DATA 622 - Homework 2

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Table of Contents

PART A	2
Import Data	2
Split Data into Train(80%) and Test data(20%)	2
Model Performance Estimater	3
NaiveBayes Model	3
Estimate NB model test data () performance	4
NaiveBayes with Cross Validation folds = 5	4
Base Metric for NaiveBayes with Cross Validation folds = 5	5
The Mean of NaiveBayes with Cross Validation folds = 5	8
NaiveBayes with Cross Validation folds = 10	8
Base Metric for NaiveBayes with Cross Validation folds = 10	8
The Mean of NaiveBayes with Cross Validation folds = 5	14
Logistic Regression	15
Estimate Logistic Regression model test data () performance	16
Logistic Regression with Cross Validation folds = 5	16
Base Metric for Logistic Regression with Cross Validation folds = 5	17
The Mean of Logistic Regression with Cross Validation folds = 5	20
Logistic Regression with Cross Validation folds = 10	20
Base Metric for Logistic Regression with Cross Validation folds = 10	20
The Mean of Logistic Regression with Cross Validation folds = 10	26
Compate Metrics	26
Bootstrap Methodology - NaiveBayes Model	28
NB Boostrap Results Table	28
The Mean of Boostrap NB model	36
Bootstrap Methodology - Logistic Regression Model	37
LR Boostrap Results Table	37
The Mean of Boostrap LR model	
Summary Performance Results	46

PA	PART B	
	Random Forest - 10 Trees	47
	Random Forest - 10 Trees Performance	
	Random Forest - 30 Trees	48
	Random Forest - 30 Trees Performance	48
	Random Forest - 90 Trees	49
	Random Forest - 90 Trees Performance	49
	Combine Random Forest Results	50
	Part C	50

PART A

STEP#0: Pick any two classifiers of (SVM,Logistic,DecisionTree,NaiveBayes). Pick heart or ecoli dataset. Heart is simpler and ecoli compounds the problem as it is NOT a balanced dataset. From a grading perspective both carry the same weight.

STEP#1 For each classifier, Set a seed (43)

STEP#2 Do a 80/20 split and determine the Accuracy, AUC and as many metrics as returned by the Caret package (confusionMatrix) Call this the base_metric. Note down as best as you can development (engineering) cost as well as computing cost(elapsed time). Start with the original dataset and set a seed (43). Then run a cross validation of 5 and 10 of the model on the training set. Determine the same set of metrics and compare the cv_metrics with the base_metric. Note down as best as you can development (engineering) cost as well as computing cost(elapsed time). Start with the original dataset and set a seed (43) Then run a bootstrap of 200 resamples and compute the same set of metrics and for each of the two classifiers build a three column table for each experiment (base, bootstrap, cross-validated). Note down as best as you can development (engineering) cost as well as computing cost(elapsed time).

Import Data

```
data <-
read.csv("https://raw.githubusercontent.com/omerozeren/DATA622/master/heart.c
sv",head=T,sep=',',stringsAsFactors=F, fileEncoding = "UTF-8-BOM")</pre>
```

Split Data into Train(80%) and Test data(20%)

```
set.seed(43)
split_df <- createDataPartition(data$target, p = .80, list = FALSE)
data_train <- data[split_df,]
data_test <- data[-split_df,]</pre>
```

Model Performance Estimater

```
estimate_model_performance <- function(y_true, y_pred, model_name){
    cm <- confusionMatrix(table(y_true, y_pred))
    cm_table <- cm$table
    tpr <- cm_table[[1]] / (cm_table[[1]] + cm_table[[4]])
    fnr <- 1 - tpr
    fpr <- cm_table[[3]] / (cm_table[[3]] + cm_table[[4]])
    tnr <- 1 - fpr
    accuracy <- cm$overall[[1]]
    for_auc <- prediction(c(y_pred), y_true)
    auc <- performance(for_auc, "auc")
    auc <- auc@y.values[[1]]
    return(data.frame(Algo = model_name, AUC = auc, ACCURACY = accuracy, TPR =
tpr, FPR = fpr, TNR = tnr, FNR = fnr))
}</pre>
```

NaiveBayes Model

```
start tm <- proc.time()</pre>
nb model<-naiveBayes(data train$target~.,data=data train)</pre>
object.size(nb_model)
## 16344 bytes
nb_testpred<-predict(nb_model,data_test,type='raw')</pre>
nb testclass<-unlist(apply(round(nb testpred),1,which.max))-1</pre>
nb_table<-table(data_test$target, nb_testclass)</pre>
base_metric_nb<-caret::confusionMatrix(nb_table)</pre>
base metric nb
## Confusion Matrix and Statistics
##
##
      nb testclass
        0 1
##
##
     0 22 9
##
     1 2 27
##
##
                   Accuracy : 0.8167
##
                     95% CI: (0.6956, 0.9048)
##
       No Information Rate: 0.6
##
       P-Value [Acc > NIR] : 0.0002826
##
##
                      Kappa: 0.6358
##
    Mcnemar's Test P-Value: 0.0704404
##
##
##
                Sensitivity: 0.9167
##
               Specificity: 0.7500
##
            Pos Pred Value: 0.7097
            Neg Pred Value: 0.9310
##
                 Prevalence: 0.4000
##
```

```
##
            Detection Rate: 0.3667
##
      Detection Prevalence: 0.5167
##
         Balanced Accuracy: 0.8333
##
           'Positive' Class: 0
##
##
end tm<-proc.time()
print(paste("time taken to run NaiveBayes Model",(end tm-start tm),sep=":"))
## [1] "time taken to run NaiveBayes Model:0.030000000000000000"
## [2] "time taken to run NaiveBayes Model:0"
## [3] "time taken to run NaiveBayes Model:0.04"
## [4] "time taken to run NaiveBayes Model:NA"
## [5] "time taken to run NaiveBayes Model:NA"
Estimate NB model test data () performance
base metric nb table standalone<-
estimate_model_performance(data_test$target,nb_testclass,'NB')
base_metric_nb_table_standalone
               AUC ACCURACY
                                     TPR FPR TNR
##
     Algo
                                                          FNR
## 1 NB 0.820356 0.8166667 0.4489796 0.25 0.75 0.5510204
NaiveBayes with Cross Validation folds = 5
set.seed(43)
start_tm <- proc.time()</pre>
       <- data[sample(nrow(data)),]</pre>
folds <- cut(seq(1,nrow(data)),breaks=5,labels=FALSE)</pre>
nb pred <- list()</pre>
nb testclass <- list()</pre>
nb_testclass<-list()</pre>
nb table <- list()</pre>
base_metric_nb <- list()</pre>
base_metric_nb_table_cv_5 <- list()</pre>
for(i in 1:5){
  testIndexes <- which(folds==i,arr.ind=TRUE)</pre>
  testData <- df[testIndexes, ]</pre>
  trainData
              <- df[-testIndexes, ]
  nb model
                  <- naiveBayes(trainData$target ~ .,data=trainData) #</pre>
naiveBayes(data train$target~.,data=data train)
  nb pred[[i]]<-predict(nb model,testData,type='raw')</pre>
  nb_testclass[[i]]<-unlist(apply(round(nb_pred[[i]]),1,which.max))-1</pre>
  nb_table[[i]]<-table(testData$target, nb_testclass[[i]])</pre>
  base_metric_nb[[i]]<-caret::confusionMatrix(nb_table[[i]])</pre>
  base_metric_nb_table_cv_5[[i]]<-</pre>
estimate_model_performance(testData$target,nb_testclass[[i]],paste('NB
fold',i,sep =":" ))
}
```

```
end_tm<-proc.time()

print(paste("time taken to run NaiveBayes Model with CV with 5
Folds",(end_tm-start_tm),sep=":"))

## [1] "time taken to run NaiveBayes Model with CV with 5 Folds:0.17"
## [2] "time taken to run NaiveBayes Model with CV with 5 Folds:0"
## [3] "time taken to run NaiveBayes Model with CV with 5 Folds:0.2"
## [4] "time taken to run NaiveBayes Model with CV with 5 Folds:NA"
## [5] "time taken to run NaiveBayes Model with CV with 5 Folds:NA"</pre>
```

Base Metric for NaiveBayes with Cross Validation folds = 5

```
base_metric_nb
## [[1]]
## Confusion Matrix and Statistics
##
##
##
        0 1
##
    0 20 4
##
     1 6 31
##
##
                  Accuracy : 0.8361
##
                    95% CI : (0.7191, 0.9185)
##
       No Information Rate: 0.5738
##
       P-Value [Acc > NIR] : 1.18e-05
##
##
                     Kappa: 0.6615
##
   Mcnemar's Test P-Value: 0.7518
##
##
##
               Sensitivity: 0.7692
##
               Specificity: 0.8857
            Pos Pred Value: 0.8333
##
##
            Neg Pred Value: 0.8378
                Prevalence: 0.4262
##
##
            Detection Rate: 0.3279
##
      Detection Prevalence: 0.3934
##
         Balanced Accuracy: 0.8275
##
          'Positive' Class: 0
##
##
##
## [[2]]
## Confusion Matrix and Statistics
##
##
##
        0 1
##
     0 22 3
##
    1 6 29
```

```
##
##
                  Accuracy: 0.85
##
                    95% CI: (0.7343, 0.929)
##
       No Information Rate: 0.5333
##
       P-Value [Acc > NIR] : 2.293e-07
##
##
                     Kappa: 0.6966
##
##
    Mcnemar's Test P-Value: 0.505
##
##
               Sensitivity: 0.7857
##
               Specificity: 0.9062
            Pos Pred Value: 0.8800
##
##
            Neg Pred Value: 0.8286
##
                Prevalence: 0.4667
            Detection Rate: 0.3667
##
##
      Detection Prevalence: 0.4167
##
         Balanced Accuracy: 0.8460
##
          'Positive' Class: 0
##
##
##
## [[3]]
## Confusion Matrix and Statistics
##
##
##
        0 1
     0 20 10
##
##
     1 3 28
##
##
                  Accuracy : 0.7869
##
                    95% CI: (0.6632, 0.8814)
##
       No Information Rate: 0.623
##
       P-Value [Acc > NIR] : 0.004731
##
##
                     Kappa: 0.572
##
##
    Mcnemar's Test P-Value: 0.096092
##
##
               Sensitivity: 0.8696
               Specificity: 0.7368
##
            Pos Pred Value: 0.6667
##
##
            Neg Pred Value : 0.9032
                Prevalence: 0.3770
##
##
            Detection Rate: 0.3279
##
      Detection Prevalence: 0.4918
##
         Balanced Accuracy: 0.8032
##
##
          'Positive' Class : 0
##
```

```
##
## [[4]]
## Confusion Matrix and Statistics
##
##
        0 1
##
     0 24 4
##
     1 7 25
##
##
                  Accuracy : 0.8167
                    95% CI: (0.6956, 0.9048)
##
##
       No Information Rate: 0.5167
##
       P-Value [Acc > NIR] : 1.322e-06
##
##
                     Kappa: 0.6341
##
##
   Mcnemar's Test P-Value : 0.5465
##
##
               Sensitivity: 0.7742
##
               Specificity: 0.8621
            Pos Pred Value : 0.8571
##
##
            Neg Pred Value: 0.7812
##
                Prevalence: 0.5167
##
            Detection Rate: 0.4000
##
      Detection Prevalence: 0.4667
##
         Balanced Accuracy: 0.8181
##
          'Positive' Class: 0
##
##
##
## [[5]]
## Confusion Matrix and Statistics
##
##
##
        0 1
     0 22 9
##
     1 2 28
##
##
##
                  Accuracy : 0.8197
##
                    95% CI: (0.7002, 0.9064)
       No Information Rate: 0.6066
##
##
       P-Value [Acc > NIR] : 0.000298
##
##
                     Kappa: 0.6406
##
   Mcnemar's Test P-Value: 0.070440
##
##
##
               Sensitivity: 0.9167
##
               Specificity: 0.7568
            Pos Pred Value : 0.7097
##
```

```
## Neg Pred Value : 0.9333
## Prevalence : 0.3934
## Detection Rate : 0.3607
## Detection Prevalence : 0.5082
## Balanced Accuracy : 0.8367
##
## 'Positive' Class : 0
##
```

The Mean of NaiveBayes with Cross Validation folds = 5

```
rst<-do.call(rbind.data.frame, base_metric_nb_table_cv_5)</pre>
base_metric_nb_table_cv_5_mean<-
data.frame(cbind(Algo='NB CV 5',AUC=mean(rst$ACCURACY),ACCURACY=mean(rst$ACCU
RACY), TPR=mean(rst$TPR), FPR=mean(rst$FPR), TNR=mean(rst$FNR), FNR=mean(rst$FNR)
))
base_metric_nb_table_cv_5_mean
##
        Algo
                            AUC
                                         ACCURACY
                                                                 TPR
## 1 NB CV 5 0.821857923497268 0.821857923497268 0.433998399359744
##
                   FPR
                                      TNR
## 1 0.170473577349712 0.829526422650288 0.566001600640256
```

NaiveBayes with Cross Validation folds = 10

```
set.seed(43)
df
       <- data[sample(nrow(data)),]</pre>
folds <- cut(seq(1,nrow(data)),breaks=10,labels=FALSE)</pre>
nb pred <- list()</pre>
nb testclass <- list()</pre>
nb_testclass<-list()</pre>
nb_table <- list()</pre>
base_metric_nb <- list()</pre>
base_metric_nb_table_cv_10 <- list()</pre>
for(i in 1:10){
  testIndexes <- which(folds==i,arr.ind=TRUE)</pre>
  testData <- df[testIndexes, ]</pre>
  trainData <- df[-testIndexes, ]
  nb model
                  <- naiveBayes(trainData$target ~ .,data=trainData) #</pre>
naiveBayes(data_train$target~.,data=data_train)
  nb_pred[[i]]<-predict(nb_model,testData,type='raw')</pre>
  nb_testclass[[i]]<-unlist(apply(round(nb_pred[[i]]),1,which.max))-1</pre>
  nb_table[[i]]<-table(testData$target, nb_testclass[[i]])</pre>
  base metric nb[[i]]<-caret::confusionMatrix(nb table[[i]])</pre>
  base metric nb table cv 10[[i]]<-
estimate_model_performance(testData$target,nb_testclass[[i]],paste('NB
fold',i,sep =":" ))
}
```

Base Metric for NaiveBayes with Cross Validation folds = 10

```
base_metric_nb
```

```
## [[1]]
## Confusion Matrix and Statistics
##
##
##
        0
          1
##
        8
          4
     0
##
     1 1 18
##
##
                  Accuracy : 0.8387
                    95% CI: (0.6627, 0.9455)
##
       No Information Rate: 0.7097
##
##
       P-Value [Acc > NIR] : 0.07793
##
##
                     Kappa: 0.6437
##
    Mcnemar's Test P-Value: 0.37109
##
##
##
               Sensitivity: 0.8889
               Specificity: 0.8182
##
##
            Pos Pred Value : 0.6667
            Neg Pred Value: 0.9474
##
##
                Prevalence: 0.2903
##
            Detection Rate: 0.2581
##
      Detection Prevalence: 0.3871
##
         Balanced Accuracy: 0.8535
##
          'Positive' Class: 0
##
##
##
## [[2]]
## Confusion Matrix and Statistics
##
##
##
        0
          1
##
     0 10 2
     1 6 12
##
##
##
                  Accuracy : 0.7333
##
                    95% CI: (0.5411, 0.8772)
##
       No Information Rate: 0.5333
##
       P-Value [Acc > NIR] : 0.02046
##
##
                     Kappa : 0.4737
##
##
   Mcnemar's Test P-Value: 0.28884
##
##
               Sensitivity: 0.6250
##
               Specificity: 0.8571
##
            Pos Pred Value: 0.8333
            Neg Pred Value: 0.6667
##
```

```
##
                Prevalence: 0.5333
##
            Detection Rate: 0.3333
##
      Detection Prevalence: 0.4000
##
         Balanced Accuracy: 0.7411
##
##
          'Positive' Class: 0
##
##
## [[3]]
## Confusion Matrix and Statistics
##
##
##
        0 1
##
     0 13 2
##
     1 3 12
##
##
                  Accuracy : 0.8333
##
                    95% CI: (0.6528, 0.9436)
##
       No Information Rate: 0.5333
##
       P-Value [Acc > NIR] : 0.0005955
##
##
                     Kappa : 0.6667
##
##
    Mcnemar's Test P-Value : 1.0000000
##
##
               Sensitivity: 0.8125
               Specificity: 0.8571
##
            Pos Pred Value: 0.8667
##
##
            Neg Pred Value: 0.8000
##
                Prevalence: 0.5333
##
            Detection Rate: 0.4333
##
      Detection Prevalence: 0.5000
##
         Balanced Accuracy: 0.8348
##
##
          'Positive' Class: 0
##
##
## [[4]]
## Confusion Matrix and Statistics
##
##
##
        0
     0 9 1
##
     1 2 18
##
##
##
                  Accuracy: 0.9
##
                    95% CI: (0.7347, 0.9789)
##
       No Information Rate: 0.6333
       P-Value [Acc > NIR] : 0.001066
##
##
```

```
##
                     Kappa : 0.7805
##
    Mcnemar's Test P-Value : 1.000000
##
##
##
               Sensitivity: 0.8182
##
               Specificity: 0.9474
##
            Pos Pred Value : 0.9000
            Neg Pred Value: 0.9000
##
##
                Prevalence: 0.3667
            Detection Rate: 0.3000
##
      Detection Prevalence: 0.3333
##
##
         Balanced Accuracy: 0.8828
##
##
          'Positive' Class: 0
##
##
## [[5]]
## Confusion Matrix and Statistics
##
##
##
        0
          1
##
     0 9 7
##
     1 1 14
##
##
                  Accuracy : 0.7419
                    95% CI : (0.5539, 0.8814)
##
##
       No Information Rate: 0.6774
##
       P-Value [Acc > NIR] : 0.2879
##
##
                     Kappa: 0.4897
##
##
    Mcnemar's Test P-Value : 0.0771
##
##
               Sensitivity: 0.9000
               Specificity: 0.6667
##
            Pos Pred Value: 0.5625
##
            Neg Pred Value: 0.9333
##
##
                Prevalence: 0.3226
##
            Detection Rate: 0.2903
##
      Detection Prevalence: 0.5161
##
         Balanced Accuracy: 0.7833
##
          'Positive' Class: 0
##
##
##
## [[6]]
## Confusion Matrix and Statistics
##
##
##
        0 1
```

```
##
     0 11 3
##
     1 3 13
##
##
                  Accuracy: 0.8
##
                    95% CI: (0.6143, 0.9229)
##
       No Information Rate : 0.5333
##
       P-Value [Acc > NIR] : 0.002316
##
##
                     Kappa: 0.5982
##
    Mcnemar's Test P-Value : 1.000000
##
##
##
               Sensitivity: 0.7857
##
               Specificity: 0.8125
##
            Pos Pred Value: 0.7857
##
            Neg Pred Value: 0.8125
##
                Prevalence: 0.4667
##
            Detection Rate: 0.3667
      Detection Prevalence: 0.4667
##
##
         Balanced Accuracy: 0.7991
##
##
          'Positive' Class : 0
##
##
## [[7]]
## Confusion Matrix and Statistics
##
##
##
        0
          1
##
     0 12 0
##
     1 3 15
##
##
                  Accuracy: 0.9
##
                    95% CI: (0.7347, 0.9789)
##
       No Information Rate: 0.5
##
       P-Value [Acc > NIR] : 4.215e-06
##
##
                     Kappa : 0.8
##
##
    Mcnemar's Test P-Value: 0.2482
##
##
               Sensitivity: 0.8000
##
               Specificity: 1.0000
            Pos Pred Value: 1.0000
##
##
            Neg Pred Value: 0.8333
##
                Prevalence: 0.5000
##
            Detection Rate: 0.4000
##
      Detection Prevalence: 0.4000
##
         Balanced Accuracy: 0.9000
##
```

```
'Positive' Class: 0
##
##
##
## [[8]]
## Confusion Matrix and Statistics
##
##
##
        0 1
     0 12 4
##
     1 4 10
##
##
##
                  Accuracy : 0.7333
##
                    95% CI: (0.5411, 0.8772)
##
       No Information Rate: 0.5333
##
       P-Value [Acc > NIR] : 0.02046
##
##
                     Kappa : 0.4643
##
    Mcnemar's Test P-Value : 1.00000
##
##
##
               Sensitivity: 0.7500
##
               Specificity: 0.7143
##
            Pos Pred Value: 0.7500
            Neg Pred Value : 0.7143
##
##
                Prevalence: 0.5333
##
            Detection Rate: 0.4000
##
      Detection Prevalence: 0.5333
##
         Balanced Accuracy: 0.7321
##
##
          'Positive' Class: 0
##
##
## [[9]]
## Confusion Matrix and Statistics
##
##
##
        0 1
##
     0 8 3
##
     1 1 18
##
##
                  Accuracy : 0.8667
                    95% CI: (0.6928, 0.9624)
##
##
       No Information Rate: 0.7
##
       P-Value [Acc > NIR] : 0.03015
##
##
                     Kappa: 0.7015
##
##
    Mcnemar's Test P-Value: 0.61708
##
##
               Sensitivity: 0.8889
```

```
##
               Specificity: 0.8571
##
            Pos Pred Value : 0.7273
            Neg Pred Value : 0.9474
##
##
                Prevalence: 0.3000
            Detection Rate: 0.2667
##
##
      Detection Prevalence: 0.3667
##
         Balanced Accuracy: 0.8730
##
##
          'Positive' Class: 0
##
##
## [[10]]
## Confusion Matrix and Statistics
##
##
        0
     0 14 6
##
     1 1 10
##
##
##
                  Accuracy : 0.7742
##
                    95% CI: (0.589, 0.9041)
##
       No Information Rate: 0.5161
##
       P-Value [Acc > NIR] : 0.002897
##
##
                     Kappa : 0.5526
##
   Mcnemar's Test P-Value: 0.130570
##
##
##
               Sensitivity: 0.9333
               Specificity: 0.6250
##
##
            Pos Pred Value: 0.7000
##
            Neg Pred Value: 0.9091
                Prevalence: 0.4839
##
            Detection Rate: 0.4516
##
##
      Detection Prevalence: 0.6452
##
         Balanced Accuracy: 0.7792
##
##
          'Positive' Class : 0
##
```

The Mean of NaiveBayes with Cross Validation folds = 5

```
rst<-do.call(rbind.data.frame, base_metric_nb_table_cv_10)
base_metric_nb_table_cv_10_mean<-
data.frame(cbind(Algo='NB_CV_10',AUC=mean(rst$ACCURACY),ACCURACY=mean(rst$ACCURACY),TPR=mean(rst$TPR),FPR=mean(rst$FPR),TNR=mean(rst$TNR),FNR=mean(rst$FNR)))
base_metric_nb_table_cv_10_mean

## Algo AUC ACCURACY TPR
## 1 NB_CV_10 0.812150537634409 0.812150537634409 0.434613340765515</pre>
```

```
## FPR TNR FNR
## 1 0.18445688083846 0.81554311916154 0.565386659234485
```

Logistic Regression

```
start tm <- proc.time()</pre>
lr_model <- glm(target ~ ., data=data_train,family = "binomial")</pre>
object.size(lr_model)
## 399824 bytes
lr_testpred = predict(lr_model, newdata=data_test,type="response")
lr_pred <- prediction(as.numeric(lr_testpred > 0.5),data_test$target)
lr_testclass <- lr_pred@predictions[[1]]</pre>
lr_table<-table(data_test$target, lr_testclass)</pre>
base_metric_lr<-caret::confusionMatrix(lr_table)</pre>
base metric lr
## Confusion Matrix and Statistics
##
##
      lr testclass
##
        0 1
     0 22 9
##
     1 2 27
##
##
##
                  Accuracy : 0.8167
##
                    95% CI: (0.6956, 0.9048)
##
       No Information Rate: 0.6
##
       P-Value [Acc > NIR] : 0.0002826
##
##
                     Kappa: 0.6358
##
    Mcnemar's Test P-Value: 0.0704404
##
##
##
               Sensitivity: 0.9167
               Specificity: 0.7500
##
##
            Pos Pred Value: 0.7097
            Neg Pred Value: 0.9310
##
                Prevalence: 0.4000
##
##
            Detection Rate: 0.3667
##
      Detection Prevalence: 0.5167
##
         Balanced Accuracy: 0.8333
##
##
          'Positive' Class : 0
##
end tm<-proc.time()
print(paste("time taken to run Logistic Regression Model",(end_tm-
start_tm),sep=":"))
## [1] "time taken to run Logistic Regression Model:0"
## [2] "time taken to run Logistic Regression Model:0.02"
```

Estimate Logistic Regression model test data () performance

```
base_metric_lr_table_standalone<-
estimate_model_performance(data_test$target,lr_testclass,'LR')
base_metric_lr_table_standalone

## Algo AUC ACCURACY TPR FPR TNR FNR
## 1 LR 0.820356 0.8166667 0.4489796 0.25 0.75 0.5510204</pre>
```

Logistic Regression with Cross Validation folds = 5

```
set.seed(43)
start_tm <- proc.time()</pre>
       <- data[sample(nrow(data)),]</pre>
folds <- cut(seq(1,nrow(data)),breaks=5,labels=FALSE)</pre>
lr_pred <- list()</pre>
lr testclass <- list()</pre>
lr table <- list()</pre>
base metric lr <- list()</pre>
base_metric_lr_table_cv_5 <- list()</pre>
for(i in 1:5){
  testIndexes <- which(folds==i,arr.ind=TRUE)</pre>
  testData <- df[testIndexes, ]</pre>
  trainData <- df[-testIndexes, ]
                  <- glm(target ~ .,family="binomial",data=trainData)</pre>
  lr model
  lr_pred[[i]] <- prediction(as.numeric(predict(lr_model,</pre>
newdata=testData,type="response") > 0.5),testData$target)
  lr_testclass[[i]] <- lr_pred[[i]]@predictions[[1]]</pre>
  lr_table[[i]]<-table(testData$target, lr_testclass[[i]])</pre>
  base_metric_lr[[i]]<-caret::confusionMatrix(lr_table[[i]])</pre>
  base_metric_lr_table_cv_5[[i]]<-
estimate_model_performance(testData$target,lr_testclass[[i]],paste('LR
fold',i,sep =":" ))
}
end_tm<-proc.time()</pre>
print(paste("time taken to run Logistic Regression Model with CV with 5
Folds",(end tm-start tm),sep=":"))
## [1] "time taken to run Logistic Regression Model with CV with 5 Folds:0.1"
## [2] "time taken to run Logistic Regression Model with CV with 5 Folds:0"
## [3] "time taken to run Logistic Regression Model with CV with 5
Folds:0.099999999999996"
## [4] "time taken to run Logistic Regression Model with CV with 5 Folds:NA"
## [5] "time taken to run Logistic Regression Model with CV with 5 Folds:NA"
```

Base Metric for Logistic Regression with Cross Validation folds = 5

```
base_metric_lr
## [[1]]
## Confusion Matrix and Statistics
##
##
##
        0 1
     0 18 6
##
     1 6 31
##
##
##
                  Accuracy : 0.8033
##
                    95% CI: (0.6816, 0.894)
##
       No Information Rate: 0.6066
##
       P-Value [Acc > NIR] : 0.000848
##
##
                     Kappa: 0.5878
##
    Mcnemar's Test P-Value : 1.000000
##
##
##
               Sensitivity: 0.7500
##
               Specificity: 0.8378
            Pos Pred Value: 0.7500
##
##
            Neg Pred Value: 0.8378
##
                Prevalence: 0.3934
##
            Detection Rate: 0.2951
##
      Detection Prevalence: 0.3934
##
         Balanced Accuracy: 0.7939
##
##
          'Positive' Class: 0
##
##
## [[2]]
## Confusion Matrix and Statistics
##
##
##
        0
##
     0 21 4
##
     1 4 31
##
##
                  Accuracy : 0.8667
##
                    95% CI: (0.7541, 0.9406)
##
       No Information Rate: 0.5833
##
       P-Value [Acc > NIR] : 1.964e-06
##
##
                     Kappa: 0.7257
##
##
    Mcnemar's Test P-Value : 1
##
##
               Sensitivity: 0.8400
```

```
##
               Specificity: 0.8857
##
            Pos Pred Value: 0.8400
##
            Neg Pred Value: 0.8857
##
                Prevalence: 0.4167
##
            Detection Rate: 0.3500
##
      Detection Prevalence : 0.4167
##
         Balanced Accuracy: 0.8629
##
##
          'Positive' Class: 0
##
##
## [[3]]
## Confusion Matrix and Statistics
##
##
        0 1
##
     0 19 11
##
     1 1 30
##
##
                  Accuracy : 0.8033
##
                    95% CI: (0.6816, 0.894)
##
       No Information Rate: 0.6721
##
       P-Value [Acc > NIR] : 0.017333
##
##
                     Kappa: 0.6043
##
   Mcnemar's Test P-Value: 0.009375
##
##
##
               Sensitivity: 0.9500
##
               Specificity: 0.7317
##
            Pos Pred Value : 0.6333
            Neg Pred Value : 0.9677
##
                Prevalence: 0.3279
##
##
            Detection Rate: 0.3115
##
      Detection Prevalence: 0.4918
##
         Balanced Accuracy: 0.8409
##
##
          'Positive' Class: 0
##
##
## [[4]]
## Confusion Matrix and Statistics
##
##
##
        0 1
##
     0 24 4
##
     1 5 27
##
##
                  Accuracy: 0.85
##
                    95% CI: (0.7343, 0.929)
```

```
##
       No Information Rate: 0.5167
       P-Value [Acc > NIR] : 6.136e-08
##
##
##
                     Kappa: 0.6993
##
##
    Mcnemar's Test P-Value : 1
##
##
               Sensitivity: 0.8276
               Specificity: 0.8710
##
            Pos Pred Value : 0.8571
##
            Neg Pred Value: 0.8437
##
##
                Prevalence: 0.4833
            Detection Rate: 0.4000
##
##
      Detection Prevalence: 0.4667
##
         Balanced Accuracy: 0.8493
##
          'Positive' Class: 0
##
##
##
## [[5]]
## Confusion Matrix and Statistics
##
##
        0 1
##
     0 22 9
##
     1 2 28
##
##
                  Accuracy : 0.8197
##
                    95% CI: (0.7002, 0.9064)
##
       No Information Rate: 0.6066
##
       P-Value [Acc > NIR] : 0.000298
##
##
                     Kappa: 0.6406
##
##
    Mcnemar's Test P-Value: 0.070440
##
##
               Sensitivity: 0.9167
##
               Specificity: 0.7568
##
            Pos Pred Value : 0.7097
##
            Neg Pred Value: 0.9333
                Prevalence: 0.3934
##
##
            Detection Rate: 0.3607
      Detection Prevalence: 0.5082
##
##
         Balanced Accuracy: 0.8367
##
##
          'Positive' Class: 0
##
```

The Mean of Logistic Regression with Cross Validation folds = 5

```
rst<-do.call(rbind.data.frame, base_metric_lr_table_cv_5)
base_metric_lr_table_cv_5_mean<-
data.frame(cbind(Algo='LR_CV_5',AUC=mean(rst$ACCURACY),ACCURACY=mean(rst$ACCU
RACY),TPR=mean(rst$TPR),FPR=mean(rst$FPR),TNR=mean(rst$TNR),FNR=mean(rst$FNR)
))
base_metric_lr_table_cv_5_mean

## Algo AUC ACCURACY TPR
## 1 LR_CV_5 0.828579234972678 0.828579234972678 0.41390728599132
## FPR TNR FNR
## 1 0.183403212136493 0.816596787863507 0.58609271400868</pre>
```

Logistic Regression with Cross Validation folds = 10

```
set.seed(43)
       <- data[sample(nrow(data)),]</pre>
folds <- cut(seq(1,nrow(data)),breaks=10,labels=FALSE)</pre>
lr pred <- list()</pre>
lr_testclass <- list()</pre>
lr_table <- list()</pre>
base metric lr <- list()</pre>
base_metric_lr_table_cv_10 <- list()</pre>
for(i in 1:10){
  testIndexes <- which(folds==i,arr.ind=TRUE)</pre>
  testData <- df[testIndexes, ]</pre>
  trainData <- df[-testIndexes, ]
  lr model
                   <- glm(target ~ .,family="binomial",data=trainData)</pre>
  lr_pred[[i]] <- prediction(as.numeric(predict(lr_model,</pre>
newdata=testData,type="response") > 0.5),testData$target)
  lr_testclass[[i]] <- lr_pred[[i]]@predictions[[1]]</pre>
  lr_table[[i]]<-table(testData$target, lr_testclass[[i]])</pre>
  base_metric_lr[[i]]<-caret::confusionMatrix(lr_table[[i]])</pre>
  base_metric_lr_table_cv_10[[i]]<-</pre>
estimate_model_performance(testData$target,lr_testclass[[i]],paste('LR
fold',i,sep =":" ))
```

Base Metric for Logistic Regression with Cross Validation folds = 10

```
base_metric_lr

## [[1]]
## Confusion Matrix and Statistics
##
##
## 0 1
## 0 9 3
## 1 0 19
##
## Accuracy : 0.9032
```

```
##
                    95% CI: (0.7425, 0.9796)
##
       No Information Rate: 0.7097
       P-Value [Acc > NIR] : 0.009641
##
##
##
                     Kappa : 0.7862
##
##
    Mcnemar's Test P-Value: 0.248213
##
##
               Sensitivity: 1.0000
##
               Specificity: 0.8636
            Pos Pred Value: 0.7500
##
##
            Neg Pred Value: 1.0000
                Prevalence: 0.2903
##
##
            Detection Rate: 0.2903
##
      Detection Prevalence: 0.3871
##
         Balanced Accuracy: 0.9318
##
##
          'Positive' Class: 0
##
##
## [[2]]
## Confusion Matrix and Statistics
##
##
##
        0
          1
##
     0 8 4
##
     1 6 12
##
##
                  Accuracy : 0.6667
                    95% CI : (0.4719, 0.8271)
##
##
       No Information Rate: 0.5333
##
       P-Value [Acc > NIR] : 0.09926
##
##
                     Kappa : 0.3243
##
    Mcnemar's Test P-Value: 0.75183
##
##
##
               Sensitivity: 0.5714
##
               Specificity: 0.7500
##
            Pos Pred Value : 0.6667
##
            Neg Pred Value: 0.6667
                Prevalence: 0.4667
##
            Detection Rate: 0.2667
##
      Detection Prevalence: 0.4000
##
##
         Balanced Accuracy: 0.6607
##
##
          'Positive' Class: 0
##
##
## [[3]]
```

```
## Confusion Matrix and Statistics
##
##
##
        0 1
##
     0 12 3
##
     1 2 13
##
##
                  Accuracy : 0.8333
                    95% CI: (0.6528, 0.9436)
##
       No Information Rate: 0.5333
##
##
       P-Value [Acc > NIR] : 0.0005955
##
##
                     Kappa: 0.6667
##
##
    Mcnemar's Test P-Value : 1.0000000
##
##
               Sensitivity: 0.8571
##
               Specificity: 0.8125
            Pos Pred Value: 0.8000
##
##
            Neg Pred Value: 0.8667
                Prevalence: 0.4667
##
##
            Detection Rate: 0.4000
##
      Detection Prevalence: 0.5000
##
         Balanced Accuracy: 0.8348
##
          'Positive' Class: 0
##
##
##
## [[4]]
## Confusion Matrix and Statistics
##
##
##
        0 1
     0 8 2
##
     1 2 18
##
##
##
                  Accuracy : 0.8667
##
                    95% CI: (0.6928, 0.9624)
##
       No Information Rate: 0.6667
##
       P-Value [Acc > NIR] : 0.01223
##
                     Kappa : 0.7
##
##
    Mcnemar's Test P-Value : 1.00000
##
##
##
               Sensitivity: 0.8000
##
               Specificity: 0.9000
##
            Pos Pred Value: 0.8000
            Neg Pred Value: 0.9000
##
                Prevalence: 0.3333
##
```

```
##
            Detection Rate: 0.2667
      Detection Prevalence : 0.3333
##
##
         Balanced Accuracy: 0.8500
##
##
          'Positive' Class: 0
##
##
## [[5]]
## Confusion Matrix and Statistics
##
##
##
        0 1
##
     0 8 8
##
     1 0 15
##
##
                  Accuracy : 0.7419
                    95% CI: (0.5539, 0.8814)
##
##
       No Information Rate: 0.7419
##
       P-Value [Acc > NIR] : 0.59359
##
##
                     Kappa: 0.4918
##
##
    Mcnemar's Test P-Value: 0.01333
##
##
               Sensitivity: 1.0000
               Specificity: 0.6522
##
            Pos Pred Value: 0.5000
##
            Neg Pred Value : 1.0000
##
##
                Prevalence: 0.2581
##
            Detection Rate: 0.2581
##
      Detection Prevalence: 0.5161
##
         Balanced Accuracy: 0.8261
##
          'Positive' Class: 0
##
##
##
## [[6]]
## Confusion Matrix and Statistics
##
##
##
        0 1
##
     0 11 3
     1 0 16
##
##
##
                  Accuracy: 0.9
##
                    95% CI: (0.7347, 0.9789)
##
       No Information Rate: 0.6333
##
       P-Value [Acc > NIR] : 0.001066
##
##
                     Kappa: 0.7964
```

```
##
    Mcnemar's Test P-Value : 0.248213
##
##
##
               Sensitivity: 1.0000
##
               Specificity: 0.8421
##
            Pos Pred Value : 0.7857
##
            Neg Pred Value: 1.0000
##
                Prevalence: 0.3667
            Detection Rate: 0.3667
##
      Detection Prevalence: 0.4667
##
##
         Balanced Accuracy: 0.9211
##
##
          'Positive' Class: 0
##
##
## [[7]]
## Confusion Matrix and Statistics
##
##
##
        0
          1
##
     0 11 1
##
     1 3 15
##
##
                  Accuracy : 0.8667
                    95% CI: (0.6928, 0.9624)
##
       No Information Rate: 0.5333
##
##
       P-Value [Acc > NIR] : 0.0001236
##
##
                     Kappa: 0.7297
##
##
    Mcnemar's Test P-Value: 0.6170751
##
               Sensitivity: 0.7857
##
               Specificity: 0.9375
##
##
            Pos Pred Value : 0.9167
            Neg Pred Value: 0.8333
##
                Prevalence: 0.4667
##
##
            Detection Rate: 0.3667
##
      Detection Prevalence: 0.4000
##
         Balanced Accuracy: 0.8616
##
##
          'Positive' Class: 0
##
##
## [[8]]
## Confusion Matrix and Statistics
##
##
##
        0
           1
##
     0 13 3
```

```
##
     1 2 12
##
##
                  Accuracy : 0.8333
##
                    95% CI: (0.6528, 0.9436)
##
       No Information Rate: 0.5
##
       P-Value [Acc > NIR] : 0.0001625
##
##
                     Kappa : 0.6667
##
    Mcnemar's Test P-Value: 1.0000000
##
##
##
               Sensitivity: 0.8667
##
               Specificity: 0.8000
##
            Pos Pred Value: 0.8125
##
            Neg Pred Value: 0.8571
##
                Prevalence: 0.5000
##
            Detection Rate: 0.4333
##
      Detection Prevalence: 0.5333
##
         Balanced Accuracy: 0.8333
##
          'Positive' Class: 0
##
##
##
## [[9]]
## Confusion Matrix and Statistics
##
##
##
        0 1
##
     0
       8 3
     1 1 18
##
##
##
                  Accuracy : 0.8667
##
                    95% CI: (0.6928, 0.9624)
##
       No Information Rate: 0.7
       P-Value [Acc > NIR] : 0.03015
##
##
##
                     Kappa : 0.7015
##
##
    Mcnemar's Test P-Value: 0.61708
##
##
               Sensitivity: 0.8889
##
               Specificity: 0.8571
            Pos Pred Value: 0.7273
##
            Neg Pred Value: 0.9474
##
##
                Prevalence: 0.3000
            Detection Rate: 0.2667
##
##
      Detection Prevalence: 0.3667
##
         Balanced Accuracy: 0.8730
##
##
          'Positive' Class: 0
```

```
##
##
## [[10]]
## Confusion Matrix and Statistics
##
##
##
        0 1
##
     0 14 6
##
    1 2 9
##
##
                  Accuracy : 0.7419
##
                    95% CI: (0.5539, 0.8814)
##
       No Information Rate: 0.5161
##
       P-Value [Acc > NIR] : 0.008762
##
##
                     Kappa : 0.479
##
   Mcnemar's Test P-Value: 0.288844
##
##
##
               Sensitivity: 0.8750
##
               Specificity: 0.6000
            Pos Pred Value: 0.7000
##
##
            Neg Pred Value : 0.8182
##
                Prevalence: 0.5161
##
            Detection Rate: 0.4516
##
      Detection Prevalence: 0.6452
##
         Balanced Accuracy: 0.7375
##
##
          'Positive' Class : 0
##
```

The Mean of Logistic Regression with Cross Validation folds = 10

```
rst<-do.call(rbind.data.frame, base_metric_lr_table_cv_10)
base_metric_lr_table_cv_10_mean<-
data.frame(cbind(Algo='LR_CV_10',AUC=mean(rst$ACCURACY),ACCURACY=mean(rst$ACCURACY),TPR=mean(rst$TPR),FPR=mean(rst$FPR),TNR=mean(rst$TNR),FNR=mean(rst$FNR)))
base_metric_lr_table_cv_10_mean

## Algo AUC ACCURACY TPR
## 1 LR_CV_10 0.822043010752688 0.822043010752688 0.412381925642795
## FPR TNR FNR
## 1 0.198494160301941 0.801505839698059 0.587618074357205</pre>
```

Compate Metrics

```
print(paste('NaiveBayes:'))
## [1] "NaiveBayes:"
base_metric_nb_table_standalone
```

```
## Algo AUC ACCURACY TPR FPR TNR
      NB 0.820356 0.8166667 0.4489796 0.25 0.75 0.5510204
## 1
print(paste('NB with cv fold=5:'))
## [1] "NB with cv fold=5:"
base_metric_nb_table_cv_5_mean
       Algo
                          AUC
                                       ACCURACY
                                                              TPR
## 1 NB_CV_5 0.821857923497268 0.821857923497268 0.433998399359744
                                    TNR
## 1 0.170473577349712 0.829526422650288 0.566001600640256
print(paste('NB with cv fold=10:'))
## [1] "NB with cv fold=10:"
base_metric_nb_table_cv_10_mean
                                        ACCURACY
                                                               TPR
##
        Algo
                           AUC
## 1 NB CV 10 0.812150537634409 0.812150537634409 0.434613340765515
                 FPR
                                  TNR
## 1 0.18445688083846 0.81554311916154 0.565386659234485
print(paste('Logistic Regression:'))
## [1] "Logistic Regression:"
base_metric_lr_table_standalone
              AUC ACCURACY
##
    Algo
                                  TPR FPR TNR
## 1 LR 0.820356 0.8166667 0.4489796 0.25 0.75 0.5510204
print(paste('LR with cv fold=5:'))
## [1] "LR with cv fold=5:"
base_metric_lr_table_cv_5_mean
                          AUC
                                       ACCURACY
                                                             TPR
       Algo
## 1 LR_CV_5 0.828579234972678 0.828579234972678 0.41390728599132
                                    TNR
## 1 0.183403212136493 0.816596787863507 0.58609271400868
print(paste('LR with cv fold=10:'))
## [1] "LR with cv fold=10:"
base metric lr table cv 10 mean
        Algo
                           AUC
                                        ACCURACY
                                                               TPR
## 1 LR CV 10 0.822043010752688 0.822043010752688 0.412381925642795
```

```
## FPR TNR FNR
## 1 0.198494160301941 0.801505839698059 0.587618074357205
```

Bootstrap Methodology - NaiveBayes Model

I'm going to create a function for boostrap purposes first. I'm going to run NaiveBayes model 200 times and store the performance metrics for each data boostrap.

```
set.seed(43)
apply_bootstrap_data <- function(data, proportion = 0.8,
sample_with_replacement = TRUE){
  observation <- round(nrow(data) * proportion, 0)
  return(data[sample(nrow(data), observation, replace =
sample with replacement),])
}
start <- proc.time()</pre>
n times <- 200
for (i in 1:n times){
  sample <- apply_bootstrap_data(data_train)</pre>
  nb model <- naiveBayes(sample$target ~ ., data = sample)</pre>
  y_pred <- predict(nb_model, data_test,type='raw') # probability</pre>
  y pred class<-unlist(apply(round(y pred),1,which.max))-1 # class</pre>
  performance <- estimate model performance(data test$target, y pred class,</pre>
paste("NB Bootstrap ", i))
  if(exists("performance_table_nb")){
    performance_table_nb <- rbind(performance_table_nb, performance)</pre>
  } else {
    performance table nb <- performance
  }
elapsed_time <- (proc.time() - start)[[3]]</pre>
elapsed_time
## [1] 5.85
```

NB Boostrap Results Table

```
performance_table_nb
##
                               AUC ACCURACY
                                                  TPR
                                                             FPR
                   Algo
                                                                       TNR
## 1
        NB Bootstrap 1 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
        NB Bootstrap 2 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 2
## 3
        NB Bootstrap 3 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
        NB Bootstrap 4 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
## 4
## 5
        NB Bootstrap 5 0.7697442 0.7666667 0.4565217 0.2857143 0.7142857
        NB Bootstrap 6 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 6
        NB Bootstrap 7 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 7
        NB Bootstrap 8 0.8687430 0.8666667 0.4807692 0.1818182 0.8181818
## 8
        NB Bootstrap 9 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
## 9
## 10
        NB Bootstrap 10 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 11
       NB Bootstrap 11 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
```

```
## 12
                      12 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
        NB Bootstrap
## 13
           Bootstrap
                      13 0.8008899 0.8000000 0.5000000 0.2258065 0.7741935
## 14
        NB Bootstrap
                      14 0.7697442 0.7666667 0.4565217 0.2857143 0.7142857
## 15
                      15 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
        NB Bootstrap
        NB Bootstrap
## 16
                      16 0.8515017 0.8500000 0.4901961 0.1875000 0.8125000
## 17
        NB Bootstrap
                      17 0.8170189 0.8166667 0.5102041 0.2000000 0.8000000
## 18
                      18 0.8008899 0.8000000 0.5000000 0.2258065 0.7741935
        NB Bootstrap
   19
##
        NB Bootstrap
                      19 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
## 20
        NB Bootstrap
                      20 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
                      21 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
##
   21
        NB Bootstrap
## 22
        NB Bootstrap
                      22 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
   23
##
        NB Bootstrap
                      23 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
##
   24
        NB Bootstrap
                      24 0.8848721 0.8833333 0.4905660 0.1562500 0.8437500
## 25
          Bootstrap
                      25 0.8181313 0.8166667 0.4897959 0.2187500 0.7812500
   26
                      26 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
##
        NB Bootstrap
## 27
          Bootstrap
                      27 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
##
   28
        NB Bootstrap
                      28 0.8042269 0.8000000 0.4375000 0.2702703 0.7297297
   29
##
                      29 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
        NB Bootstrap
##
   30
        NB Bootstrap
                      30 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
##
   31
        NB Bootstrap
                      31 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 32
                      32 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
        NB Bootstrap
##
   33
        NB Bootstrap
                      33 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 34
                      34 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
        NB Bootstrap
##
   35
        NB Bootstrap
                      35 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
   36
##
        NB Bootstrap
                      36 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
##
   37
        NB Bootstrap
                      37 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
   38
##
        NB Bootstrap
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   39
                      39 0.8526140 0.8500000 0.4705882 0.2058824 0.7941176
##
        NB Bootstrap
## 40
                      40 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
        NB Bootstrap
## 41
        NB Bootstrap
                      41 0.8181313 0.8166667 0.4897959 0.2187500 0.7812500
## 42
                      42 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
        NB Bootstrap
## 43
                      43 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
          Bootstrap
## 44
        NB Bootstrap
                      44 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 45
                      45 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
           Bootstrap
## 46
        NB Bootstrap
                      46 0.8181313 0.8166667 0.4897959 0.2187500 0.7812500
##
  47
                      47 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
           Bootstrap
## 48
                      48 0.8042269 0.8000000 0.4375000 0.2702703 0.7297297
        NB Bootstrap
## 49
          Bootstrap
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        NB
## 50
        NB Bootstrap
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##
        NB Bootstrap
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        NB Bootstrap
                      52 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
##
   53
        NB Bootstrap
                      53 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
   54
##
           Bootstrap
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   55
                      55 0.8181313 0.8166667 0.4897959 0.2187500 0.7812500
##
        NB Bootstrap
## 56
        NB Bootstrap
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## 57
        NB Bootstrap
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        NB Bootstrap
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## 59
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          Bootstrap
## 60
        NB Bootstrap
                      60 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 61
        NB Bootstrap
                      61 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
```

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## 62
        NB Bootstrap
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## 63
        NB Bootstrap
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## 64
        NB Bootstrap
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                      65 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
## 65
        NB Bootstrap
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## 66
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## 67
        NB Bootstrap
                      67 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
## 68
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        NB Bootstrap
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##
        NB Bootstrap
                      69 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 70
        NB Bootstrap
                      70 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
##
   71
        NB Bootstrap
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## 72
        NB Bootstrap
                      72 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
   73
##
        NB Bootstrap
                      73 0.8042269 0.8000000 0.4375000 0.2702703 0.7297297
##
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        NB Bootstrap
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## 75
          Bootstrap
                      75 0.7847608 0.7833333 0.4893617 0.2500000 0.7500000
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                      76 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
##
        NB Bootstrap
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          Bootstrap
                      77 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 78
        NB Bootstrap
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## 79
        NB Bootstrap
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## 80
        NB Bootstrap
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## 81
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## 82
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        NB Bootstrap
## 83
        NB Bootstrap
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## 84
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        NB Bootstrap
## 85
        NB Bootstrap
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## 86
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                      86 0.7880979 0.7833333 0.4255319 0.2894737 0.7105263
## 87
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## 88
        NB Bootstrap
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## 89
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        NB Bootstrap
## 90
        NB Bootstrap
                      90 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 91
        NB Bootstrap
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##
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## 93
        NB Bootstrap
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##
   94
        NB Bootstrap
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##
   95
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##
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## 98
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        NB Bootstrap
## 99
        NB Bootstrap
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   100 NB Bootstrap
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##
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   102 NB Bootstrap
                     102 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
   103 NB Bootstrap
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  104 NB Bootstrap
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                     105 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
   105 NB Bootstrap
## 106 NB Bootstrap
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## 110 NB Bootstrap
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## 111 NB Bootstrap
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```

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## 112 NB Bootstrap 112 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
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## 117 NB Bootstrap
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## 118 NB Bootstrap
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## 119 NB Bootstrap
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## 123 NB Bootstrap
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## 124 NB Bootstrap
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## 125 NB Bootstrap
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## 126 NB Bootstrap
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                    127 0.8526140 0.8500000 0.4705882 0.2058824 0.7941176
## 128 NB Bootstrap
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## 130 NB Bootstrap
## 131 NB Bootstrap
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## 132 NB Bootstrap
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## 133 NB Bootstrap
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## 135 NB Bootstrap
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## 136 NB Bootstrap
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## 154 NB Bootstrap
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## 155 NB Bootstrap
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## 159 NB Bootstrap
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## 162 NB Bootstrap 162 0.8515017 0.8500000 0.4901961 0.1875000 0.8125000
## 163 NB Bootstrap
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## 189 NB Bootstrap
## 190 NB Bootstrap
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## 194 NB Bootstrap
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## 195 NB Bootstrap
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## 196 NB Bootstrap
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## 197 NB Bootstrap
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## 198 NB Bootstrap
                    198 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
## 199 NB Bootstrap
                    199 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 200 NB Bootstrap
                    200 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
##
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## 2
       0.5510204
## 3
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       0.5200000
## 4
## 5
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## 6
       0.5510204
## 7
       0.5510204
## 8
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## 9
       0.5208333
## 10
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```

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## 13
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## 14
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## 17
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## 18
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## 19
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## 35
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## 42
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## 44
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## 45
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## 46
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## 47
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## 50
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## 53
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## 54
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## 55
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## 56
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## 57
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## 58
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## 59
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## 60
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```

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## 63
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## 67
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## 68
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## 69
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## 86
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## 87
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## 88
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## 89
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## 92
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## 93
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## 94
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## 95
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## 99
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## 106 0.5306122
## 107 0.5200000
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## 109 0.5319149
## 110 0.5208333
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## 122 0.5510204
## 123 0.5510204
## 124 0.5319149
## 125 0.5416667
## 126 0.5510204
## 127 0.5294118
## 128 0.5744681
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## 131 0.5416667
## 132 0.5208333
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## 134 0.5400000
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## 138 0.5306122
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## 141 0.5416667
## 142 0.5208333
## 143 0.5400000
## 144 0.5102041
## 145 0.5400000
## 146 0.5306122
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## 148 0.5510204
## 149 0.5416667
## 150 0.5000000
## 151 0.5625000
## 152 0.5306122
## 153 0.5510204
## 154 0.5102041
## 155 0.5400000
## 156 0.5102041
## 157 0.5531915
## 158 0.5510204
## 159 0.5098039
## 160 0.5306122
```

```
## 161 0.5208333
## 162 0.5098039
## 163 0.5098039
## 164 0.5416667
## 165 0.5217391
## 166 0.5400000
## 167 0.5294118
## 168 0.5416667
## 169 0.5306122
## 170 0.5306122
## 171 0.5098039
## 172 0.5208333
## 173 0.5306122
## 174 0.5400000
## 175 0.5208333
## 176 0.5400000
## 177 0.5306122
## 178 0.5319149
## 179 0.4791667
## 180 0.5200000
## 181 0.5416667
## 182 0.5102041
## 183 0.5000000
## 184 0.5306122
## 185 0.5000000
## 186 0.5319149
## 187 0.5106383
## 188 0.5400000
## 189 0.5510204
## 190 0.5416667
## 191 0.5102041
## 192 0.5208333
## 193 0.5400000
## 194 0.5510204
## 195 0.5106383
## 196 0.5416667
## 197 0.5319149
## 198 0.5319149
## 199 0.5416667
## 200 0.5416667
```

The Mean of Boostrap NB model

```
rst<-performance_table_nb
performance_table_nbboostrap_mean<-
data.frame(cbind(Algo='NB_Bosstrap',AUC=mean(rst$ACCURACY),ACCURACY=mean(rst$
ACCURACY),TPR=mean(rst$TPR),FPR=mean(rst$FPR),TNR=mean(rst$TNR),FNR=mean(rst$FNR)))
performance_table_nbboostrap_mean</pre>
```

```
## Algo AUC ACCURACY TPR
## 1 NB_Bosstrap 0.81241666666667 0.81241666666667 0.467871627039947
## FPR TNR FNR
## 1 0.239153754658734 0.760846245341266 0.532128372960053
```

Bootstrap Methodology - Logistic Regression Model

I'm going to create a function for boostrap purposes first. I'm going to run Logistic Regression model 200 times and store the performance metrics for each data boostrap.

```
set.seed(43)
apply_bootstrap_data <- function(data, proportion = 0.8,
sample with replacement = TRUE){
  observation <- round(nrow(data) * proportion, 0)</pre>
  return(data[sample(nrow(data), observation, replace =
sample with replacement),])
}
start <- proc.time()</pre>
n times <- 200
for (i in 1:n times){
  sample <- apply_bootstrap_data(data_train)</pre>
  lr_model <- glm(target ~ ., data=sample,family = "binomial")</pre>
  lr testpred <- predict(lr model, data test,type='response') # probability</pre>
  lr_pred <- prediction(as.numeric(lr_testpred > 0.5,1,0),data_test$target)
  y_pred_class<-lr_pred@predictions[[1]] # class</pre>
  performance <- estimate model performance(data test$target, y pred class,
paste("LR Bootstrap", i))
  if(exists("performance table lr")){
    performance table lr <- rbind(performance table lr, performance)</pre>
  } else {
    performance_table_lr <- performance</pre>
  }
}
elapsed time <- (proc.time() - start)[[3]]
elapsed time
## [1] 1.96
```

LR Boostrap Results Table

```
performance table lr
##
                   Algo
                              AUC ACCURACY
                                                  TPR
                                                            FPR
                                                                      TNR
         LR Bootstrap 1 0.7697442 0.7666667 0.4565217 0.2857143 0.7142857
## 1
## 2
         LR Bootstrap 2 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
## 3
         LR Bootstrap 3 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
## 4
         LR Bootstrap 4 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
## 5
         LR Bootstrap 5 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
         LR Bootstrap 6 0.8181313 0.8166667 0.4897959 0.2187500 0.7812500
## 6
## 7
         LR Bootstrap 7 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 8
         LR Bootstrap 8 0.7869855 0.7833333 0.4468085 0.2777778 0.7222222
```

```
## 9
         LR Bootstrap 9 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 10
        LR Bootstrap 10 0.8526140 0.8500000 0.4705882 0.2058824 0.7941176
## 11
        LR Bootstrap 11 0.8042269 0.8000000 0.4375000 0.2702703 0.7297297
## 12
        LR Bootstrap 12 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 13
        LR Bootstrap 13 0.7686318 0.7666667 0.4782609 0.2727273 0.7272727
## 14
        LR Bootstrap 14 0.7686318 0.7666667 0.4782609 0.2727273 0.7272727
## 15
        LR Bootstrap 15 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
##
  16
        LR Bootstrap 16 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
## 17
        LR Bootstrap 17 0.8848721 0.8833333 0.4905660 0.1562500 0.8437500
## 18
        LR Bootstrap 18 0.7847608 0.7833333 0.4893617 0.2500000 0.7500000
## 19
        LR Bootstrap 19 0.8503893 0.8500000 0.5098039 0.1666667 0.8333333
## 20
        LR Bootstrap 20 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
##
  21
        LR Bootstrap 21 0.7708565 0.7666667 0.4347826 0.2972973 0.7027027
## 22
        LR Bootstrap 22 0.7536151 0.7500000 0.4444444 0.3055556 0.6944444
## 23
        LR Bootstrap 23 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 24
        LR Bootstrap 24 0.8859844 0.8833333 0.4716981 0.1764706 0.8235294
##
  25
        LR Bootstrap 25 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 26
        LR Bootstrap 26 0.8053393 0.8000000 0.4166667 0.2820513 0.7179487
##
  27
        LR Bootstrap 27 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
##
  28
        LR Bootstrap 28 0.8687430 0.8666667 0.4807692 0.1818182 0.8181818
##
  29
        LR Bootstrap 29 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
##
  30
        LR Bootstrap 30 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 31
        LR Bootstrap 31 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
##
  32
        LR Bootstrap 32 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
  33
##
        LR Bootstrap 33 0.7352614 0.7333333 0.4772727 0.3030303 0.6969697
##
  34
        LR Bootstrap 34 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
  35
##
        LR Bootstrap 35 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
##
  36
        LR Bootstrap 36 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
## 37
        LR Bootstrap 37 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
## 38
        LR Bootstrap 38 0.8375973 0.8333333 0.4400000 0.2432432 0.7567568
  39
##
        LR Bootstrap 39 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
## 40
        LR Bootstrap 40 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
## 41
        LR Bootstrap 41 0.7997775 0.8000000 0.5208333 0.2068966 0.7931034
## 42
        LR Bootstrap 42 0.7847608 0.7833333 0.4893617 0.2500000 0.7500000
## 43
        LR Bootstrap 43 0.8526140 0.8500000 0.4705882 0.2058824 0.7941176
## 44
        LR Bootstrap 44 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 45
        LR Bootstrap 45 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
## 46
        LR Bootstrap 46 0.8503893 0.8500000 0.5098039 0.1666667 0.8333333
## 47
        LR Bootstrap 47 0.7869855 0.7833333 0.4468085 0.2777778 0.7222222
## 48
        LR Bootstrap 48 0.7536151 0.7500000 0.4444444 0.3055556 0.6944444
## 49
        LR Bootstrap 49 0.7513904 0.7500000 0.4888889 0.2812500 0.7187500
## 50
        LR Bootstrap 50 0.8042269 0.8000000 0.4375000 0.2702703 0.7297297
## 51
        LR Bootstrap 51 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
## 52
        LR Bootstrap 52 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
## 53
        LR Bootstrap 53 0.8526140 0.8500000 0.4705882 0.2058824 0.7941176
## 54
        LR Bootstrap 54 0.7018910 0.7000000 0.4761905 0.3333333 0.6666667
## 55
        LR Bootstrap 55 0.8492770 0.8500000 0.5294118 0.1428571 0.8571429
## 56
        LR Bootstrap 56 0.7847608 0.7833333 0.4893617 0.2500000 0.7500000
## 57
        LR Bootstrap 57 0.7880979 0.7833333 0.4255319 0.2894737 0.7105263
## 58
        LR Bootstrap 58 0.7686318 0.7666667 0.4782609 0.2727273 0.7272727
```

```
## 59
        LR Bootstrap 59 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 60
        LR Bootstrap 60 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
## 61
        LR Bootstrap 61 0.7525028 0.7500000 0.4666667 0.2941176 0.7058824
## 62
        LR Bootstrap 62 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 63
        LR Bootstrap 63 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
## 64
        LR Bootstrap 64 0.7513904 0.7500000 0.4888889 0.2812500 0.7187500
## 65
        LR Bootstrap 65 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
##
  66
        LR Bootstrap 66 0.7836485 0.7833333 0.5106383 0.2333333 0.7666667
## 67
        LR Bootstrap 67 0.7697442 0.7666667 0.4565217 0.2857143 0.7142857
## 68
        LR Bootstrap 68 0.7502781 0.7500000 0.5111111 0.2666667 0.7333333
        LR Bootstrap 69 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 69
##
  70
        LR Bootstrap 70 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
##
  71
        LR Bootstrap 71 0.7880979 0.7833333 0.4255319 0.2894737 0.7105263
## 72
        LR Bootstrap 72 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
  73
##
        LR Bootstrap 73 0.7869855 0.7833333 0.4468085 0.2777778 0.7222222
##
  74
        LR Bootstrap 74 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
##
  75
        LR Bootstrap 75 0.7180200 0.7166667 0.4883721 0.3125000 0.6875000
## 76
        LR Bootstrap 76 0.7708565 0.7666667 0.4347826 0.2972973 0.7027027
        LR Bootstrap 77 0.7997775 0.8000000 0.5208333 0.2068966 0.7931034
## 77
##
  78
        LR Bootstrap 78 0.7869855 0.7833333 0.4468085 0.2777778 0.7222222
## 79
        LR Bootstrap 79 0.8042269 0.8000000 0.4375000 0.2702703 0.7297297
## 80
        LR Bootstrap 80 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
## 81
        LR Bootstrap 81 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
## 82
        LR Bootstrap 82 0.7675195 0.7666667 0.5000000 0.2580645 0.7419355
## 83
        LR Bootstrap 83 0.8342603 0.8333333 0.5000000 0.1935484 0.8064516
## 84
        LR Bootstrap 84 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
## 85
        LR Bootstrap 85 0.7847608 0.7833333 0.4893617 0.2500000 0.7500000
## 86
        LR Bootstrap 86 0.7363737 0.7333333 0.4545455 0.3142857 0.6857143
## 87
        LR Bootstrap 87 0.8008899 0.8000000 0.5000000 0.2258065 0.7741935
## 88
        LR Bootstrap 88 0.7880979 0.7833333 0.4255319 0.2894737 0.7105263
  89
##
        LR Bootstrap 89 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
## 90
        LR Bootstrap 90 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 91
        LR Bootstrap 91 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
## 92
        LR Bootstrap 92 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
## 93
        LR Bootstrap 93 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
   94
##
        LR Bootstrap 94 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
## 95
        LR Bootstrap 95 0.7675195 0.7666667 0.5000000 0.2580645 0.7419355
## 96
        LR Bootstrap 96 0.8676307 0.8666667 0.5000000 0.1612903 0.8387097
## 97
        LR Bootstrap 97 0.7525028 0.7500000 0.4666667 0.2941176 0.7058824
  98
        LR Bootstrap 98 0.7213571 0.7166667 0.4186047 0.3421053 0.6578947
##
## 99
        LR Bootstrap 99 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
  100 LR Bootstrap 100 0.8181313 0.8166667 0.4897959 0.2187500 0.7812500
  101 LR Bootstrap 101 0.7847608 0.7833333 0.4893617 0.2500000 0.7500000
  102 LR Bootstrap 102 0.7513904 0.7500000 0.4888889 0.2812500 0.7187500
## 103 LR Bootstrap 103 0.8515017 0.8500000 0.4901961 0.1875000 0.8125000
## 104 LR Bootstrap 104 0.8042269 0.8000000 0.4375000 0.2702703 0.7297297
## 105 LR Bootstrap 105 0.7836485 0.7833333 0.5106383 0.2333333 0.7666667
## 106 LR Bootstrap 106 0.8687430 0.8666667 0.4807692 0.1818182 0.8181818
## 107 LR Bootstrap 107 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
## 108 LR Bootstrap 108 0.8676307 0.8666667 0.5000000 0.1612903 0.8387097
```

```
## 109 LR Bootstrap 109 0.7836485 0.7833333 0.5106383 0.2333333 0.7666667
## 110 LR Bootstrap 110 0.7836485 0.7833333 0.5106383 0.2333333 0.7666667
## 111 LR Bootstrap 111 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 112 LR Bootstrap 112 0.8859844 0.8833333 0.4716981 0.1764706 0.8235294
## 113 LR Bootstrap 113 0.8364850 0.8333333 0.4600000 0.2285714 0.7714286
## 114 LR Bootstrap 114 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 115 LR Bootstrap 115 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 116 LR Bootstrap 116 0.7869855 0.7833333 0.4468085 0.2777778 0.7222222
## 117 LR Bootstrap 117 0.8342603 0.8333333 0.5000000 0.1935484 0.8064516
## 118 LR Bootstrap 118 0.8214683 0.8166667 0.4285714 0.2631579 0.7368421
## 119 LR Bootstrap 119 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 120 LR Bootstrap 120 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 121 LR Bootstrap 121 0.7547275 0.7500000 0.4222222 0.3157895 0.6842105
## 122 LR Bootstrap 122 0.7869855 0.7833333 0.4468085 0.2777778 0.7222222
## 123 LR Bootstrap 123 0.8008899 0.8000000 0.5000000 0.2258065 0.7741935
## 124 LR Bootstrap 124 0.7547275 0.7500000 0.4222222 0.3157895 0.6842105
## 125 LR Bootstrap 125 0.7525028 0.7500000 0.4666667 0.2941176 0.7058824
## 126 LR Bootstrap 126 0.7869855 0.7833333 0.4468085 0.2777778 0.7222222
## 127 LR Bootstrap 127 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
## 128 LR Bootstrap 128 0.7708565 0.7666667 0.4347826 0.2972973 0.7027027
## 129 LR Bootstrap 129 0.8008899 0.8000000 0.5000000 0.2258065 0.7741935
## 130 LR Bootstrap 130 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 131 LR Bootstrap 131 0.7697442 0.7666667 0.4565217 0.2857143 0.7142857
## 132 LR Bootstrap 132 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 133 LR Bootstrap 133 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
## 134 LR Bootstrap 134 0.7847608 0.7833333 0.4893617 0.2500000 0.7500000
## 135 LR Bootstrap 135 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 136 LR Bootstrap 136 0.7869855 0.7833333 0.4468085 0.2777778 0.7222222
## 137 LR Bootstrap 137 0.7997775 0.8000000 0.5208333 0.2068966 0.7931034
## 138 LR Bootstrap 138 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 139 LR Bootstrap 139 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 140 LR Bootstrap 140 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
## 141 LR Bootstrap 141 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
## 142 LR Bootstrap 142 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 143 LR Bootstrap 143 0.8515017 0.8500000 0.4901961 0.1875000 0.8125000
## 144 LR Bootstrap 144 0.8848721 0.8833333 0.4905660 0.1562500 0.8437500
## 145 LR Bootstrap 145 0.7697442 0.7666667 0.4565217 0.2857143 0.7142857
## 146 LR Bootstrap 146 0.8042269 0.8000000 0.4375000 0.2702703 0.7297297
## 147 LR Bootstrap 147 0.7814238 0.7833333 0.5531915 0.1923077 0.8076923
## 148 LR Bootstrap 148 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 149 LR Bootstrap 149 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
## 150 LR Bootstrap 150 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 151 LR Bootstrap 151 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 152 LR Bootstrap 152 0.7858732 0.7833333 0.4680851 0.2647059 0.7352941
## 153 LR Bootstrap 153 0.8526140 0.8500000 0.4705882 0.2058824 0.7941176
## 154 LR Bootstrap 154 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 155 LR Bootstrap 155 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 156 LR Bootstrap 156 0.8526140 0.8500000 0.4705882 0.2058824 0.7941176
## 157 LR Bootstrap 157 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 158 LR Bootstrap 158 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
```

```
## 159 LR Bootstrap 159 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 160 LR Bootstrap 160 0.8526140 0.8500000 0.4705882 0.2058824 0.7941176
## 161 LR Bootstrap 161 0.7513904 0.7500000 0.4888889 0.2812500 0.7187500
## 162 LR Bootstrap 162 0.7675195 0.7666667 0.5000000 0.2580645 0.7419355
## 163 LR Bootstrap 163 0.8676307 0.8666667 0.5000000 0.1612903 0.8387097
## 164 LR Bootstrap 164 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
## 165 LR Bootstrap 165 0.8203560 0.8166667 0.4489796 0.2500000 0.7500000
## 166 LR Bootstrap 166 0.7880979 0.7833333 0.4255319 0.2894737 0.7105263
## 167 LR Bootstrap 167 0.8526140 0.8500000 0.4705882 0.2058824 0.7941176
## 168 LR Bootstrap 168 0.8181313 0.8166667 0.4897959 0.2187500 0.7812500
## 169 LR Bootstrap 169 0.8008899 0.8000000 0.5000000 0.2258065 0.7741935
## 170 LR Bootstrap 170 0.8342603 0.8333333 0.5000000 0.1935484 0.8064516
## 171 LR Bootstrap 171 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
## 172 LR Bootstrap 172 0.8515017 0.8500000 0.4901961 0.1875000 0.8125000
## 173 LR Bootstrap 173 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
## 174 LR Bootstrap 174 0.8526140 0.8500000 0.4705882 0.2058824 0.7941176
## 175 LR Bootstrap 175 0.7836485 0.7833333 0.5106383 0.2333333 0.7666667
## 176 LR Bootstrap 176 0.8848721 0.8833333 0.4905660 0.1562500 0.8437500
## 177 LR Bootstrap 177 0.7525028 0.7500000 0.46666667 0.2941176 0.7058824
## 178 LR Bootstrap 178 0.7686318 0.7666667 0.4782609 0.2727273 0.7272727
## 179 LR Bootstrap 179 0.8170189 0.8166667 0.5102041 0.2000000 0.8000000
## 180 LR Bootstrap 180 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 181 LR Bootstrap 181 0.8020022 0.8000000 0.4791667 0.2424242 0.7575758
## 182 LR Bootstrap 182 0.8181313 0.8166667 0.4897959 0.2187500 0.7812500
## 183 LR Bootstrap 183 0.8481646 0.8500000 0.5490196 0.1153846 0.8846154
## 184 LR Bootstrap 184 0.8687430 0.8666667 0.4807692 0.1818182 0.8181818
## 185 LR Bootstrap 185 0.8526140 0.8500000 0.4705882 0.2058824 0.7941176
## 186 LR Bootstrap 186 0.8008899 0.8000000 0.5000000 0.2258065 0.7741935
## 187 LR Bootstrap 187 0.7847608 0.7833333 0.4893617 0.2500000 0.7500000
## 188 LR Bootstrap 188 0.8526140 0.8500000 0.4705882 0.2058824 0.7941176
## 189 LR Bootstrap 189 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 190 LR Bootstrap 190 0.7708565 0.7666667 0.4347826 0.2972973 0.7027027
## 191 LR Bootstrap 191 0.7686318 0.7666667 0.4782609 0.2727273 0.7272727
## 192 LR Bootstrap 192 0.7374861 0.7333333 0.4318182 0.3243243 0.6756757
## 193 LR Bootstrap 193 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 194 LR Bootstrap 194 0.8031146 0.8000000 0.4583333 0.2571429 0.7428571
## 195 LR Bootstrap 195 0.8353726 0.8333333 0.4800000 0.2121212 0.7878788
## 196 LR Bootstrap 196 0.7697442 0.7666667 0.4565217 0.2857143 0.7142857
## 197 LR Bootstrap 197 0.8042269 0.8000000 0.4375000 0.2702703 0.7297297
## 198 LR Bootstrap 198 0.8192436 0.8166667 0.4693878 0.2352941 0.7647059
## 199 LR Bootstrap 199 0.7525028 0.7500000 0.4666667 0.2941176 0.7058824
## 200 LR Bootstrap 200 0.7525028 0.7500000 0.4666667 0.2941176 0.7058824
##
             FNR
       0.5434783
## 1
## 2
       0.5319149
## 3
       0.5200000
## 4
       0.5200000
## 5
       0.5400000
## 6
       0.5102041
## 7
       0.5416667
```

```
## 8
       0.5531915
## 9
       0.5510204
## 10
       0.5294118
## 11
       0.5625000
## 12
       0.5416667
## 13
       0.5217391
## 14
       0.5217391
## 15
       0.5200000
## 16
       0.5400000
## 17
       0.5094340
## 18
       0.5106383
## 19
       0.4901961
## 20
       0.5200000
## 21
       0.5652174
## 22
       0.555556
## 23
       0.5510204
## 24
       0.5283019
## 25
       0.5306122
## 26
       0.5833333
## 27
       0.5208333
## 28
       0.5192308
## 29
       0.5200000
## 30
       0.5306122
## 31
       0.5200000
## 32
       0.5400000
## 33
       0.5227273
## 34
       0.5400000
## 35
       0.5306122
## 36
       0.5400000
## 37
       0.5400000
## 38
       0.5600000
## 39
       0.5400000
## 40
       0.5200000
## 41
       0.4791667
## 42
       0.5106383
## 43
       0.5294118
## 44
       0.5306122
## 45
       0.5319149
## 46
       0.4901961
## 47
       0.5531915
## 48
       0.555556
## 49
       0.5111111
## 50
       0.5625000
## 51
       0.5400000
## 52
       0.5319149
## 53
       0.5294118
## 54
       0.5238095
## 55
       0.4705882
## 56
       0.5106383
## 57
      0.5744681
```

```
## 58
       0.5217391
## 59
       0.5416667
## 60
       0.5400000
## 61
       0.5333333
## 62
       0.5416667
## 63
       0.5319149
## 64
       0.5111111
## 65
       0.5400000
## 66
       0.4893617
## 67
       0.5434783
## 68
       0.4888889
## 69
       0.5510204
## 70
       0.5319149
## 71
       0.5744681
## 72
       0.5208333
## 73
       0.5531915
## 74
       0.5416667
## 75
       0.5116279
## 76
       0.5652174
## 77
       0.4791667
## 78
       0.5531915
## 79
       0.5625000
## 80
       0.5208333
## 81
       0.5208333
## 82
       0.5000000
## 83
       0.5000000
## 84
       0.5200000
## 85
       0.5106383
## 86
       0.5454545
## 87
       0.5000000
## 88
       0.5744681
## 89
       0.5319149
## 90
       0.5416667
## 91
       0.5400000
## 92
       0.5200000
## 93
       0.5416667
## 94
       0.5208333
## 95
       0.5000000
## 96
       0.5000000
## 97
       0.5333333
## 98
       0.5813953
## 99
       0.5400000
## 100 0.5102041
## 101 0.5106383
## 102 0.5111111
## 103 0.5098039
## 104 0.5625000
## 105 0.4893617
## 106 0.5192308
## 107 0.5400000
```

```
## 108 0.5000000
## 109 0.4893617
## 110 0.4893617
## 111 0.5306122
## 112 0.5283019
## 113 0.5400000
## 114 0.5416667
## 115 0.5510204
## 116 0.5531915
## 117 0.5000000
## 118 0.5714286
## 119 0.5510204
## 120 0.5306122
## 121 0.5777778
## 122 0.5531915
## 123 0.5000000
## 124 0.5777778
## 125 0.5333333
## 126 0.5531915
## 127 0.5208333
## 128 0.5652174
## 129 0.5000000
## 130 0.5306122
## 131 0.5434783
## 132 0.5416667
## 133 0.5319149
## 134 0.5106383
## 135 0.5416667
## 136 0.5531915
## 137 0.4791667
## 138 0.5306122
## 139 0.5510204
## 140 0.5208333
## 141 0.5208333
## 142 0.5306122
## 143 0.5098039
## 144 0.5094340
## 145 0.5434783
## 146 0.5625000
## 147 0.4468085
## 148 0.5510204
## 149 0.5208333
## 150 0.5416667
## 151 0.5416667
## 152 0.5319149
## 153 0.5294118
## 154 0.5306122
## 155 0.5416667
## 156 0.5294118
## 157 0.5306122
```

```
## 158 0.5416667
## 159 0.5416667
## 160 0.5294118
## 161 0.5111111
## 162 0.5000000
## 163 0.5000000
## 164 0.5208333
## 165 0.5510204
## 166 0.5744681
## 167 0.5294118
## 168 0.5102041
## 169 0.5000000
## 170 0.5000000
## 171 0.5200000
## 172 0.5098039
## 173 0.5208333
## 174 0.5294118
## 175 0.4893617
## 176 0.5094340
## 177 0.5333333
## 178 0.5217391
## 179 0.4897959
## 180 0.5306122
## 181 0.5208333
## 182 0.5102041
## 183 0.4509804
## 184 0.5192308
## 185 0.5294118
## 186 0.5000000
## 187 0.5106383
## 188 0.5294118
## 189 0.5306122
## 190 0.5652174
## 191 0.5217391
## 192 0.5681818
## 193 0.5306122
## 194 0.5416667
## 195 0.5200000
## 196 0.5434783
## 197 0.5625000
## 198 0.5306122
## 199 0.5333333
## 200 0.5333333
```

The Mean of Boostrap LR model

```
rst<-performance_table_lr
performance_table_lrboostrap_mean<-
data.frame(cbind(Algo='LR_Boostrap',AUC=mean(rst$ACCURACY),ACCURACY=mean(rst$ACCURACY),TPR=mean(rst$TPR),FPR=mean(rst$FPR),TNR=mean(rst$TNR),FNR=mean(rst$FPR)))</pre>
```

```
# Average
performance_table_lrboostrap_mean

## Algo AUC ACCURACY TPR

## 1 LR_Boostrap 0.803916666666667 0.80391666666667 0.471115313161927

## FPR TNR FNR

## 1 0.243282243002635 0.756717756997365 0.528884686838073
```

Summary Performance Results

```
#putting results in dataFrame
data.frame(rbind(base metric nb table standalone,base metric nb table cv 5 me
an, base metric nb table cv 10 mean, performance table nbboostrap mean, base met
ric lr table standalone, base metric lr table cv 5 mean, base metric lr table c
v_10_mean,performance_table_lrboostrap_mean))
##
           Algo
                              AUC
                                          ACCURACY
                                                                 TPR
## 1
                0.82035595105673 0.81666666666666 0.448979591836735
             NB
## 2
        NB CV 5 0.821857923497268 0.821857923497268 0.433998399359744
       NB CV 10 0.812150537634409 0.812150537634409 0.434613340765515
## 3
## 4 NB Bosstrap 0.812416666666667 0.81241666666667 0.467871627039947
## 5
             LR 0.82035595105673 0.81666666666666 0.448979591836735
## 6
        LR CV 5 0.828579234972678 0.828579234972678 0.41390728599132
## 7
       LR CV 10 0.822043010752688 0.822043010752688 0.412381925642795
## 8 LR Boostrap 0.803916666666667 0.80391666666667 0.471115313161927
##
                  FPR
                                    TNR
                                                     FNR
                 0.25
## 1
                                   0.75 0.551020408163265
## 2 0.170473577349712 0.829526422650288 0.566001600640256
     ## 4 0.239153754658734 0.760846245341266 0.532128372960053
## 5
                 0.25
                                   0.75 0.551020408163265
## 6 0.183403212136493 0.816596787863507 0.58609271400868
## 7 0.198494160301941 0.801505839698059 0.587618074357205
## 8 0.243282243002635 0.756717756997365 0.528884686838073
```

PART B

For the same dataset, set seed (43) split 80/20. Using randomForest grow three different forests varuing the number of trees atleast three times. Start with seeding and fresh split for each forest. Note down as best as you can development (engineering) cost as well as computing cost(elapsed time) for each run. And compare these results with the experiment in Part A. Submit a pdf and executable script in python or R.

```
data$cp <- as.factor(data$cp)
data$fbs <- as.factor(data$fbs)
data$exang <- as.factor(data$exang)
data$slope <- as.factor(data$slope)
data$ca <- as.factor(data$ca)
data$sex <- as.factor(data$sex)
data$restecg <- as.factor(data$restecg)</pre>
```

```
data$thal <- as.factor(data$thal)
data$target <- as.factor(data$target)
# do a 80/20 spLit
set.seed(43)
split_df <- sample(seq_len(nrow(data)), size = floor(0.8 * nrow(data)))
train_heart <- data[ split_df,]
test_heart <- data[-split_df,]</pre>
```

Random Forest - 10 Trees

```
start <- proc.time()</pre>
rf_10_trees <- train(form = target ~ .,
               data = train_heart,
               method = 'rf',
               trControl = trainControl(),
               ntree = 10)
rf_10_trees
## Random Forest
##
## 242 samples
## 13 predictor
   2 classes: '0', '1'
##
##
## No pre-processing
## Resampling: Bootstrapped (25 reps)
## Summary of sample sizes: 242, 242, 242, 242, 242, 242, ...
## Resampling results across tuning parameters:
##
##
     mtry Accuracy
                      Kappa
##
    2
           0.7941716 0.5799767
           0.7682864 0.5301247
##
    12
##
     22
           0.7676479 0.5267493
##
## Accuracy was used to select the optimal model using the largest value.
## The final value used for the model was mtry = 2.
elapsed_time <- (proc.time() - start)[[3]]</pre>
elapsed time
## [1] 1.02
```

Random Forest - 10 Trees Performance

```
pred<-predict(rf_10_trees, subset(test_heart, select = -c(target)))
rst_class<-as.factor(pred)
model_cm <-confusionMatrix(rst_class,test_heart$target)
rst_rf_10<-estimate_model_performance(rst_class,test_heart$target,'Random
Forest - 10 Trees')
rst_rf_10</pre>
```

```
## Algo AUC ACCURACY TPR FPR TNR
FNR
## 1 Random Forest - 10 Trees 0.8225108 0.8196721 0.48 0.1333333 0.8666667
0.52
```

Random Forest - 30 Trees

```
start <- proc.time()</pre>
rf_30_trees <- train(form = target ~ .,
               data = train heart,
               method = 'rf',
               trControl = trainControl(),
               ntree = 30)
rf_30_trees
## Random Forest
##
## 242 samples
## 13 predictor
     2 classes: '0', '1'
##
## No pre-processing
## Resampling: Bootstrapped (25 reps)
## Summary of sample sizes: 242, 242, 242, 242, 242, 242, ...
## Resampling results across tuning parameters:
##
##
     mtry Accuracy
                      Kappa
##
     2
           0.7915910 0.5770511
##
     12
           0.7703821 0.5349698
##
     22
           0.7588745 0.5124723
##
## Accuracy was used to select the optimal model using the largest value.
## The final value used for the model was mtry = 2.
elapsed_time <- (proc.time() - start)[[3]]</pre>
elapsed time
## [1] 1.38
```

Random Forest - 30 Trees Performance

```
pred<-predict(rf_30_trees, subset(test_heart, select = -c(target)))
rst_class<-as.factor(pred)
model_cm <-confusionMatrix(rst_class,test_heart$target)
rst_rf_30<-estimate_model_performance(rst_class,test_heart$target,'Random
Forest - 30 Trees')
rst_rf_30

## Algo AUC ACCURACY TPR FPR
TNR
## 1 Random Forest - 30 Trees 0.7895022 0.7868852 0.4791667 0.1666667
0.83333333</pre>
```

```
## FNR
## 1 0.5208333
```

Random Forest - 90 Trees

```
start <- proc.time()</pre>
rf_90_trees <- train(form = target ~ .,
               data = train_heart,
               method = 'rf',
               trControl = trainControl(),
               ntree = 90)
rf_90_trees
## Random Forest
##
## 242 samples
## 13 predictor
     2 classes: '0', '1'
##
##
## No pre-processing
## Resampling: Bootstrapped (25 reps)
## Summary of sample sizes: 242, 242, 242, 242, 242, 242, ...
## Resampling results across tuning parameters:
##
##
     mtry Accuracy
                      Kappa
##
     2
           0.8041547 0.5988027
##
           0.7751630 0.5405130
     12
##
     22
           0.7771215 0.5449373
##
## Accuracy was used to select the optimal model using the largest value.
## The final value used for the model was mtry = 2.
elapsed_time <- (proc.time() - start)[[3]]</pre>
elapsed_time
## [1] 2.76
```

Random Forest - 90 Trees Performance

```
pred<-predict(rf_90_trees, subset(test_heart, select = -c(target)))</pre>
rst class<-as.factor(pred)
model cm <-confusionMatrix(rst class,test heart$target)</pre>
rst rf 90<-estimate model performance(rst class, test heart$target, 'Random
Forest - 90 Trees')
rst_rf_90
##
                          Algo
                                     AUC ACCURACY
                                                           TPR
                                                                      FPR
## 1 Random Forest - 90 Trees 0.8598398 0.8360656 0.4313725 0.03333333
0.9666667
##
           FNR
## 1 0.5686275
```

Combine Random Forest Results

```
data.frame(rbind(rst rf 10, rst rf 30, rst rf 90))
##
                                                         TPR
                                                                    FPR
                         Algo
                                    AUC ACCURACY
TNR
## 1 Random Forest - 10 Trees 0.8225108 0.8196721 0.4800000 0.13333333
0.8666667
## 2 Random Forest - 30 Trees 0.7895022 0.7868852 0.4791667 0.16666667
0.8333333
## 3 Random Forest - 90 Trees 0.8598398 0.8360656 0.4313725 0.03333333
0.9666667
##
           FNR
## 1 0.5200000
## 2 0.5208333
## 3 0.5686275
```

Part C

Include a summary of your findings. Which of the two methods bootstrap vs cv do you recommend to your customer? And why? Be elaborate. Including computing costs, engineering costs and model performance. Did you incorporate Pareto's maxim or the Razor and how did these two heuristics influence your decision?

Answer: I would use cross validation methodlogies over bootstrapp methods, I can see that it was less computationally expensive and cross-validation resulted in better Accuracy than boostrapping methods. All four Logistic models created high accuracy, and AUC. However we dont see huge differences in Accuracy results between CV=5 and CV=10. The Logistic Regression with 10-fold CV model does not add much accuracy or stability to 5-fold CV model. The Occam's razor suggests that the simpler model (the 5-fold CV) should be used for Logistic Regression Models. NaiveBayes models also performed well compare to average results. We do see decrease in accuracy changing cross-validation from 5-folds to 10 folds. The Occam's razor suggests that the simpler model (the 5-fold CV) should be used since there is no additional increase in accuracy. Random Forest model, increasing ntrees from 30 to 90 actually incread the accuracy. I would use randomforest with 90 trees.

```
final results <-
data.frame(rbind(base metric nb table standalone,base metric nb table cv 5 me
an, base_metric_nb_table_cv_10_mean, performance_table_nbboostrap_mean, base_met
ric_lr_table_standalone,base_metric_lr_table_cv_5_mean,base_metric_lr_table_c
v_10_mean,performance_table_lrboostrap_mean,rst_rf_10,rst_rf_30,rst_rf_90))
final results
##
                                             AUC
                          Algo
                                                          ACCURACY
## 1
                            NB 0.82035595105673 0.816666666666667
## 2
                       NB CV 5 0.821857923497268 0.821857923497268
                      NB CV 10 0.812150537634409 0.812150537634409
## 3
## 4
                   NB Bosstrap 0.81241666666667 0.81241666666667
                            LR 0.82035595105673 0.816666666666667
## 5
## 6
                       LR CV 5 0.828579234972678 0.828579234972678
```

```
## 7
                  LR CV 10 0.822043010752688 0.822043010752688
## 8
                LR Boostrap 0.803916666666667 0.803916666666667
## 9 Random Forest - 10 Trees 0.822510822510823 0.819672131147541
## 10 Random Forest - 30 Trees 0.789502164502164 0.786885245901639
## 11 Random Forest - 90 Trees 0.859839816933638 0.836065573770492
##
                 TPR
                                 FPR
                                                TNR
FNR
## 1 0.448979591836735
                                0.25
                                               0.75
0.551020408163265
## 2 0.433998399359744 0.170473577349712 0.829526422650288
0.566001600640256
## 3 0.434613340765515 0.18445688083846 0.81554311916154
0.565386659234485
## 4 0.467871627039947 0.239153754658734 0.760846245341266
0.532128372960053
## 5 0.448979591836735
                                0.25
                                               0.75
0.551020408163265
## 6
    0.58609271400868
## 7 0.412381925642795 0.198494160301941 0.801505839698059
0.587618074357205
## 8 0.471115313161927 0.243282243002635 0.756717756997365
0.528884686838073
## 9
                0.52
0.520833333333333
## 11 0.431372549019608 0.03333333333333 0.966666666666667
0.568627450980392
```