Homework 3

October 25, 2022

1 Homework 3

1.1 Question 1

- 1. We have seen that as the number of features used in a model increase, the training error will necessarily decrease, but the test error may not. Let's examine this in simulation.
- 1.1.1 (a) Generate a data set with p=25 features, n=1,000 observations, and an associated quantitative response vector generated according to the model: Y=X+, where has some elements that are exactly equal to zero. (be sure to use "set.seed")

```
[2]: install.packages('tidyverse')
    library(tidyverse)
    install.packages('corrplot')
    library(corrplot)
    install.packages('leaps')
    install.packages('ggplot2')
    install.packages('dplyr')
    install.packages('ggthemes')
    library(leaps)
    library(ggplot2)
    library(ggthemes)
```

```
Attaching packages
                                           tidyverse
1.3.2
 ggplot2 3.3.6
                      purrr
                              0.3.4
 tibble 3.1.8
                      dplyr
                              1.0.10
         1.2.1
                      stringr 1.4.1
 tidyr
         2.1.3
                      forcats 0.5.2
 readr
  Conflicts
tidyverse_conflicts()
 dplyr::filter() masks stats::filter()
 dplyr::lag()
                 masks stats::lag()
```

The downloaded binary packages are in /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages corrplot 0.92 loaded

The downloaded binary packages are in /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages

The downloaded binary packages are in /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages

The downloaded binary packages are in /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages

The downloaded binary packages are in /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages installing and loading the libraries

```
[206]: set.seed(201)

p=25
n=1000

X = matrix(rnorm(n*p), n, p)

beta <- rnorm(25)
beta[1]=beta[6]=beta[9]=beta[16]=beta[19]=beta[3]=beta[23]=0</pre>
```

Created dataset with 25 features and 1000 observations with normal distribution. Defined a (p \times 1) vector beta with normal distribution with mean 0 and s.d 1. And assign few values to zero as mentioned.

```
[207]: epsilon <- rnorm(1000)
```

defined another $(n \times 1)$ vector epsilon for the model.

```
[208]: y <- X%*%beta + epsilon
```

created the dataset model with Y=X+

1.1.2 (b) Split your data set into a training set containing 500 observations and a test set containing 500 observations.

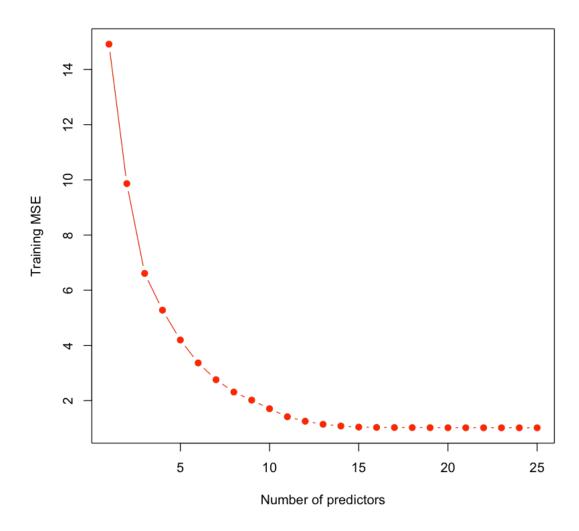
```
[209]: train = sample(seq(n), 500, replace=FALSE)
test = (-train)

x.train = X[train,]
x.test = X[test,]
y.train = y[train]
y.test = y[test]
```

converted the matrix into dataframe. Splitted the dataset into train and test by 500 each adn the response varibale for each.

1.1.3 (c) Perform subset selection (best, forward or backwards) on the training set, and plot the training and test MSE associated with the best model of each size.

2 Training MSE



```
[226]: which.min(val.errors)
```

25

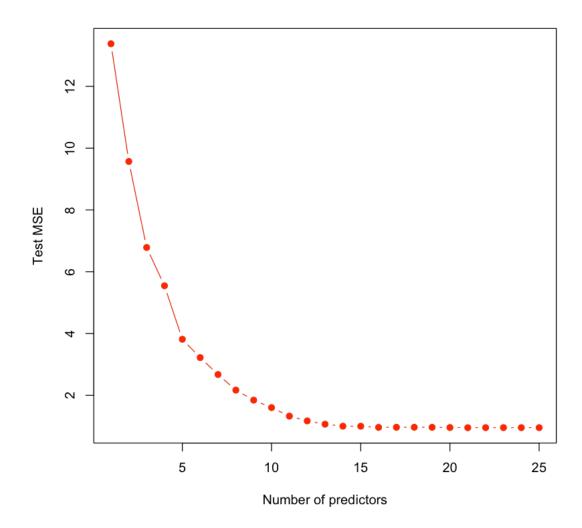
The training MSE decreases with the addition of any new variable, even after 20 variables. Here the model selected 25 predictors for the model with least MSE.

3 Test MSE

```
[229]: data.test = data.frame(y = y.test, x = x.test)
test.matix = model.matrix(y ~ ., data = data.test, nvmax = p)
val.errors = rep(NA, p)
```

```
for (i in 1:p) {
      coefi = coef(regfit.model, id = i)
      pred = test.matix[, names(coefi)] %*% coefi
      val.errors[i] = mean((pred - y.test)^2)
}

plot(val.errors, xlab = "Number of predictors",
ylab = "Test MSE", pch = 19, type = "b",col="red")
```



```
[230]: which.min(val.errors)
```

21

Here we can see the test MSE is the least at 21 predicators which is using almost all predictors.

But the values of the test error is slightly reduced.

3.0.1 (d) For which model size does the test set MSE take on its minimum value? Comment on your results. If it takes on its minimum value for a model containing only an intercept a model containing all the features, then play around with the way that you are generating the data in (a) until you come up with a scenario in which the test set MSE is minimized for an intermediate model size

As we can see above for both the test and training MSE is minimised for model with 20 predictors. So we will generate data so that we can get test set MSE minimized for an intermediate model size.

```
[286]: set.seed(300)

train = sample(seq(n), 900, replace=FALSE)

test = (-train)

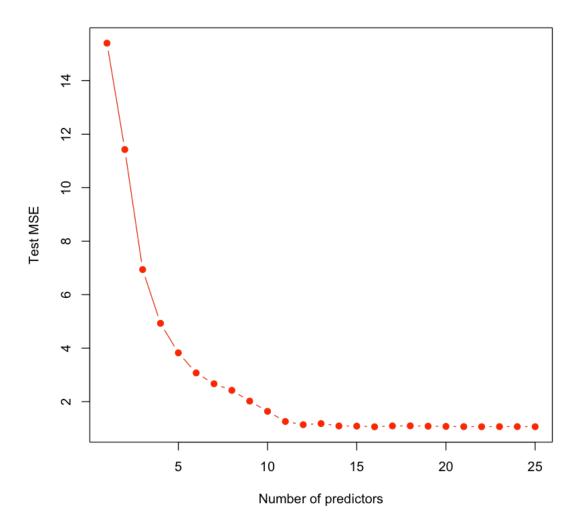
x.train = X[train,]
x.test = X[test,]
y.train = y[train]
y.test = y[test]
```

```
[287]: data.train = data.frame(y = y.train, x = x.train)
    regfit.inter.model = regsubsets(y ~ ., data = data.train, nvmax = p)

    data.test = data.frame(y = y.test, x = x.test)
    test.matix = model.matrix(y ~ ., data = data.test, nvmax = p)
    val.errors = rep(NA, 25)

    for (i in 1:p) {
        coefi = coef(regfit.model, id = i)
            pred = test.matix[, names(coefi)] %*% coefi
            val.errors[i] = mean((y.test-pred )^2)
    }

    plot(val.errors, xlab = "Number of predictors",
    ylab = "Test MSE", pch = 19, type = "b",col="red")
```



[288]: which.min(val.errors)

16

So here when we split the dataset in 3:4 ratio, the test MSE got minimized to generate model with 16 predictors.

3.0.2 (e) How does the model at which the test set MSE is minimized compare to the true model used to generate the data? Comment on the coefficient values.

```
[289]: (coef(regfit.inter.model, which.min(val.errors)))
```

(Intercept) 0.00411463481057264 x.2 -0.253076755431062 x.4 0.540708115976977 x.5 -1.0892715133691 x.7 0.174275064609131 x.8 -0.883093203242521 x.10 -0.419843673860151 x.11

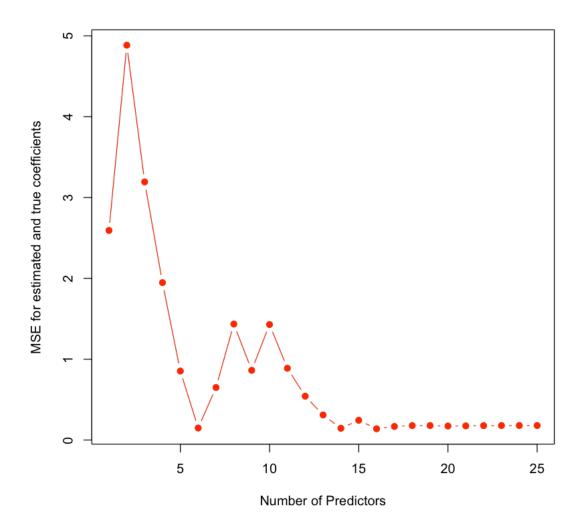
In the true model, we assigned 5 parameters zero. More specifically, we put the variables 1 = 3 = 6 = 9 = 16 = 19 = 23 = 0, so here and the best subset model find thosse variables and removed it from the model. For this model, the test MSE is minimal with 16 variables (ie, the no.of predictors - predictors with beta0).

3.0.3 (f) Create a plot containing $pi=1(j-\hat{j}r)2$ for a range of values r, where $\hat{j}r$ is the jth coefficient estimate for the best model containing r coefficient. Comment on what you observe. How do these results compare to part D.

```
[290]: val.errors = rep(NA, p)
x_cols = colnames(X, do.NULL = FALSE, prefix = "x.")
for (i in 1:p) {
          coefi = coef(regfit.inter.model, id = i)
          val.errors[i] = sqrt(sum((beta[x_cols %in% names(coefi)] -_u
          coefi[names(coefi) %in% x_cols])^2)
+ sum(beta[!(x_cols %in% names(coefi))])^2)
}
which.min(val.errors)
```

16

```
[291]: plot(val.errors, xlab = "Number of Predictors",
   ylab = "MSE for estimated and true coefficients",
   pch = 19, type = "b", col="red")
```



[292]: coef(regfit.model,which.min(val.errors))

Here also the error is minimized for 16 variables. The model that provides parameter estimates (part d) and this true parameter estimate provides the least test MSE. But when we change the seed value above we will see that the model that provides parameter estimates that are closest to the true parameter estimate are not the same model that provides the least test MSE as in (part d).

3.1 Question 2

[295]: head(Diabetes, 5)

Consider the Diabetes dataset (posted with assignment). Assume the population prior probabilities are estimated using the relative frequencies of the classes in the data.

3.1.1 (a) Produce pairwise scatterplots for all five variables, with different symbols or colors rep- resenting the three different classes. Do you see any evidence that the classes may have difference covariance matrices? That they may not be multivariate normal?

```
[293]: install.packages('klaR')
       install.packages('ggplot2')
       install.packages('GGally')
       library(GGally)
       library(ggplot2)
       library(klaR)
      The downloaded binary packages are in
      /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages
      The downloaded binary packages are in
      /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages
      The downloaded binary packages are in
      /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages
      Registered S3 method overwritten by 'GGally':
        method from
               ggplot2
        +.gg
      Loading required package: MASS
      Attaching package: 'MASS'
      The following object is masked from 'package:dplyr':
          select
[294]: setwd("/Users/sreeragvenugopalan/Desktop/Sem 1/Statistical Data Mining/HW/3")
       data = load('Diabetes.RData')
```

```
relwt
                                   glufast
                                            glutest
                                                     instest
                                                                       group
                                                              sspg
                          <dbl>
                                   <int>
                                            <int>
                                                              <int>
                                                                       <fct>
                                                     <int>
                          0.81
                                            356
                                                                       Normal
                                   80
                                                     124
                                                              55
A data.frame: 5 \times 6
                                                                       Normal
                          0.95
                                   97
                                            289
                                                     117
                                                              76
                          0.94
                                                                       Normal
                                   105
                                            319
                                                     143
                                                              105
                                            356
                                                                       Normal
                      4
                          1.04
                                   90
                                                     199
                                                              108
                      5
                         1.00
                                   90
                                                                       Normal
                                            323
                                                     240
                                                              143
```

[299]: summary(Diabetes\$group)

Normal 76 Chemical_Diabetic

 $36 \text{ Overt} \setminus \text{Diabetic}$

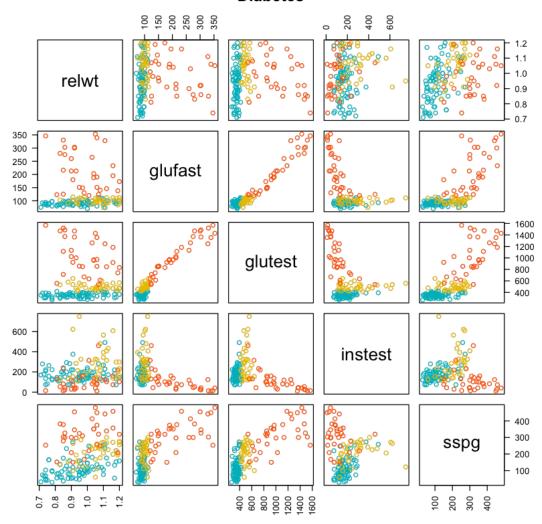
33

[300]: my_cols <- c("#00AFBB", "#E7B800", "#FC4E07")

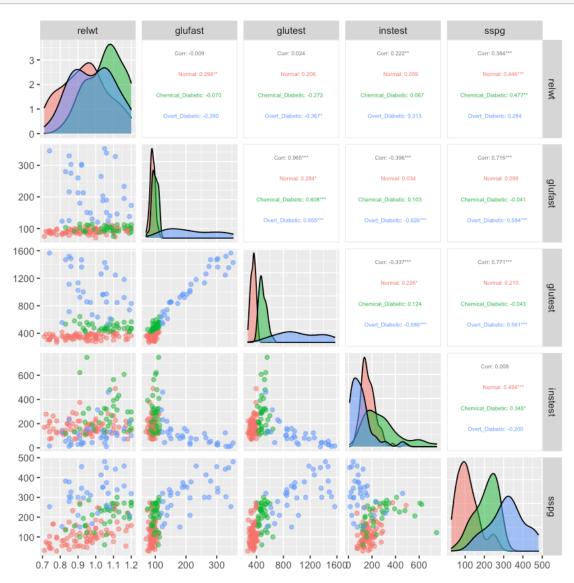
pairs(Diabetes[c('relwt','glufast','glutest','instest','sspg')],col =

→my_cols[Diabetes\$group] ,las=2, main='Diabetes')

Diabetes



```
[302]: ggpairs(Diabetes, columns = 1:5, aes(color = group, alpha = 0.5), upper = list(continuous = wrap("cor", size = 1.75)))
```



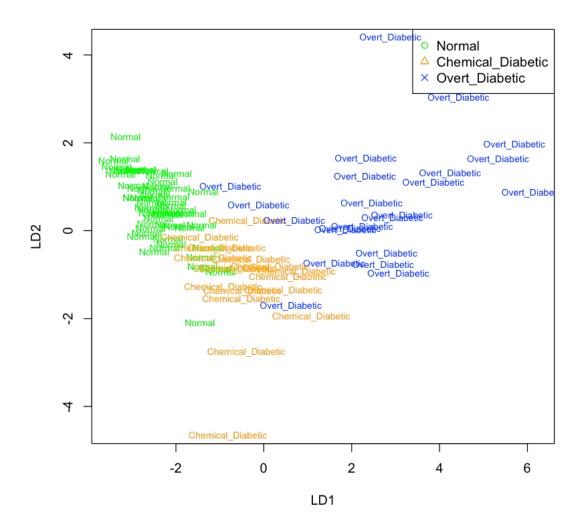
Yes, from the above plot it is clear that the classes have different covariance matrices. The *Normal* group shows tha smallest variance and the *Over DIbatetic* shows tha largest covariance. There seems to be a direct development from normal to chemical to overt, in the glufast - glutest , sspg - glufast and sspg - glutest. However, for others, we can observe that the group with chemical diabetes differs from the controls in one way, whereas the group with overt diabetes differs in a different direction and has an intragroup correlation with the opposite sign to the others.

3.1.2 (b) Apply linear discriminant analysis (LDA) and quadratic discriminant analysis (QDA). How does the performance of QDA compare to that of LDA in this case?

3.2 LDA Analysis

```
[304]: # Create a test and training set
       set.seed(2255)
       indis <- sample(1:nrow(Diabetes), round(2/3*nrow(Diabetes)), replace = FALSE)</pre>
       train.data <- Diabetes[indis, ]</pre>
       test.data <- Diabetes[-indis, ]</pre>
       dim(train.data)
       dim(test.data)
      1. 97 2. 6
      1. 48 2. 6
[305]: | lda.fit <- | lda(group~., data = train.data)
       lda.fit
       symbol <- c(1,2,4)[train.data$group]</pre>
       color <- c('green','orange','blue')[train.data$group]</pre>
       plot(lda.fit, col=color, pch = symbol)
       legend(x='topright', legend=c('Normal','Chemical_Diabetic','Overt_Diabetic'),
        ⇔col=c('green','orange','blue'), pch=c(1,2,4))
      Call:
      lda(group ~ ., data = train.data)
      Prior probabilities of groups:
                  Normal Chemical_Diabetic
                                               Overt_Diabetic
              0.5773196
                                 0.1855670
                                                    0.2371134
      Group means:
                             relwt
                                      glufast
                                                glutest
                                                           instest
      Normal
                         0.9457143 90.94643 349.2679 171.30357 112.4643
      Chemical_Diabetic 1.0450000 101.44444 506.8889 262.72222 197.6667
      Overt_Diabetic
                         0.9695652 203.82609 1002.7826 99.43478 308.9130
      Coefficients of linear discriminants:
                        T.D1
      relwt
               0.743436274 -4.046036046
      glufast -0.037139505 0.046139316
      glutest 0.012922477 -0.009713514
      instest -0.000825485 -0.007125650
               0.003630909 0.004464830
      sspg
```

Proportion of trace: LD1 LD2 0.9009 0.0991



```
[324]: # make predictions for the training.

lda_train_pred <- predict(lda.fit, newdata = train.data)

head(data.frame(lda_train_pred$class, lda_train_pred$posterior,__

$\text{\text{\text{\text{datain_pred}$x}}}$, 5)
```

```
lda train pred.class
                                                                     Chemical Diabetic
                                                                                         Overt Diabetic
                                                                                                          LD1
                                                      Normal
                                <fct>
                                                       <dbl>
                                                                     <dbl>
                                                                                         < dbl >
                                                                                                           <dbl>
                            29
                                Normal
                                                      9.862200e-01
                                                                    1.377866e-02
                                                                                         1.319578e-06
                                                                                                          -1.5362
       A data.frame: 5 \times 6
                           45
                                Normal
                                                      9.998612e-01
                                                                     1.387751e-04
                                                                                         2.652104e-08
                                                                                                          -2.3664
                                Overt Diabetic
                           117
                                                      2.060416e-08
                                                                    1.521519e-05
                                                                                         9.999848e-01
                                                                                                           4.63390
                            67
                                Normal
                                                      7.108025e-01
                                                                     2.890426e-01
                                                                                         1.548966e-04
                                                                                                           -0.5025
                           145
                                Overt Diabetic
                                                      8.629813e-10
                                                                    6.968141e-08
                                                                                         9.999999e-01
                                                                                                           5.20433
[323]: # make predictions for the test
       lda_test_pred <- predict(lda.fit, newdata = test.data)</pre>
       head(data.frame(lda_test_pred$class, lda_test_pred$posterior,_
         →lda_test_pred$x),5)
```

Normal Chemical Diabetic Overt Diabetic lda test pred.class LD1 <fct><dbl><dbl><dbl><dbl>Normal 2.551165e-043 0.9997449 1.392365e-08-2.479569Normal A data.frame: 5×6 0.98497021.499372e-023.610714e-05-0.900246Normal 0.9841154 1.588191e-02 2.723117e-06 -1.3945240.999924410 Normal 7.559219e-057.129466e-09-2.62865425 Normal 0.97961692.038168e-02 1.381927e-06-1.519330

0.123711340206186

```
[333]: # compute the test error rates

test_error <- (1/length(test.data$group))*length(which(test.data$group !=⊔

→lda_test_pred$class))

test_error
```

0.125

3.3 QDA Analysis

```
[327]: qda.fit <- qda(group~., data = train.data)
qda.fit
```

```
Call:
```

qda(group ~ ., data = train.data)

Prior probabilities of groups:

Normal Chemical_Diabetic Overt_Diabetic 0.5773196 0.1855670 0.2371134

Group means:

relwt glufast glutest instest sspg

```
Normal 0.9457143 90.94643 349.2679 171.30357 112.4643
Chemical_Diabetic 1.0450000 101.44444 506.8889 262.72222 197.6667
Overt_Diabetic 0.9695652 203.82609 1002.7826 99.43478 308.9130

[328]: qda_train_pred <- predict(qda.fit, newdata = train.data)
qda_test_pred <- predict(qda.fit, newdata = test.data)

[329]: y_hat_train <- qda_train_pred$class
y_hat_test <- qda_test_pred$class

y_true_train <- train.data$group
y_true_test <- test.data$group
```

```
[334]: train_err <- (1/length(y_hat_train))*length(which(y_true_train != y_hat_train))
test_err <- (1/length(y_hat_test))*length(which(y_true_test != y_hat_test))
train_err
test_err</pre>
```

0.0412371134020619

0.04166666666666667

From the error rate it is clear that QDA performed the best with an Accuracy of almost 95% where as LDA of 87% without

3.3.1 (c) Suppose an individual has (glucose test/intolerence= 68, insulin test=122, SSPG = 544. Relative weight = 1.86, fasting plasma glucose = 184). To which class does LDA assign this individual? To which class does QDA?

3.3.2 LDA Prediction

```
[335]: X.data = data.frame(1.86,184,68,122,544,NA)
colnames(X.data) = c('relwt','glufast','glutest','instest','sspg')
X.data.lda_pred = predict(lda.fit, newdata = X.data)
X.data.lda_pred$class
```

Normal Levels: 1. 'Normal' 2. 'Chemical Diabetic' 3. 'Overt Diabetic'

LDA model predicted this data as Normal.

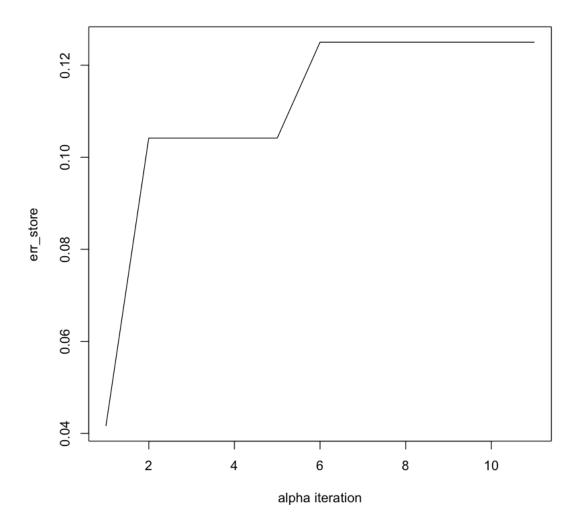
3.3.3 QDA Prediction

```
[336]: X.data = data.frame(1.86,184,68,122,544,NA)
colnames(X.data) = c('relwt','glufast','glutest','instest','sspg')
X.data.qda_pred = predict(qda.fit, newdata = X.data)
X.data.qda_pred$class
```

Overt_Diabetic Levels: 1. 'Normal' 2. 'Chemical_Diabetic' 3. 'Overt_Diabetic'

QDA model predicted this data as Over Diabetic.

3.3.4 (d) Apply RDA (regularized discriminant analysis). What is the optimal value of in this case? Does this support your observations about the covariance matrices in (a)



[338]: err_store

for this data set we can see that QDA dis the best here with least error rate than the LDA. The error rate is the same for both from halfway of alpha iteration with last one before dropping. So the simplistic QDA is the best in this case. We cannot ignore the quadratic terms, hence the QDA covariance matrix may differ for each class. QDA typically fits the data better since it gives the covariance matrix more flexibility. However, there will be more parameters to estimate at that point. With QDA, there are a lot more parameters. Because each class will have its own covariance matrix with QDA,

4 Question 3

This problem concerns the Boston data set (ISLR2 package).

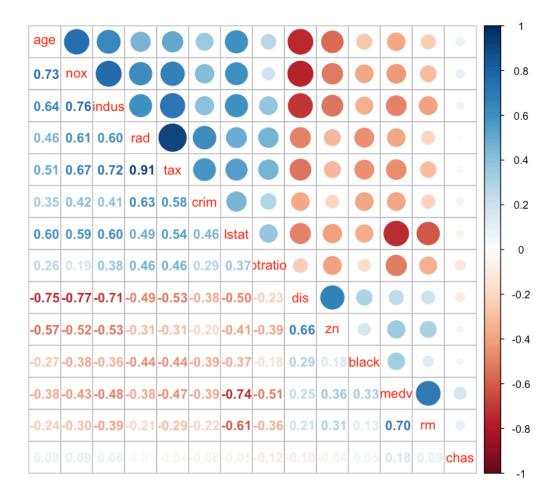
4.0.1 (a) Fit classification models in order to predict whether a given census tract has a high or low crime rates. Explore logistic regression, LDA, QDA and KNN models using various subsets of the predictors. Describe your findings.

```
[339]: library(MASS)
      library(caret)
      install.packages('ISLR2')
      install.packages('MMST')
      install.packages('caret')
      install.packages("corrplot")
      library(corrplot)
      Loading required package: lattice
      Attaching package: 'caret'
      The following object is masked from 'package:purrr':
          lift
      The downloaded binary packages are in
      /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages
      Warning message:
      "package 'MMST' is not available for this version of R
      A version of this package for your version of R might be available elsewhere,
      see the ideas at
      https://cran.r-project.org/doc/manuals/r-patched/R-admin.html#Installing-
      packages"
      The downloaded binary packages are in
      /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages
      The downloaded binary packages are in
      /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages
[340]: data(Boston)
       class(Boston$crim)
```

'numeric'

So here we need to predict the crime is high or low when a census tract given. but here the crim varibale is numerical so we need to convert it into factor of two level; 'high' and 'low'.

```
[341]: cor_data = cor(Boston)
corrplot.mixed(cor_data, order = 'AOE')
```



from this correlation matricx it is clear that varibale age,nox,indus,rad,tax,and lstat are more correlated with crim.

```
[342]: Boston$crim = factor(ifelse(Boston$crim<median(Boston$crim),"Low","High"))
```

we factorised the crim varibale as high and low based on the median. So anything below median is set to low and high otherwise.

```
[343]: summary(Boston$crim)
       head(Boston,1)
      High
                                   253 Low
                                                                    253
                              \operatorname{crim}
                                      zn
                                              indus
                                                      chas
                                                              nox
                                                                      rm
                                                                               age
                                                                                       \operatorname{dis}
                                                                                               rad
                              <fct>
                                      < dbl >
                                              < dbl >
                                                      <int>
                                                              <dbl>
                                                                      < dbl >
                                                                               <dbl>
                                                                                       <dbl>
                                                                                               <int>
      A data.frame: 1 \times 14
                                              2.31
                                                                      6.575
                                                                               65.2
                                                                                               1
                             Low
                                                              0.538
                                                                                       4.09
[344]: set.seed(123)
       indis <- sample(1:nrow(Boston), round(2/3*nrow(Boston)), replace = FALSE)</pre>
       train.data <- Boston[indis,]</pre>
       test.data <- Boston[-indis,]</pre>
       y_true_train <- as.numeric(train.data$crim)-1</pre>
       y_true_test <- as.numeric(test.data$crim)-1</pre>
      splitting data into train adn test.
      4.0.2 Logistic Regression with 5 variable subset
[345]: |glm.fit <- glm(crim ~nox+indus+rad+tax+lstat, data = train.data, family =
        #qlm.fit <- qlm(crim ~zn+nox+aqe+rad+ptratio+black+medv, data = train.data,__
        ⇔family = "binomial")
       summary(glm.fit)
      Call:
      glm(formula = crim ~ nox + indus + rad + tax + lstat, family = "binomial",
           data = train.data)
      Deviance Residuals:
            Min
                              Median
                                                       Max
      -2.52603 -0.01085
                             0.05006
                                        0.30545
                                                  2.00287
      Coefficients:
                    Estimate Std. Error z value Pr(>|z|)
      (Intercept) 19.57250
                                 3.18556
                                            6.144 8.04e-10 ***
                   -35.44264
                                 6.50805 -5.446 5.15e-08 ***
      nox
      indus
                     0.03219
                                 0.05341
                                            0.603 0.546715
                                 0.14568 -3.546 0.000391 ***
      rad
                    -0.51661
      tax
                     0.00751
                                 0.00290
                                            2.590 0.009611 **
                    -0.05618
                                 0.03626 -1.549 0.121293
      lstat
      Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
```

tax

296

<dbl

(Dispersion parameter for binomial family taken to be 1)

```
Null deviance: 467.04 on 336 degrees of freedom Residual deviance: 178.94 on 331 degrees of freedom AIC: 190.94
```

Number of Fisher Scoring iterations: 8

All of the coeffects are significant or close to being significant.

```
[346]: glm.probs.train <- predict(glm.fit, newdata = train.data, type = "response")
    y_hat_train <- round(glm.probs.train)
    glm.probs.test <- predict(glm.fit, newdata = test.data, type = "response")
    y_hat_test <- round(glm.probs.test)

train_err <- sum(abs(y_hat_train- y_true_train))/length(y_true_train)
    test_err <- sum(abs(y_hat_test- y_true_test))/length(y_true_test)

print(paste('Train Acccuracy:',1-train_err))
    print(paste('Test Acccuracy:',1-test_err))</pre>
```

- [1] "Train Acccuracy: 0.872403560830861"
- [1] "Test Acccuracy: 0.887573964497041"

Logistic Regression performed good with 88% accuracy having subset of 5 significant varibles.

4.0.3 Logistic Regression with 6 variable subset

```
[347]: glm.fit <- glm(crim ~age+nox+indus+rad+tax+lstat, data = train.data, family =

→"binomial")

#glm.fit <- glm(crim ~zn+nox+age+rad+ptratio+black+medv, data = train.data,

→family = "binomial")

summary(glm.fit)
```

Call:

```
glm(formula = crim ~ age + nox + indus + rad + tax + lstat, family = "binomial",
    data = train.data)
```

Deviance Residuals:

```
Min 1Q Median 3Q Max -2.66986 -0.01222 0.04462 0.31111 1.91988
```

Coefficients:

```
Estimate Std. Error z value Pr(>|z|)

(Intercept) 18.585591 3.261470 5.699 1.21e-08 ***
age -0.012407 0.010853 -1.143 0.252964
nox -32.364504 6.936218 -4.666 3.07e-06 ***
indus 0.027860 0.053402 0.522 0.601871
```

```
[348]: glm.probs.train <- predict(glm.fit, newdata = train.data, type = "response")
    y_hat_train <- round(glm.probs.train)
    glm.probs.test <- predict(glm.fit, newdata = test.data, type = "response")
    y_hat_test <- round(glm.probs.test)

train_err <- sum(abs(y_hat_train- y_true_train))/length(y_true_train)
    test_err <- sum(abs(y_hat_test- y_true_test))/length(y_true_test)

print(paste('Train Acccuracy:',1-train_err))
    print(paste('Test Acccuracy:',1-test_err))</pre>
```

- [1] "Train Acccuracy: 0.875370919881306"
- [1] "Test Acccuracy: 0.905325443786982"

As we can see here that we we added one more significant varible to the new model the accuracy has increased to 90%.

4.0.4 LDA with 5 variable subset

```
[349]: Ida.fit <- lda(crim~nox+indus+rad+tax+lstat, data = train.data)

# make predictions for the training.
train_pred <- predict(lda.fit, newdata = train.data)

# make predictions for the test
test_pred <- predict(lda.fit, newdata = test.data)</pre>
```

```
[350]: # compute the train error rates
train_error <- (1/length(train.data$crim))*length(which(train.data$crim !=□

→train_pred$class))

# compute the test error rates
```

```
test_error <- (1/length(test.data$crim))*length(which(test.data$crim !=⊔

→test_pred$class))

# compute Accuracy

print(paste('Train Acccuracy:',1-train_error))

print(paste('Test Acccuracy:',1-test_error))
```

- [1] "Train Acccuracy: 0.845697329376855"
- [1] "Test Acccuracy: 0.857988165680473"

LDA performed worse that the Logistic regression with an accuracy of 85%.

4.0.5 LDA with 6 variable subset

- [1] "Train Acccuracy: 0.836795252225519"
- [1] "Test Acccuracy: 0.840236686390533"

Here surprisingly the model's accuracy got decreased when one significant varible was added.

4.0.6 QDA with 5 varible subset

```
[352]: qda.fit <- qda(crim~nox+indus+rad+tax+lstat, data = train.data)
[353]: # make predictions for the training and test.
    train_pred <- predict(qda.fit, newdata = train.data)
    test_pred <- predict(qda.fit, newdata = test.data)</pre>
```

```
[354]: # defining the dependent varible.
y_hat_train <- train_pred$class
y_hat_test <- test_pred$class

y_true_train <- train.data$crim
y_true_test <- test.data$crim
```

```
[355]: # compute train and test error.
train_err <- (1/length(y_hat_train))*length(which(y_true_train != y_hat_train))
test_err <- (1/length(y_hat_test))*length(which(y_true_test != y_hat_test))

# compute Accuracy
print(paste('Train Acccuracy:',1-train_err))
print(paste('Test Acccuracy:',1-test_err))</pre>
```

- [1] "Train Acccuracy: 0.875370919881306"
- [1] "Test Acccuracy: 0.85207100591716"

Voila! here also QDA performed better than the LDA, and much closer to the logistic model. Still the logistic rgression is better among all.

4.0.7 QDA with 6 varible subset

```
[356]: |qda.fit <- qda(crim~age+nox+indus+rad+tax+lstat, data = train.data)
       # make predictions for the training and test.
       train_pred <- predict(qda.fit, newdata = train.data)</pre>
       test_pred <- predict(qda.fit, newdata = test.data)</pre>
       # defining the dependent varible.
       y_hat_train <- train_pred$class</pre>
       y_hat_test <- test_pred$class</pre>
       y_true_train <- train.data$crim</pre>
       y_true_test <- test.data$crim</pre>
       # defining the dependent varible.
       y_hat_train <- train_pred$class</pre>
       y_hat_test <- test_pred$class</pre>
       y_true_train <- train.data$crim</pre>
       y_true_test <- test.data$crim</pre>
       # compute train and test error.
       train_err <- (1/length(y_hat_train))*length(which(y_true_train != y_hat_train))</pre>
       test_err <- (1/length(y_hat_test))*length(which(y_true_test != y_hat_test))</pre>
       # compute Accuracy
```

```
print(paste('Train Acccuracy:',1-train_err))
print(paste('Test Acccuracy:',1-test_err))
```

- [1] "Train Acccuracy: 0.875370919881306"
- [1] "Test Acccuracy: 0.875739644970414"
- QDA haven't performed noticeably with 6 feature.

4.0.8 kNN with 5 varibale subset.

```
[357]: install.packages("class")
  install.packages('ggplot2')
  install.packages('gganimate')
  library(class)
  library(ggplot2)
  library(gganimate)
```

The downloaded binary packages are in /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages

The downloaded binary packages are in /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFBObGM/downloaded_packages

The downloaded binary packages are in /var/folders/ch/lqq67w6x5px6fcc9cnbp457m0000gn/T//RtmpFB0bGM/downloaded_packages

No renderer backend detected. gganimate will default to writing frames to separate files $% \left(1\right) =\left(1\right) \left(1\right) +\left(1\right) \left(1\right) \left(1\right) +\left(1\right) \left(1$

Consider installing:

- the `gifski` package for gif output
- the `av` package for video output

and restarting the R session

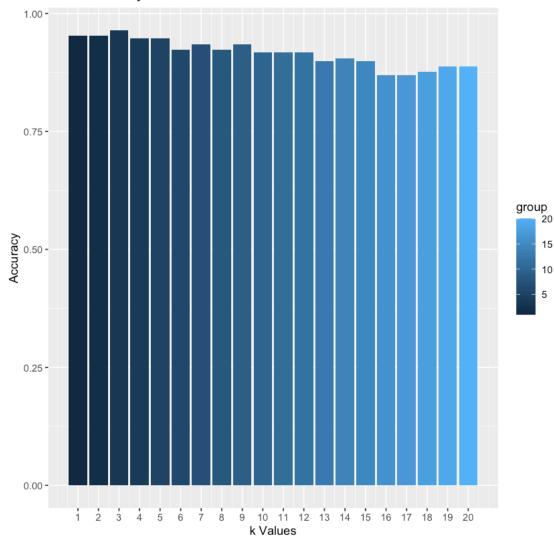
```
[358]: set.seed(122)
k_vals = c(1:20)
sig_variables <- c('nox','indus','rad','tax','lstat')

x_train <- train.data[,sig_variables]
y_train <- train.data$crim
x_test <- test.data[,sig_variables]
y_test <- test.data$crim</pre>
```

```
print(paste("kNN error rate when K_{\sqcup}
        ⇔=",k_vals[i],"is",knn_error_rate))
       }
       1 \cdot 1 \cdot 1
        Error in parse(text = x, srcfile = src): <text>:1:3: unexpected string constant
        6: }
        7: '
        Traceback:
[361]: # accuracy for different k values
       accu_store <- matrix(rep(NA, 20))</pre>
       for (i in 1:20){
                       knn_pred_vals <- knn(x_train, x_test, y_train, k=i)</pre>
                       knn_error_rate <- mean(knn_pred_vals!=y_test)</pre>
                       print(paste("kNN Accuracy when K_
        ←=",k_vals[i],"is",1-knn_error_rate))
                       accu_store[i] = 1-knn_error_rate
       }
      [1] "kNN Accuracy when K = 1 is 0.952662721893491"
      [1] "kNN Accuracy when K = 2 is 0.952662721893491"
      [1] "kNN Accuracy when K = 3 is 0.964497041420118"
      [1] "kNN Accuracy when K = 4 is 0.946745562130177"
      [1] "kNN Accuracy when K = 5 is 0.946745562130177"
      [1] "kNN Accuracy when K = 6 is 0.923076923076923"
      [1] "kNN Accuracy when K = 7 is 0.93491124260355"
      [1] "kNN Accuracy when K = 8 is 0.923076923076923"
      [1] "kNN Accuracy when K = 9 is 0.93491124260355"
      [1] "kNN Accuracy when K = 10 is 0.917159763313609"
      [1] "kNN Accuracy when K = 11 is 0.917159763313609"
      [1] "kNN Accuracy when K = 12 is 0.917159763313609"
      [1] "kNN Accuracy when K = 13 is 0.899408284023669"
      [1] "kNN Accuracy when K = 14 is 0.905325443786982"
      [1] "kNN Accuracy when K = 15 is 0.899408284023669"
      [1] "kNN Accuracy when K = 16 is 0.869822485207101"
      [1] "kNN Accuracy when K = 17 is 0.869822485207101"
      [1] "kNN Accuracy when K = 18 is 0.875739644970414"
      [1] "kNN Accuracy when K = 19 is 0.887573964497041"
      [1] "kNN Accuracy when K = 20 is 0.887573964497041"
[362]: data <- data.frame(group=c(1:20), values=accu_store, frame=rep('a',20))
```

```
ggplot(data, aes(x=group, y=values, fill=group,lab='k Values')) +
geom_bar(stat='identity')+xlab("k Values") + ggtitle('KNN Accuracy for_u
different values of K')+ylab("Accuracy")+scale_x_continuous(breaks = 1:20)
```

KNN Accuracy for different values of K

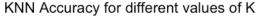


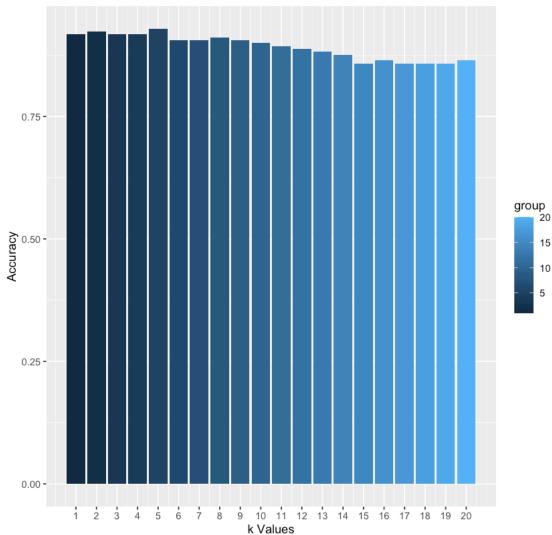
kNN magic!! the KNN achieves the best accuracy of 96% with K = 3.

4.0.9 kNN with 6 varibale subset

```
[363]: set.seed(368)
sig_variables <- c('age','nox','indus','rad','tax','lstat')
x_train <- train.data[,sig_variables]
y_train <- train.data$crim
x_test <- test.data[,sig_variables]</pre>
```

```
[1] "kNN Accuracy when K = 1 is 0.917159763313609"
[1] "kNN Accuracy when K = 2 is 0.923076923076923"
[1] "kNN Accuracy when K = 3 is 0.917159763313609"
[1] "kNN Accuracy when K = 4 is 0.917159763313609"
[1] "kNN Accuracy when K = 5 is 0.928994082840237"
[1] "kNN Accuracy when K = 6 is 0.905325443786982"
[1] "kNN Accuracy when K = 7 is 0.905325443786982"
[1] "kNN Accuracy when K = 8 is 0.911242603550296"
[1] "kNN Accuracy when K = 9 is 0.905325443786982"
[1] "kNN Accuracy when K = 10 is 0.899408284023669"
[1] "kNN Accuracy when K = 11 is 0.893491124260355"
[1] "kNN Accuracy when K = 12 is 0.887573964497041"
[1] "kNN Accuracy when K = 13 is 0.881656804733728"
[1] "kNN Accuracy when K = 14 is 0.875739644970414"
[1] "kNN Accuracy when K = 15 is 0.857988165680473"
[1] "kNN Accuracy when K = 16 is 0.863905325443787"
[1] "kNN Accuracy when K = 17 is 0.857988165680473"
[1] "kNN Accuracy when K = 18 is 0.857988165680473"
[1] "kNN Accuracy when K = 19 is 0.857988165680473"
[1] "kNN Accuracy when K = 20 is 0.863905325443787"
```





for this subset KNN achieves the best accuracy of 93% with K=5 which is also our subset size. It is clear that the best model for this particular dataset at this time is a kNN model with 5 feature subset.

4.0.10 (b) Fit classification models in order to predict whether a given census tract has a high, medium or low crime rates. Explore logistic regression, LDA, QDA, and KNN models using various subsets of the predictors. Describe your findings.

we will do the above same predictoin for new dataset with 3 types crim rates.

```
[365]: data(Boston)
class(Boston$crim)
summary(Boston$crim)
```

'numeric'

```
Min. 1st Qu. Median Mean 3rd Qu. Max. 0.00632 0.08204 0.25651 3.61352 3.67708 88.97620 8.60154510533249 3.61352355731225
```

using cut() function to categorize numerical data based on mean and sd of data.

```
[366]: set.seed(4455)
indis <- sample(1:nrow(Boston), round(2/3*nrow(Boston)), replace = FALSE)
train.data <- Boston[indis,]
test.data <- Boston[-indis,]

y_true_train <- as.numeric(train.data$crim)-1
y_true_test <- as.numeric(test.data$crim)-1</pre>
```

splitting train and test data.

4.0.11 Logistic Regression with 5 varibales

```
print(paste('Test Acccuracy:',1-test_err))
```

- [1] "Train Acccuracy: 0.830860534124629"
- [1] "Test Acccuracy: 0.875739644970414"

4.0.12 Logistic Regression with 6 varibales

Warning message:

"glm.fit: fitted probabilities numerically 0 or 1 occurred"

- [1] "Train Acccuracy: 0.830860534124629"
- [1] "Test Acccuracy: 0.869822485207101"

the model accuracy increased with the number of varibles.

4.0.13 LDA with 5 varibales

- [1] "Train Acccuracy: 0.86053412462908"[1] "Test Acccuracy: 0.857988165680473"
- 4.0.14 LDA with 6 Variables

- [1] "Train Acccuracy: 0.863501483679525"
- [1] "Test Acccuracy: 0.857988165680473"

Amazingly LDA perform the same accuarcy fot both different subsets.

4.0.15 QDA with 5 Variables

```
[375]: qda.fit <- qda(crim~age+nox+indus+lstat+rad, data = train.data)

# make predictions for the training and test.
train_pred <- predict(qda.fit, newdata = train.data)
test_pred <- predict(qda.fit, newdata = test.data)

# defining the dependent varible.
y_hat_train <- train_pred$class</pre>
```

```
y_hat_test <- test_pred$class

y_true_train <- train.data$crim

y_true_test <- test.data$crim

# defining the dependent varible.

y_hat_train <- train_pred$class

y_hat_test <- test_pred$class

y_true_train <- train.data$crim

y_true_test <- test.data$crim

# compute train and test error.

train_err <- (1/length(y_hat_train))*length(which(y_true_train != y_hat_train))

test_err <- (1/length(y_hat_test))*length(which(y_true_test != y_hat_test))

# compute Accuracy

print(paste('Train Acccuracy:',1-train_err))

print(paste('Test Acccuracy:',1-test_err))</pre>
```

```
Error in qda.default(x, grouping, ...): rank deficiency in group Medium
Traceback:

1. qda(crim ~ age + nox + indus + lstat + rad, data = train.data)
2. qda.formula(crim ~ age + nox + indus + lstat + rad, data = train.data)
3. qda.default(x, grouping, ...)
4. stop(gettextf("rank deficiency in group %s", lev[i]), domain = NA)
```

These data cannot be used to train this classifier. The issue is that the training set is rank insufficient for at least one class. The estimates in Medium cannot be obtained by inverting one or more covariance matrices because some variables are collinear. We select the most correlated variables for the forecasts, for this reason.

4.0.16 QDA with 6 Variables

```
[376]: qda.fit <- qda(crim~., data = train.data)

# make predictions for the training and test.

train_pred <- predict(qda.fit, newdata = train.data)

test_pred <- predict(qda.fit, newdata = test.data)

# defining the dependent varible.

y_hat_train <- train_pred$class

y_hat_test <- test_pred$class

y_true_train <- train.data$crim</pre>
```

```
y_true_test <- test.data$crim

# defining the dependent varible.
y_hat_train <- train_pred$class
y_hat_test <- test_pred$class

y_true_train <- train.data$crim
y_true_test <- test.data$crim

# compute train and test error.
train_err <- (1/length(y_hat_train))*length(which(y_true_train != y_hat_train))
test_err <- (1/length(y_hat_test))*length(which(y_true_test != y_hat_test))

# compute Accuracy
print(paste('Train Acccuracy:',1-train_err))
print(paste('Test Acccuracy:',1-test_err))</pre>
```

Error in qda.default(x, grouping, ...): rank deficiency in group Medium
Traceback:

1. qda(crim ~ ., data = train.data)
2. qda.formula(crim ~ ., data = train.data)
3. qda.default(x, grouping, ...)
4. stop(gettextf("rank deficiency in group %s", lev[i]), domain = NA)

[377]: summary(train.data\$crim)

Low

286 Medium

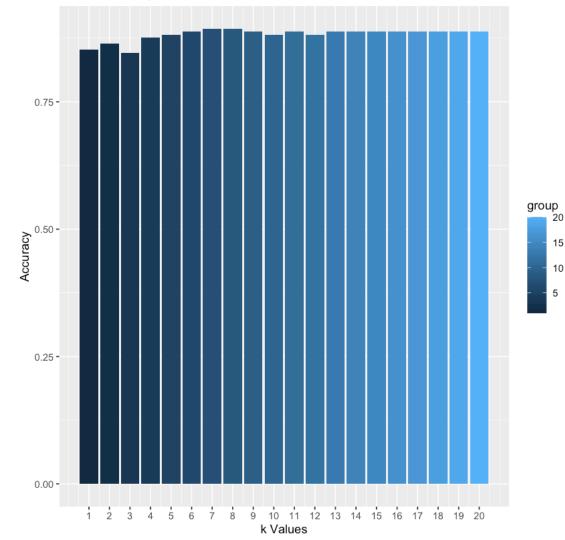
18 High

33

4.0.17 kNN with 5 variables

```
[1] "kNN Accuracy when K = 1 is 0.85207100591716"
[1] "kNN Accuracy when K = 2 is 0.863905325443787"
[1] "kNN Accuracy when K = 3 is 0.846153846153846"
[1] "kNN Accuracy when K = 4 is 0.875739644970414"
[1] "kNN Accuracy when K = 5 is 0.881656804733728"
[1] "kNN Accuracy when K = 6 is 0.887573964497041"
[1] "kNN Accuracy when K = 7 is 0.893491124260355"
[1] "kNN Accuracy when K = 8 is 0.893491124260355"
[1] "kNN Accuracy when K = 9 is 0.887573964497041"
[1] "kNN Accuracy when K = 10 is 0.881656804733728"
[1] "kNN Accuracy when K = 11 is 0.887573964497041"
[1] "kNN Accuracy when K = 12 is 0.881656804733728"
[1] "kNN Accuracy when K = 13 is 0.887573964497041"
[1] "kNN Accuracy when K = 14 is 0.887573964497041"
[1] "kNN Accuracy when K = 15 is 0.887573964497041"
[1] "kNN Accuracy when K = 16 is 0.887573964497041"
[1] "kNN Accuracy when K = 17 is 0.887573964497041"
[1] "kNN Accuracy when K = 18 is 0.887573964497041"
[1] "kNN Accuracy when K = 19 is 0.887573964497041"
[1] "kNN Accuracy when K = 20 is 0.887573964497041"
```

KNN Accuracy for different values of K



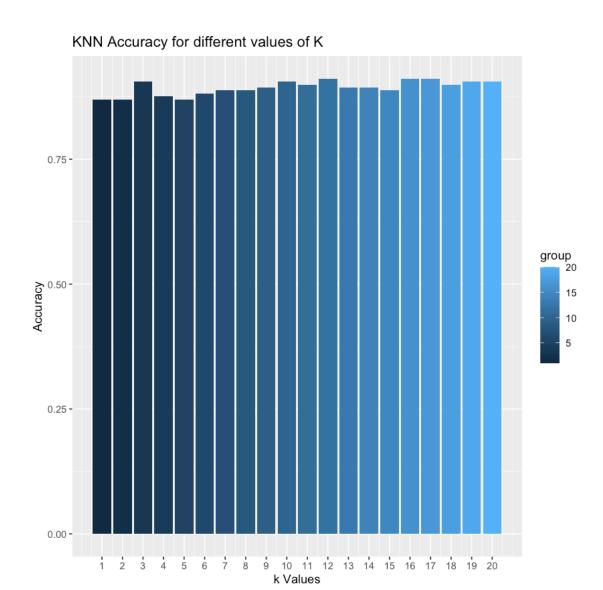
4.0.18 kNN with 6 varibales

```
[379]: set.seed(12)
k_vals = c(1:20)
sig_variables <- c('age','nox','indus','rad','tax','lstat')

x_train <- train.data[,sig_variables]
y_train <- train.data$crim
x_test <- test.data[,sig_variables]
y_test <- test.data$crim

accu_store <- matrix(rep(NA, 20))
for (i in 1:20){</pre>
```

```
[1] "kNN Accuracy when K = 1 is 0.869822485207101"
[1] "kNN Accuracy when K = 2 is 0.869822485207101"
[1] "kNN Accuracy when K = 3 is 0.905325443786982"
[1] "kNN Accuracy when K = 4 is 0.875739644970414"
[1] "kNN Accuracy when K = 5 is 0.869822485207101"
[1] "kNN Accuracy when K = 6 is 0.881656804733728"
[1] "kNN Accuracy when K = 7 is 0.887573964497041"
[1] "kNN Accuracy when K = 8 is 0.887573964497041"
[1] "kNN Accuracy when K = 9 is 0.893491124260355"
[1] "kNN Accuracy when K = 10 is 0.905325443786982"
[1] "kNN Accuracy when K = 11 is 0.899408284023669"
[1] "kNN Accuracy when K = 12 is 0.911242603550296"
[1] "kNN Accuracy when K = 13 is 0.893491124260355"
[1] "kNN Accuracy when K = 14 is 0.893491124260355"
[1] "kNN Accuracy when K = 15 is 0.887573964497041"
[1] "kNN Accuracy when K = 16 is 0.911242603550296"
[1] "kNN Accuracy when K = 17 is 0.911242603550296"
[1] "kNN Accuracy when K = 18 is 0.899408284023669"
[1] "kNN Accuracy when K = 19 is 0.905325443786982"
[1] "kNN Accuracy when K = 20 is 0.905325443786982"
```



kNN performed well with 6 variables when k=3. We can see that the accuracy has been increased as one more classifier has been introduced. So with three target classes kNN performed best with 6 varibles with an accuracy of 90% which followed by LR 87% which not much difference.

4.0.19 (c) Reflect on the results from (a) and (b). Is this within your expectation, why or why not?

We can see that when the number of classes in the target variable increased the acurrracy decreased, but not that much. But 90% accuracy for 3 target classes is more better than 93% for the 2 target class. Also the the data was also unbalanced for the 'Medium' and 'High' targets.Replicating the data helps to lower noise, but it has little effect on improving numerical rank. So let's say you just have two data points. A distinct quadratic model cannot be estimated from the points. Even if you reproduce each point a million times, you will still only be able to fit a straight line through what are still essentially just a pair of points. Replication essentially does not increase the content

| | of information. It only reduces noise in areas where you already have information. |
|-----|--|
| []: | |