7%)
                                                                            IIIIIIIIII
##
                          Max : 1
##
                                                      0 : 2589 (90.0%)\
                                                                            / IIIIIIIIIIIIII \
## 12
        severity\
                          Min : 0\
                                                      1 : 289 (10.0%)
##
        [integer]
                          Mean : 0.1\
                                                                            II
##
                          Max : 1
##
```

```
## 13
      study\
                     1\. A\
                                             571 (19.8%)\
                                                                III \
##
      [character]
                     2\. B\
                                             1741 (60.5%)\
                                                                / IIIIIIIIIII \
##
                     3\. C
                                             566 (19.7%)
##
## 14
      lrecovery_time\ Mean (sd) : 3.6 (0.6)\
                                           147 distinct values
                                                                [numeric]
                    min < med < max:\
                                                                /://///////:/
##
                     0 < 3.7 < 5.9\
                                                                \ \ \ \ \ \ \ \ \ \ \ : : \
##
                     IQR (CV) : 0.6 (0.2)
                                                                \\\\\\\\\:
##
##
                                                                \ \ \ \ \ \ \ \ \ : : : :
```

Understand categorical variables

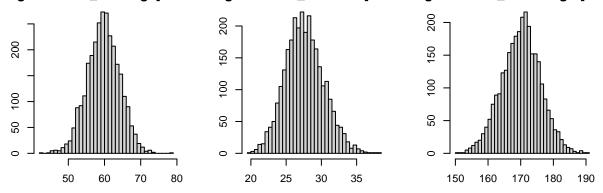
```
gender = (dat_bind[trainRows, -1]) %>%
  ggplot(aes(x = gender)) + geom_bar() + labs(x = "Gender", y = "Count")
race = (dat_bind[trainRows, -1]) %>%
  ggplot(aes(x = race)) + geom_bar() + labs(x = "Race", y = "Count")
smoking = (dat_bind[trainRows, -1]) %>%
  ggplot(aes(x = smoking)) + geom_bar() + labs(x = "Smoking", y = "Count")
hypertension = (dat_bind[trainRows, -1]) %>%
  ggplot(aes(x = hypertension)) + geom_bar() + labs(x = "Hypertension",
diabetes = (dat_bind[trainRows, -1]) %>%
  ggplot(aes(x = diabetes)) + geom_bar() + labs(x = "Diabetes",y = "Count")
vaccine = (dat_bind[trainRows, -1]) %>%
  ggplot(aes(x = vaccine)) + geom_bar() + labs(x = "Vaccination status",
                                              y = "Count")
severity = (dat_bind[trainRows, -1]) %>%
  ggplot(aes(x = severity)) + geom_bar() + labs(x = "Severity", y = "Count")
study = (dat bind[trainRows, -1]) %>%
  ggplot(aes(x = study)) + geom_bar() + labs(x = "Study Site", y = "Count")
cat_combined_plot = ggarrange(gender, race, smoking, hypertension,
                               diabetes, vaccine, severity, study,
                          ncol = 2, nrow = 4)
cat_combined_plot
```



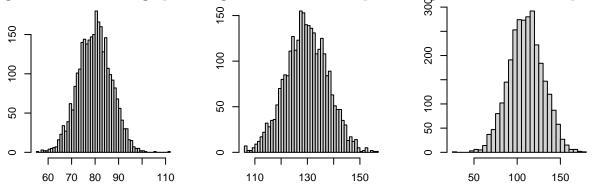
Understand continuous variables

```
par(mar = c(3, 3, 2, 2), mfrow = c(2, 3))
age = hist(dat_bind$age[trainRows], breaks = 50)
bmi = hist(dat_bind$bmi[trainRows], breaks = 50)
height = hist(dat_bind$height[trainRows], breaks = 50)
weight = hist(dat_bind$weight[trainRows], breaks = 50)
SBP = hist(dat_bind$SBP[trainRows], breaks = 50)
LDL = hist(dat_bind$LDL[trainRows], breaks = 50)
```

stogram of dat_bind\$age[trainRcstogram of dat_bind\$bmi[trainRctogram of dat_bind\$height[trainF

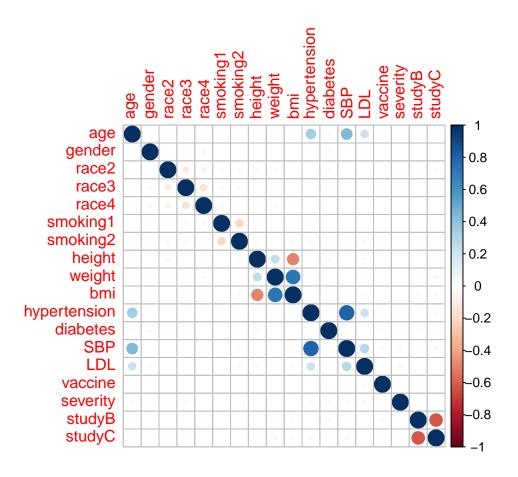


togram of dat_bind\$weight[trainfstogram of dat_bind\$SBP[trainRcstogram of dat_bind\$LDL[trainRc

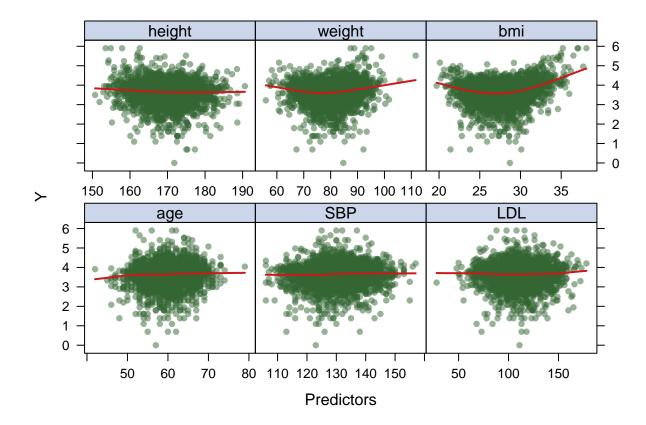


Understand the correlation between continuous predictors ****

```
correlation <- model.matrix(lrecovery_time ~ ., dat_bind)[trainRows,-1]
corrplot(cor(correlation), method = "circle", type = "full")</pre>
```



Understand the relationship with continuous predictors and the outcome



Considering variables based on the EDA

From the correlation plot, we can observe that bmi is highly correlated with weight and height, which makes sense because BMI is calculated by weight divided by the square of height. This demonstrates collinearity between the variables, and to account for this, I will remove the bmi variable for the predictions.

Also, I believe that the study variable is more of a geographical indicator to distinguish different study sites, and it will not be critical in predicting recovery time. Therefore, I will also remove the study variable.

Lastly, I will remove variables race and smoking since I have created dummy variables for them and I will use the dummy variables in further analyses.

```
# partition again based on the new outcome variable
set.seed(2460)

trainRows_new <- createDataPartition(y = final$lrecovery_time, p = 0.8, list = FALSE)

x <- model.matrix(lrecovery_time ~ ., final)[trainRows_new,-1]

y <- final$lrecovery_time[trainRows_new]

x2 <- model.matrix(lrecovery_time ~ ., final)[-trainRows_new,-1]

y2 <- final$lrecovery_time[-trainRows_new]

#ctrl1 <- trainControl(method = "repeatedcv", number = 10, repeats = 5)

ctrl1 <- trainControl(method = "cv")</pre>
```

Primary analysis: continuous time to recovery

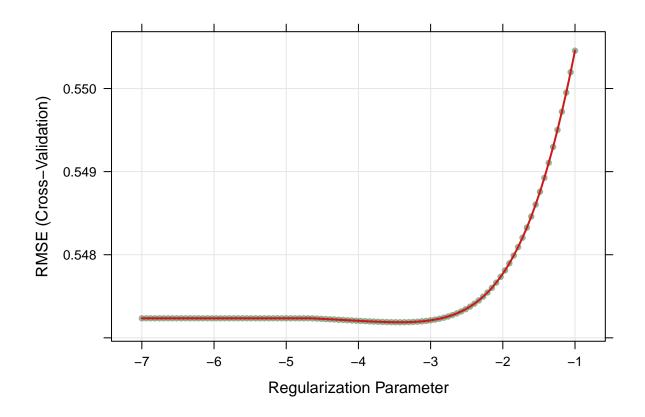
Mode 1: linear model

Train the model

```
##
## Call:
## NULL
## Deviance Residuals:
    Min 1Q Median
                      3Q
                            Max
## -3.4903 -0.2520 0.0629 0.3101
                          2.1554
##
## Coefficients:
           Estimate Std. Error t value Pr(>|t|)
## (Intercept) 3.601182 0.010189 353.424 < 2e-16 ***
         ## age
## gender
         ## height
## weight
          ## hypertension 0.037399 0.017038 2.195 0.02824 *
## diabetes -0.007324 0.010216 -0.717 0.47350
         -0.001230 0.017996 -0.068 0.94552
## SBP
```

Model 2: Ridge

Train the model



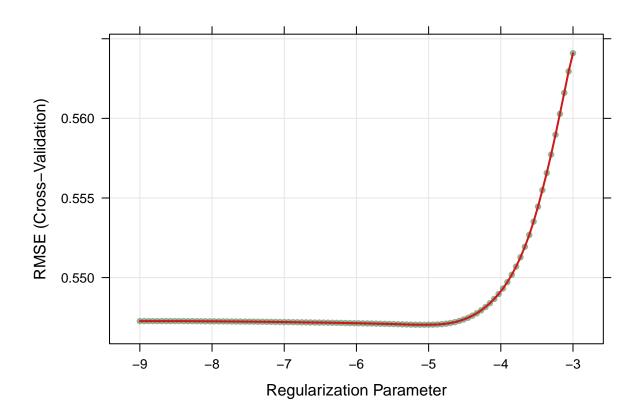
```
coef(ridge.fit$finalModel, s = ridge.fit$bestTune$lambda)
```

```
## 16 x 1 sparse Matrix of class "dgCMatrix"
##
## (Intercept)
                 3.601182153
                 0.032920705
## age
## gender
                -0.055663811
                -0.062349580
## height
## weight
                 0.066525616
## hypertension 0.032223709
## diabetes
                -0.006817965
## SBP
                 0.003430640
## LDL
                -0.006584234
## vaccine
                -0.085437950
                 0.047319038
## severity
## race_2
                 0.010490406
## race 3
                -0.005756413
## race_4
                 0.003127230
## smoking_1
                 0.042998547
## smoking_2
                 0.051421885
```

Model 3: Lasso

```
## alpha lambda
## 66 1 0.006341715
```

```
plot(lasso.fit, xTrans = log)
```

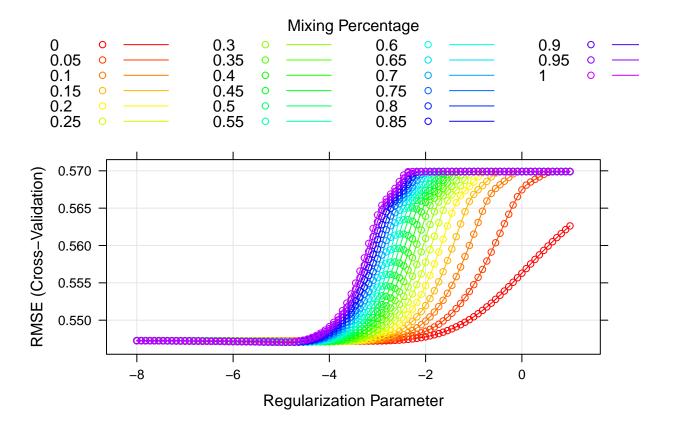


```
coef(lasso.fit$finalModel, s = lasso.fit$bestTune$lambda)
```

```
## 16 x 1 sparse Matrix of class "dgCMatrix"
## s1
## (Intercept) 3.6011821535
## age 0.0294604496
## gender -0.0530470560
```

```
## height -0.0586996415
## weight 0.0629186585
## hypertension 0.0299165942
## diabetes -0.0007009403
## SBP .
## LDL .
## vaccine -0.0838727387
## severity 0.0434688048
## race_2 0.0048256040
## race_3 -0.0007603145
## race_4 .
## smoking_1 0.0377315248
## smoking_2 0.0471105049
```

Model 4: Elastic net



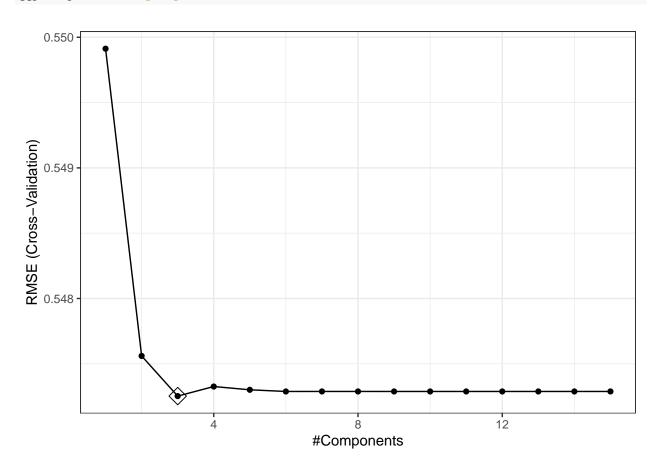
coef(enet.fit\$finalModel, s = enet.fit\$bestTune\$lambda)

```
## 16 x 1 sparse Matrix of class "dgCMatrix"
##
                           s1
## (Intercept)
                 3.601182153
                 0.029597729
## age
## gender
                -0.053231523
## height
                -0.058939769
## weight
                 0.063175514
## hypertension 0.030076866
## diabetes
                -0.000901005
## SBP
## LDL
                -0.084071644
## vaccine
## severity
                 0.043674572
## race_2
                 0.005004129
                -0.000933943
## race_3
## race 4
## smoking_1
                 0.037983040
## smoking_2
                 0.047328010
```

Model 5: Partial least square

ncomp ## 3 3

```
ggplot(pls.fit, highlight = TRUE) + theme_bw()
```



summary(pls.fit)

```
## Data: X dimension: 2878 15
## Y dimension: 2878 1
## Fit method: oscorespls
## Number of components considered: 3
```

```
## TRAINING: % variance explained
##
            1 comps 2 comps 3 comps
## X
              8.767
                       20.78
                             27.176
## .outcome
              7.824
                        8.74
                               8.798
coef(pls.fit$finalModel)
## , , 3 comps
##
##
                   .outcome
## age
              0.033477700
## gender
              -0.059024179
              -0.066831383
## height
## weight
              0.071791734
## hypertension 0.025935728
## diabetes -0.007453697
## SBP
              0.011296191
            -0.007629102
## LDL
## vaccine
             -0.090455365
              0.050006171
## severity
## race_2
              0.011134505
## race_3
             -0.005242574
## race_4 0.002406789
## smoking_1 0.047587597
## smoking_2 0.054282186
Model 6: GAM
set.seed(2460)
gam.fit <- train(x, y,</pre>
                method = "gam",
                tuneGrid = data.frame(method = "GCV.Cp", select = c(TRUE, FALSE)),
                preProcess = c("center", "scale"),
                trControl = ctrl1)
gam.fit$bestTune
    select method
## 1 FALSE GCV.Cp
gam.fit$finalModel
##
## Family: gaussian
## Link function: identity
##
## Formula:
## .outcome ~ gender + hypertension + diabetes + vaccine + severity +
      race_2 + race_3 + race_4 + smoking_1 + smoking_2 + s(age) +
```

```
##
      s(SBP) + s(LDL) + s(height) + s(weight)
##
## Estimated degrees of freedom:
## 1.00 1.29 1.54 2.40 3.43 total = 20.66
## GCV score: 0.291134
summary(gam.fit)
##
## Family: gaussian
## Link function: identity
##
## Formula:
## .outcome ~ gender + hypertension + diabetes + vaccine + severity +
##
      race_2 + race_3 + race_4 + smoking_1 + smoking_2 + s(age) +
##
      s(SBP) + s(LDL) + s(height) + s(weight)
##
## Parametric coefficients:
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 3.601182 0.010022 359.342 < 2e-16 ***
## gender
            ## hypertension 0.041107 0.017011
                                  2.417
                                         0.0157 *
            -0.006185 0.010066 -0.614
## diabetes
                                          0.5390
             -0.091605  0.010041  -9.123  < 2e-16 ***
## vaccine
## severity
             ## race_2
              0.009961 0.010171
                                  0.979 0.3275
             -0.004720 0.010277 -0.459
                                         0.6461
## race_3
## race_4
             0.001637 0.010268 0.159
                                          0.8734
## smoking_1 0.048308
                        0.010292 4.694 2.81e-06 ***
## smoking_2
               0.056077
                         0.010300 5.444 5.65e-08 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Approximate significance of smooth terms:
##
             edf Ref.df
                            F p-value
## s(age)
           1.000 1.000 8.724 0.00317 **
## s(SBP)
           1.293 1.529 0.191 0.84218
## s(LDL)
           1.540 1.925 0.921 0.46197
## s(height) 2.401 3.068 15.676 < 2e-16 ***
## s(weight) 3.426 4.363 28.478 < 2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## R-sq.(adj) = 0.113
                      Deviance explained = 11.9%
## GCV = 0.29113 Scale est. = 0.28904 n = 2878
```

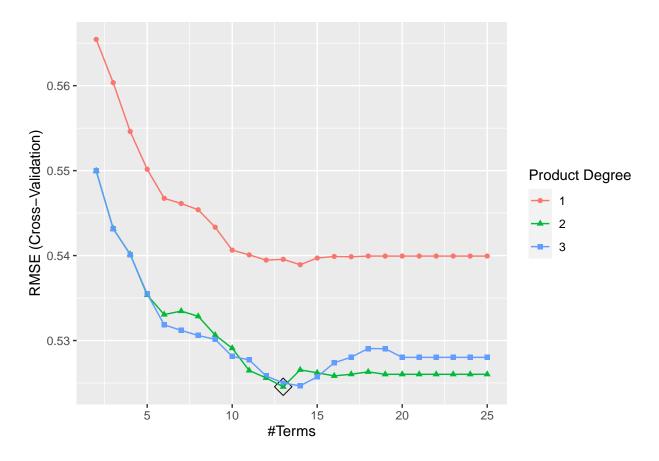
Plot continuous predictors in GAM

```
var.names <- c("age", "SBP", "LDL", "height", "weight", "-")</pre>
```

```
\# make a matrix for easier comprehension of the plot with 16 predictors
matrix <- matrix(var.names, nrow = 2, ncol = 3, byrow = TRUE)</pre>
# use the matrix to correspond each plot with each predictor
print(matrix)
##
        [,1]
                  [,2]
                            [,3]
## [1,] "age"
                  "SBP"
                            "LDL"
## [2,] "height" "weight" "-"
gam.plot <- gam.fit$finalModel</pre>
# make 16 plots into one
par(mar = c(3, 3, 2, 2), mfrow = c(2, 3))
plot(gam.plot)
title(main = "Predictors' Plot", cex.main = 1, font.main = 3, outer = TRUE, line = -1)
                                          Predictors' Plot
  1.5
                                  1.5
                                                                  1.5
  1.0
                                  1.0
                                                                  1.0
  0.5
                                  0.5
                                                                  0.5
  0.0
                                      2
                                                      2 3
                                                                                       2
                                      -3
                                               0
  1.0
                                  1.0
  0.5
                                  0.5
  0.0
                                  0.0
```

Model 7: MARS

-1 0 1 2 3



mars.fit\$bestTune

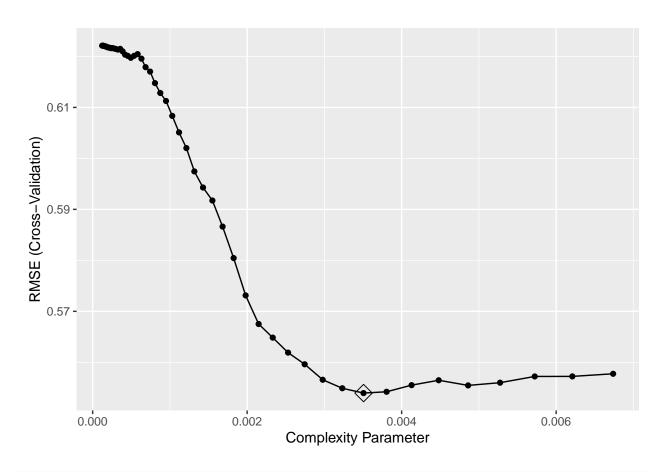
```
## nprune degree
## 36 13 2
```

coef(mars.fit\$finalModel)

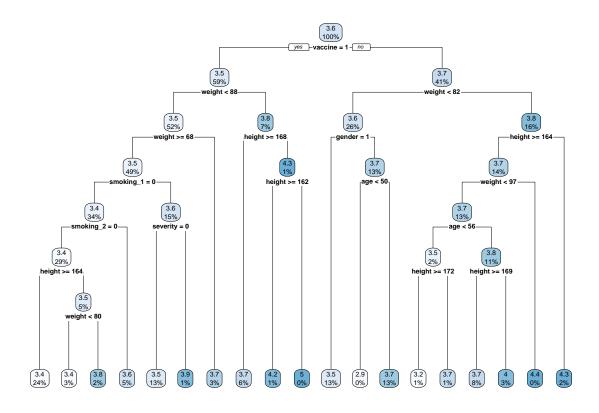
```
## (Intercept)
## 3.49876550
## h(-0.260011-height) * h(weight- -0.827164)
```

```
0.25089199
##
##
                                        vaccine
                                    -0.08986125
##
##
                                         gender
##
                                   -0.06078746
##
    h(height--1.59822) * h(-0.827164-weight)
##
                                     0.18077865
##
                            h(weight-0.798914)
##
                                     0.48334562
##
     h(height- -0.53104) * h(weight- 0.798914)
##
                                    -0.21549862
##
                                       severity
##
                                     0.04599274
##
                                      smoking_2
##
                                     0.05691174
##
                                      smoking_1
##
                                     0.04753692
##
                                  hypertension
##
                                     0.04828695
         h(age - 1.83095) * h(weight - 2.16824)
##
##
                                     0.19508041
##
           h(-1.83095-age) * h(SBP- -1.01857)
##
                                    -0.84560948
```

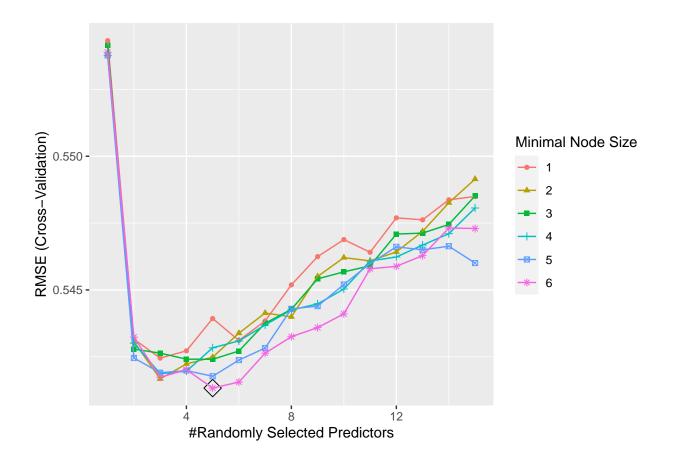
Model 8: Regression tree



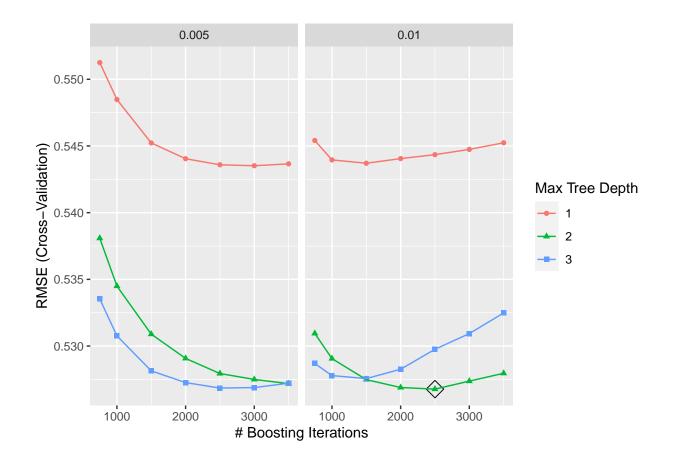
rpart.plot(rpart.fit\$finalModel)



Model 9: Random forest



Model 10: Boosting

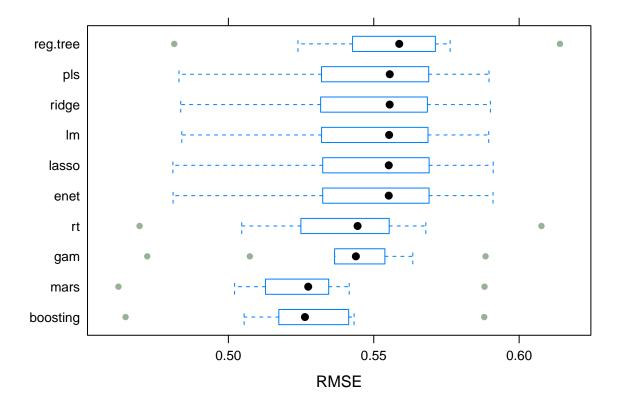


Model comparison

```
##
## Call:
## summary.resamples(object = res)
##
## Models: lm, ridge, lasso, enet, pls, gam, mars, reg.tree, rt, boosting
## Number of resamples: 10
##
## MAE
```

```
##
                        1st Qu.
                                   Median
                                               Mean
                                                       3rd Qu.
## lm
            0.3672370 0.3865806 0.4016759 0.3963931 0.4057979 0.4212521
            0.3663893 0.3858184 0.4007157 0.3957724 0.4057746 0.4205702
            0.3641447 0.3844048 0.3997274 0.3948164 0.4053024 0.4205352
## lasso
## enet
            0.3642115 0.3844272 0.3997751 0.3948488 0.4053092 0.4205531
            0.3664275 0.3861188 0.4020634 0.3964451 0.4061394 0.4207914
## pls
            0.3665705 0.3883064 0.3941720 0.3934222 0.3976350 0.4183411
## gam
            0.3605023 0.3759073 0.3827130 0.3828179 0.3896047 0.4111283
## mars
## reg.tree 0.3698327 0.3973105 0.4060173 0.4041754 0.4160490 0.4349119
            0.3655662 0.3879478 0.3962364 0.3967996 0.4034208 0.4299948
## boosting 0.3606087 0.3800204 0.3816756 0.3836988 0.3888841 0.4114478
##
## RMSE
##
                                   Median
                 Min.
                        1st Qu.
                                               Mean
                                                       3rd Qu.
## lm
            0.4839741 0.5354972 0.5552816 0.5472882 0.5681003 0.5895310
## ridge
            0.4836118 0.5350047 0.5554747 0.5471876 0.5679490 0.5901098
            0.4809255 0.5353835 0.5551609 0.5470383 0.5686550 0.5910677
## lasso
            0.4809878 0.5353887 0.5551527 0.5470381 0.5686367 0.5910205
## enet
            0.4830191 0.5356004 0.5555022 0.5472527 0.5682639 0.5896238
## pls
            0.4721006 0.5366099 0.5438440 0.5396259 0.5528714 0.5884379
## gam
## mars
            0.4621855 0.5133002 0.5274561 0.5245544 0.5344957 0.5880896
## reg.tree 0.4813814 0.5436530 0.5587578 0.5539620 0.5699192 0.6140393
            0.4694629 0.5291217 0.5444377 0.5413292 0.5546981 0.6076705
## rt
## boosting 0.4646449 0.5192539 0.5263374 0.5267712 0.5385465 0.5879888
##
## Rsquared
##
                          1st Qu.
                                      Median
                                                   Mean
                                                            3rd Qu.
                  Min.
            0.04286670 0.06516457 0.08215628 0.08007858 0.09627282 0.1082650
## lm
            0.04284037 0.06517825 0.08206608 0.08009576 0.09622654 0.1086690
## ridge
            0.04243978 0.06563023 0.08182797 0.08126462 0.10081870 0.1125835
## lasso
            0.04244385 0.06569254 0.08180434 0.08121464 0.10080075 0.1124389
## enet
## pls
            0.04165485 0.06640106 0.08173479 0.08022472 0.09734494 0.1076085
            0.05484980\ 0.07377435\ 0.10031228\ 0.10766035\ 0.13754613\ 0.1703333
## gam
            0.06938156 0.11875170 0.16991301 0.15737021 0.18480431 0.2434841
## mars
## reg.tree 0.01247323 0.04761855 0.06651702 0.07630246 0.11216803 0.1330730
                                                                                 0
            0.04055203 0.07556116 0.09890249 0.10401770 0.14406515 0.1638617
                                                                                 0
## boosting 0.08201504 0.11297991 0.15033425 0.14831998 0.19115410 0.2076651
```

bwplot(res, metric = "RMSE")



Secondary analysis: binary time to recovery