hw3

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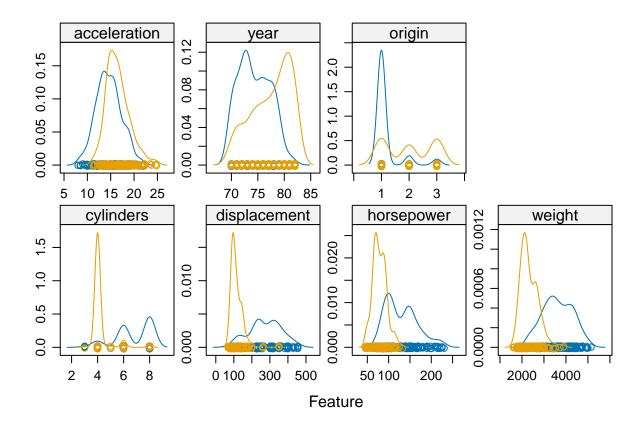
2025-03-24

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Select a probability threshold to classify observations and compute the confusion matrix. \dots	18
library(tidyverse) library(caret) library(glmnet) library(mlbench) library(tidymodels) library(pROC) library(pdp) library(vip) library(vip) library(earth) library(plotmo) library(car)	

Data import, exploration, and split

Since there are no NA observations, we do not need na.omit. We do need to coerce the response variable mpg_cat to be a factor before visually exploring the data with featurePlot prior to any model fitting. Since most of the predictors are continuous, we can use density plots to best visualize their distributions stratified by levels of the response variable with y axes scaled to each predictor.



When stratified by mpg_cat, most variables have pretty different distributions, except for acceleration. These may indicate potential variable informativeness towards predicting mpg_cat.

```
set.seed(81063)
auto_split <- initial_split(auto, prop = 0.70)

training_data <- training(auto_split)
testing_data <- testing(auto_split)

training_predictors <- training_data[, -ncol(training_data)]
training_response <- training_data$mpg_cat

testing_predictors <- testing_data[, -ncol(testing_data)]
testing_response <- testing_data$mpg_cat</pre>
```

Question a

Coefficients:

##

Logistic regression

We can use the contrasts function to ensure we are using the correct predictor labels. Afterwards, we can fit a logistic regression model to the training data and get predicted probabilities with the testing data to evaluate the model.

```
set.seed(81063)
contrasts(auto$mpg_cat)
        high
## low
## high
ctrl <- trainControl(</pre>
  method = "cv",
  number = 10,
  summaryFunction = twoClassSummary,
  classProbs = TRUE
)
logit <- train(</pre>
  x = training_data[, -ncol(training_data)],
  y = training_response,
  method = "glm",
  metric = "ROC",
  trControl = ctrl
)
summary(logit)
##
## Call:
## NULL
```

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

```
## (Intercept) -13.883316 7.133612 -1.946 0.05163 .
## cylinders
               -0.092058 0.525410 -0.175 0.86091
## displacement 0.005974 0.014922 0.400 0.68891
               -0.061502 0.031976 -1.923 0.05443 .
## horsepower
               -0.004089 0.001411 -2.898 0.00376 **
## weight
## acceleration -0.125432 0.188102 -0.667 0.50488
## year
             0.416420 0.090016 4.626 3.73e-06 ***
## origin
                ## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 379.48 on 273 degrees of freedom
##
## Residual deviance: 109.21 on 266 degrees of freedom
## AIC: 125.21
## Number of Fisher Scoring iterations: 8
coef(logit$finalModel)
                   cylinders displacement
##
    (Intercept)
                                             horsepower
                                                               weight
## -13.883315553 -0.092057931 0.005973898 -0.061502176 -0.004089208
## acceleration
                        year
                                    origin
## -0.125432046
                0.416420203
                               0.695208015
logit_pred_prob <- predict(</pre>
 logit,
 newdata = testing_data,
 type = "raw"
)
(logit_confusion_matrix <- confusionMatrix(</pre>
 data = logit_pred_prob,
 reference = testing_data$mpg_cat,
 positive = "high"
))
## Confusion Matrix and Statistics
##
##
            Reference
## Prediction low high
##
        low
              46
                    3
##
        high
             8
                  61
##
##
                 Accuracy : 0.9068
##
                   95% CI: (0.8393, 0.9525)
##
      No Information Rate: 0.5424
##
      P-Value [Acc > NIR] : <2e-16
##
##
                    Kappa : 0.8108
##
## Mcnemar's Test P-Value: 0.2278
```

```
##
##
               Sensitivity: 0.9531
##
               Specificity: 0.8519
            Pos Pred Value: 0.8841
##
##
            Neg Pred Value: 0.9388
##
                Prevalence: 0.5424
            Detection Rate: 0.5169
##
      Detection Prevalence: 0.5847
##
##
         Balanced Accuracy: 0.9025
##
##
          'Positive' Class : high
##
```

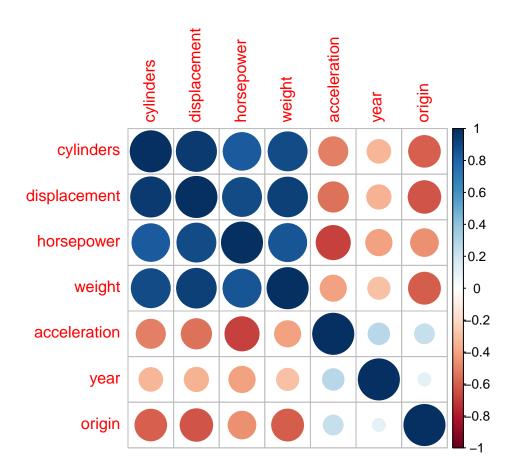
The fitted logistic regression model has 7 predictors, for cylinders, displacement, horsepower, weight, acceleration, year, and origin. When estimating predictions against the training dataset, we can get the confusion matrix to assess the robustness of the model's classification.

With an accuracy of 0.9067797, it is greater than the no information rate, which means that this classifier is meaningful. Additionally, the kappa is 0.8108423. Being greater than 0.6, it indicates good agreement.

Are there redundant predictors in your model?

Per section 3.3.3, potential problems, in the Introduction to Statistical Learning textbook, redundancy is when there is multicollinearity between predictors, so the information that one predictor provides is redundant when the other collinear predictor already provides that information. Multicollinearity can be visualized in a correlation plot, and it can be quantified using the variable inflation factor, which is the ratio of the variance of the predictor in the saturated model to the variance of that same predictor in a univariate model. A VIF of 5 or 10 and above indicates multicollinearity, and can be calculated with vif() from the car package.

```
corrplot::corrplot(
  cor(model.matrix(mpg_cat ~ ., training_data)[,-1]),
  type = "full"
)
```



vif(logit\$finalModel)

##	cylinders	displacement	horsepower	weight	acceleration	year
##	5.546834	10.662354	3.662072	5.468094	3.465300	1.713242
##	origin					
##	2.133171					

As illustrated in the above correlation plot, the predictors are pretty heavily correlated with each other. When looking at their VIFs, cylinders and weight have VIFs > 5 and displacement has a VIF > 10. These would be predictors are redundant in our final logistic regression model.

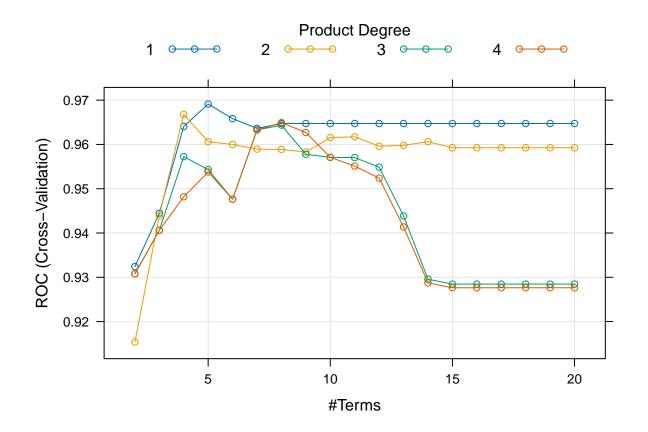
Question b

MARS model

Next, we can fit a MARS model to the training data, passing the preProcess argument "scale" to scale the data.

Worth noting, fitting MARS model gets Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred. This should be okay in our case, since our predicted outcome is binary anyways, with levels of low or high.

```
mars <- train(
    x = training_data[1:7],
    y = training_data$mpg_cat,
    method = "earth",
    tuneGrid = expand.grid(
        degree = 1:4,
        nprune = 2:20
    ),
    preProcess = "scale",
    metric = "ROC",
    trControl = ctrl
)</pre>
```



coef(mars\$finalModel)

```
## (Intercept) h(year-19.4294) h(4.015-weight)
## -4.561637 1.949816 4.060890
## h(displacement-1.40162) h(displacement-2.15348)
## -4.389948 6.293828
```

```
mars_pred <- predict(</pre>
 mars,
  newdata = training_data
)
(mars_confusion_matrix <- confusionMatrix(</pre>
 data = mars_pred,
 reference = training_data$mpg_cat,
  positive = "high"
))
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction low high
##
         low 127
##
         high 15 124
##
##
                  Accuracy : 0.9161
                    95% CI : (0.8767, 0.946)
##
##
       No Information Rate: 0.5182
##
       P-Value [Acc > NIR] : <2e-16
##
                     Kappa: 0.8322
##
##
##
    Mcnemar's Test P-Value: 0.2109
##
##
               Sensitivity: 0.9394
               Specificity: 0.8944
##
            Pos Pred Value : 0.8921
##
##
            Neg Pred Value: 0.9407
##
                Prevalence: 0.4818
##
            Detection Rate: 0.4526
##
      Detection Prevalence: 0.5073
##
         Balanced Accuracy: 0.9169
##
##
          'Positive' Class : high
```

Does the MARS model improve prediction performance compared to logistic regression?

Yes, it does. For one thing, the accuracy is higher - 0.9160584 compared to 0.9067797. Secondly, the kappa is also much higher - 0.8322062 vs 0.8108423, indicating great agreement. However, the ROC AUC is slightly lower, with the best fit MARS with the highest ROC had an ROC (nprune = 12, degree = 2) of 0.9691209 compared to 0.9703715.

```
mars
```

##

```
## Multivariate Adaptive Regression Spline
##
## 274 samples
```

```
##
     7 predictor
##
     2 classes: 'low', 'high'
##
## Pre-processing: scaled (7)
## Resampling: Cross-Validated (10 fold)
   Summary of sample sizes: 247, 247, 245, 247, 247, 247, ...
   Resampling results across tuning parameters:
##
             nprune
##
                      ROC
     degree
                                  Sens
                                              Spec
##
     1
               2
                      0.9324176
                                  0.8519048
                                              0.9104396
##
     1
               3
                      0.9444689
                                  0.8519048
                                              0.9395604
##
               4
     1
                      0.9640659
                                  0.8947619
                                              0.9472527
##
               5
                      0.9691209
                                  0.9076190
                                              0.9318681
     1
##
     1
               6
                      0.9658242
                                  0.9076190
                                              0.9318681
##
               7
     1
                      0.9636264
                                  0.9076190
                                              0.9318681
##
     1
               8
                      0.9647253
                                  0.9147619
                                              0.9318681
##
               9
                      0.9647253
     1
                                  0.9147619
                                              0.9241758
##
              10
                      0.9647253
                                  0.9147619
                                              0.9241758
     1
##
              11
                      0.9647253
                                  0.9147619
                                              0.9241758
     1
##
     1
              12
                      0.9647253
                                  0.9147619
                                              0.9241758
##
     1
              13
                      0.9647253
                                  0.9147619
                                              0.9241758
##
              14
                                              0.9241758
     1
                      0.9647253
                                  0.9147619
##
              15
                      0.9647253
                                  0.9147619
                                              0.9241758
     1
##
     1
              16
                      0.9647253
                                  0.9147619
                                              0.9241758
##
     1
              17
                      0.9647253
                                  0.9147619
                                              0.9241758
##
     1
             18
                      0.9647253
                                  0.9147619
                                              0.9241758
##
              19
                      0.9647253
                                  0.9147619
     1
                                              0.9241758
##
     1
              20
                      0.9647253
                                  0.9147619
                                              0.9241758
##
     2
               2
                      0.9153846
                                  0.8161905
                                              0.8873626
##
     2
               3
                      0.9439194
                                  0.8519048
                                              0.9472527
##
     2
               4
                      0.9668132
                                  0.8876190
                                              0.9620879
##
     2
               5
                      0.9606227
                                  0.9080952
                                              0.9401099
     2
##
               6
                      0.9600026
                                  0.9076190
                                              0.9324176
##
     2
               7
                      0.9589377
                                  0.8938095
                                              0.9543956
##
     2
               8
                      0.9588645
                                  0.9290476
                                              0.9467033
##
     2
               9
                      0.9582810
                                  0.9290476
                                              0.9472527
##
     2
              10
                      0.9615411
                                  0.9295238
                                              0.9395604
##
     2
                      0.9617216
              11
                                  0.9223810
                                              0.9472527
##
     2
              12
                      0.9595997
                                              0.9472527
                                  0.9157143
##
     2
              13
                      0.9597828
                                  0.9157143
                                              0.9395604
##
     2
             14
                      0.9606253
                                  0.9157143
                                              0.9395604
##
     2
                      0.9592517
                                              0.9395604
              15
                                  0.9157143
     2
##
              16
                      0.9592517
                                  0.9157143
                                              0.9395604
##
     2
              17
                      0.9592517
                                  0.9157143
                                              0.9395604
     2
##
              18
                      0.9592517
                                  0.9157143
                                              0.9395604
     2
##
              19
                      0.9592517
                                  0.9157143
                                              0.9395604
     2
##
              20
                      0.9592517
                                  0.9157143
                                              0.9395604
##
     3
               2
                      0.9307692
                                  0.8519048
                                              0.9181319
##
     3
               3
                      0.9406227
                                  0.8519048
                                              0.9472527
     3
##
               4
                      0.9572527
                                  0.880000
                                              0.9406593
##
     3
               5
                      0.9543223
                                              0.9549451
                                  0.8871429
##
     3
               6
                      0.9476374
                                  0.8938095
                                              0.9395604
##
     3
               7
                      0.9632601
                                  0.8938095
                                              0.9318681
##
     3
                      0.9643590
                                  0.9009524
                                              0.9164835
```

```
##
     3
                      0.9577656
                                  0.9080952
                                             0.9164835
##
     3
              10
                      0.9570879
                                  0.9080952
                                             0.9010989
##
     3
             11
                      0.9570330
                                  0.9080952
                                             0.9087912
     3
##
             12
                      0.9548718
                                  0.9080952
                                             0.9087912
##
     3
             13
                      0.9438462
                                  0.8938095
                                             0.9087912
     3
##
             14
                      0.9295604
                                 0.9009524
                                             0.8934066
     3
##
             15
                      0.9284615
                                  0.9009524
                                             0.8934066
##
     3
             16
                      0.9284615
                                  0.9009524
                                             0.8934066
##
     3
             17
                      0.9284615
                                  0.9009524
                                             0.8934066
##
     3
             18
                      0.9284615
                                  0.9009524
                                             0.8934066
##
     3
             19
                      0.9284615
                                  0.9009524
                                             0.8934066
     3
             20
##
                      0.9284615
                                  0.9009524
                                             0.8934066
##
     4
              2
                      0.9307692
                                  0.8519048
                                             0.9181319
              3
                      0.9406227
                                             0.9472527
##
     4
                                  0.8519048
##
     4
               4
                                  0.880000
                      0.9481868
                                             0.9406593
##
     4
              5
                      0.9537729
                                  0.8871429
                                             0.9549451
     4
               6
##
                      0.9476374
                                  0.8938095
                                             0.9395604
              7
##
     4
                      0.9632601
                                  0.8938095
                                             0.9318681
                      0.9649084
     4
              8
##
                                  0.9009524
                                             0.9164835
##
     4
              9
                      0.9627106
                                  0.9080952
                                             0.9164835
##
     4
             10
                      0.9570879
                                  0.9080952
                                             0.9010989
##
     4
                      0.9551099
                                  0.9080952
                                             0.9087912
             11
##
     4
             12
                      0.9523993
                                  0.9080952
                                             0.9087912
                                             0.9087912
##
     4
             13
                      0.9413736
                                  0.8938095
##
     4
             14
                      0.9287363
                                  0.9009524
                                             0.8934066
##
     4
             15
                      0.9276374
                                  0.9009524
                                             0.8934066
##
     4
             16
                      0.9276374
                                             0.8934066
                                  0.9009524
     4
##
             17
                      0.9276374
                                  0.9009524
                                             0.8934066
##
     4
             18
                      0.9276374
                                  0.9009524
                                             0.8934066
##
     4
             19
                      0.9276374
                                  0.9009524
                                             0.8934066
##
             20
                      0.9276374
                                  0.9009524
                                             0.8934066
##
## ROC was used to select the optimal model using the largest value.
## The final values used for the model were nprune = 5 and degree = 1.
```

mars\$bestTune

```
## nprune degree
## 4 5 1
```

```
max(mars$results$ROC)
```

[1] 0.9691209

Question c

Linear discriminant analysis

We can also fit the data with linear discriminant analysis.

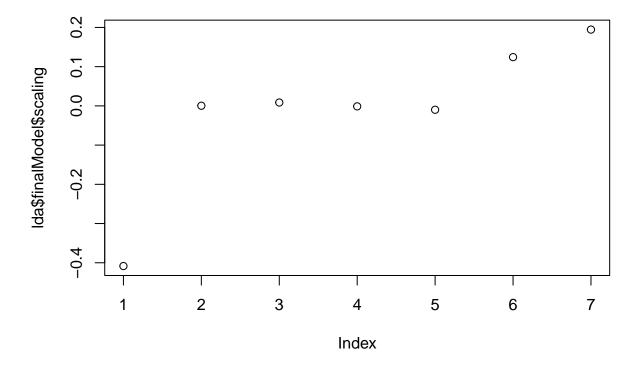
```
set.seed(81063)
lda <- train(</pre>
 x = training_predictors,
  y = training_response,
 method = "lda",
 metric = "ROC",
  trControl = ctrl
)
lda$results$ROC
## [1] 0.9496337
lda_pred <- predict(</pre>
  lda,
 newdata = training_data,
  type = "raw"
(lda_confusion_matrix <- confusionMatrix(</pre>
 data = lda_pred,
 reference = training_data$mpg_cat,
  positive = "high"
))
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction low high
         low 122
         high 20 127
##
##
##
                  Accuracy: 0.9088
                    95% CI: (0.8683, 0.9401)
##
##
       No Information Rate: 0.5182
##
       P-Value [Acc > NIR] : < 2e-16
##
##
                     Kappa : 0.818
##
##
    Mcnemar's Test P-Value : 0.00511
##
##
               Sensitivity: 0.9621
               Specificity: 0.8592
##
##
            Pos Pred Value: 0.8639
##
            Neg Pred Value: 0.9606
##
                Prevalence: 0.4818
##
            Detection Rate: 0.4635
##
      Detection Prevalence: 0.5365
##
         Balanced Accuracy: 0.9106
##
##
          'Positive' Class : high
##
```

Getting predictions against the training dataset again, we see that the LDA model has an accuracy of 0.9087591. It also has a good kappa of 0.8180031. Though a good model, it still does not have as high agreement or accuracy as MARS, and also has a lower ROC with 0.9496337.

Plot the linear discriminants

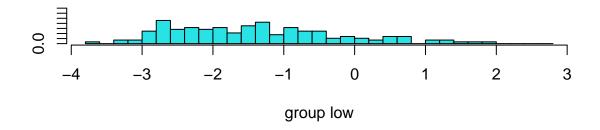
Below are the discriminant coordinates for the LDA model and a histogram of the discriminant variables for each class, mpg_cat=low and mpg_cat=high in this case.

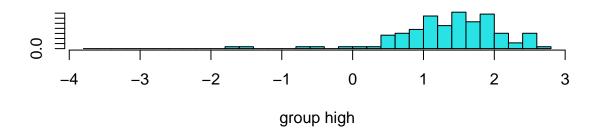
```
plot(lda$finalModel$scaling)
```



```
lda_for_plot <-
   lda(mpg_cat ~ ., training_data)

plot(lda_for_plot)</pre>
```





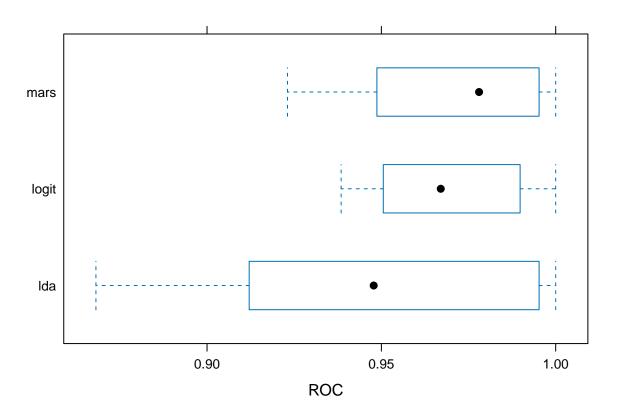
Question d

Which model will you choose to predict the response variable?

To select our best model, we should evaluate it based on CV and not on test data - hence, a boxplot of the CV-ROC is shown below.

```
##
## Call:
## summary.resamples(object = res)
##
## Models: logit, mars, lda
## Number of resamples: 10
##
## ROC
## Min. 1st Qu. Median Mean 3rd Qu. Max. NA's
## logit 0.9384615 0.9546703 0.9670330 0.9703715 0.9882261 1 0
```

```
0.9230769 0.9505495 0.9780220 0.9691209 0.9923077
                                                                     0
## lda
         0.8681319 0.9175824 0.9478022 0.9496337 0.9923077
                                                                     0
##
##
  Sens
##
              Min.
                     1st Qu.
                                 Median
                                             Mean
                                                    3rd Qu. Max. NA's
## logit 0.7857143 0.7857143 0.8976190 0.8938095 1.0000000
         0.7857143 0.8571429 0.9285714 0.9076190 0.9833333
                                                                     0
         0.6428571 0.7321429 0.8642857 0.8447619 0.9321429
## lda
                                                                     0
##
## Spec
##
              Min.
                     1st Qu.
                                 Median
                                             Mean
                                                    3rd Qu. Max. NA's
## logit 0.7692308 0.8489011 0.9230769 0.9016484 0.9271978
                                                                     0
                                                                     0
        0.8461538 0.8736264 0.9230769 0.9318681 1.0000000
                                                                1
         0.9230769 0.9230769 0.9285714 0.9549451 1.0000000
                                                                     0
## lda
bwplot(res, metric = "ROC")
```



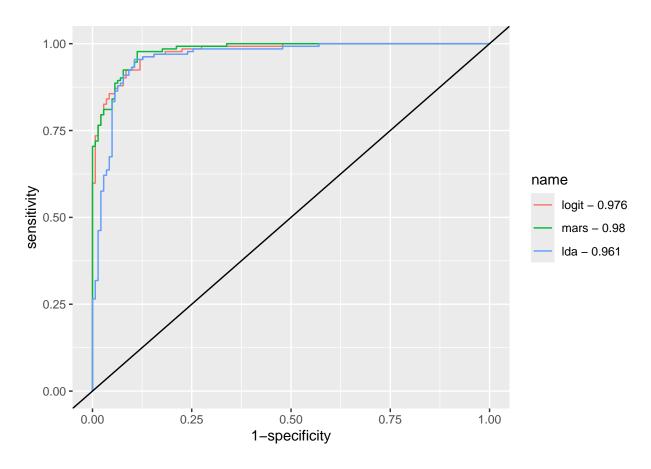
```
median_logit_roc <- median(res$values$`logit~ROC`)
median_lda_roc <- median(res$values$`lda~ROC`)
median_mars_roc <- median(res$values$`mars~ROC`)</pre>
```

This illustrates that between LDA, logistic regression, and MARS, MARS has the highest median ROC with CV, with 0.978022 compared to 0.967033 for logistic regression and 0.9478022 for LDA. However, they all have strong classification with AUCs over 0.9.

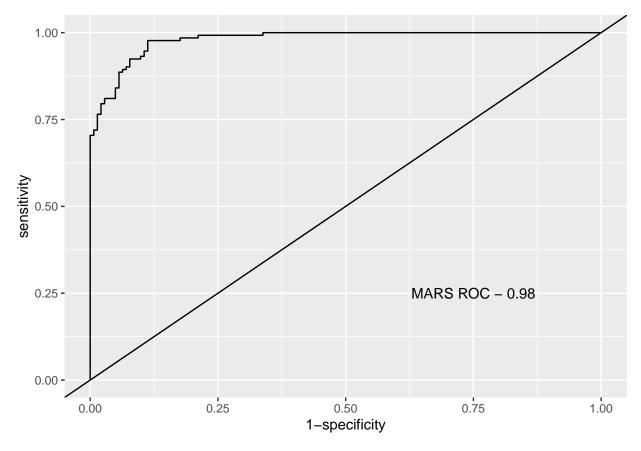
Plot its ROC curve

We can compare the ROC curves generated when fitting each model's predicted values against the training dataset.

```
logit_pred <- predict(logit, newdata = training_data, type = "prob")[,2]</pre>
mars_pred <- predict(mars, newdata = training_data, type = "prob")[,2]</pre>
lda_pred <- predict(lda, newdata = training_data, type = "prob")[,2]</pre>
roc_logit <- roc(training_data$mpg_cat, logit_pred)</pre>
## Setting levels: control = low, case = high
## Setting direction: controls < cases
roc_mars <- roc(training_data$mpg_cat, mars_pred)</pre>
## Setting levels: control = low, case = high
## Setting direction: controls < cases
roc_lda <- roc(training_data$mpg_cat, lda_pred)</pre>
## Setting levels: control = low, case = high
## Setting direction: controls < cases
auc <- c(roc_logit$auc[1], roc_mars$auc[1], roc_lda$auc[1])</pre>
model_names <- c("logit", "mars", "lda")</pre>
ggroc(list(roc_logit, roc_mars, roc_lda), legacy.axes = TRUE) +
  scale_color_discrete(labels = paste(model_names, "-", round(auc,3), sep = " ")) +
  geom_abline(intercept = 0, slope = 1, color = "black")
```



```
ggroc(roc_mars, legacy.axes = TRUE) +
geom_abline(intercept = 0, slope = 1, color = "black") +
annotate("text", x = 0.75, y = 0.25, label = paste("MARS ROC -", round(auc[2], 3), sep = " "))
```



The first graph shows the ROC AUC for all 3 models against the training dataset, which gives that the MARS actually has the highest training ROC, in addition to the highest CV ROC. The MARS ROC from predicting on the training dataset is also visualized.

```
logit_pred_testing <- predict(logit, newdata = testing_data, type = "prob")[,2]
mars_pred_testing <- predict(mars, newdata = testing_data, type = "prob")[,2]
lda_pred_testing <- predict(lda, newdata = testing_data, type = "prob")[,2]
roc_logit_testing <- roc(testing_data$mpg_cat, logit_pred_testing)

## Setting levels: control = low, case = high
## Setting direction: controls < cases
roc_mars_testing <- roc(testing_data$mpg_cat, mars_pred_testing)

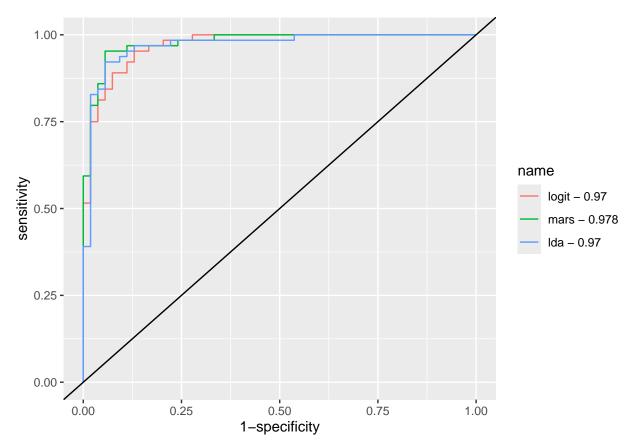
## Setting levels: control = low, case = high
## Setting direction: controls < cases
roc_lda_testing <- roc(testing_data$mpg_cat, lda_pred_testing)

## Setting levels: control = low, case = high
## Setting levels: control = low, case = high</pre>
```

Setting direction: controls < cases

```
auc_testing <- c(roc_logit_testing$auc[1], roc_mars_testing$auc[1], roc_lda_testing$auc[1])

ggroc(list(roc_logit_testing, roc_mars_testing, roc_lda_testing), legacy.axes = TRUE) +
   scale_color_discrete(labels = paste(model_names, "-", round(auc_testing,3), sep = " ")) +
   geom_abline(intercept = 0, slope = 1, color = "black")</pre>
```



When the models are fit to the testing dataset, the MARS model still has the highest ROC with 0.9780093, compared to LDA and logistic regression with 0.9699074 and 0.9704861, respectively.

Select a probability threshold to classify observations and compute the confusion matrix.

```
threshold <- 0.5
new_threshold_pred <- rep("low", length(mars_pred_testing))
new_threshold_pred[mars_pred_testing > threshold] <- "high"

new_threshold_pred <- factor(new_threshold_pred, levels = c("low", "high"))

(new_threshold_confusion_matrix <- confusionMatrix(
    data = new_threshold_pred,
    reference = testing_data$mpg_cat,
    positive = "high"
))</pre>
```

```
## Confusion Matrix and Statistics
##
             Reference
##
## Prediction low high
##
         low
               50
                4
                    61
##
         high
##
##
                  Accuracy: 0.9407
                    95% CI : (0.8816, 0.9758)
##
       No Information Rate: 0.5424
##
##
       P-Value [Acc > NIR] : <2e-16
##
##
                     Kappa: 0.8803
##
##
    Mcnemar's Test P-Value : 1
##
##
               Sensitivity: 0.9531
##
               Specificity: 0.9259
##
            Pos Pred Value: 0.9385
##
            Neg Pred Value: 0.9434
##
                Prevalence: 0.5424
##
            Detection Rate: 0.5169
      Detection Prevalence: 0.5508
##
         Balanced Accuracy: 0.9395
##
##
##
          'Positive' Class : high
##
```

I used a general binary threshold of 0.50, since we don't really care about predicted probability and are more concerned about class labels. This results in an accuracy of 0.940678 and a Kappa of 0.8803245. With an accuracy above 0.90 and a Kappa above 0.80, we have both robust classification and pretty good agreement as well. The accuracy is higher than the no information rate, which indicates the classifier is meaningful.

If we are interested, we can do a sensitivity analysis of sorts by testing different thresholds from 0 to 1 and seeing how the accuracy and Kappa values change.

```
threshold <- 0.7
new_threshold_pred <- rep("low", length(mars_pred_testing))
new_threshold_pred[mars_pred_testing > threshold] <- "high"

new_threshold_pred <- factor(new_threshold_pred, levels = c("low", "high"))

(new_threshold_confusion_matrix <- confusionMatrix(
    data = new_threshold_pred,
    reference = testing_data$mpg_cat,
    positive = "high"
))

### Confusion Matrix and Statistics
###</pre>
```

```
##
##
                  Accuracy: 0.9153
##
                    95% CI: (0.8497, 0.9586)
##
       No Information Rate: 0.5424
##
       P-Value [Acc > NIR] : <2e-16
##
##
                     Kappa: 0.8303
##
##
   Mcnemar's Test P-Value: 0.3428
##
##
               Sensitivity: 0.8906
##
               Specificity: 0.9444
            Pos Pred Value: 0.9500
##
##
            Neg Pred Value: 0.8793
##
                Prevalence: 0.5424
##
            Detection Rate: 0.4831
##
      Detection Prevalence: 0.5085
##
         Balanced Accuracy: 0.9175
##
##
          'Positive' Class : high
##
```

A threshold of 0.7 performs worse, with an accuracy now of 0.9152542 and a Kappa of 0.8302647.

```
threshold <- 0.3
new_threshold_pred <- rep("low", length(mars_pred_testing))
new_threshold_pred[mars_pred_testing > threshold] <- "high"

new_threshold_pred <- factor(new_threshold_pred, levels = c("low", "high"))

(new_threshold_confusion_matrix <- confusionMatrix(
    data = new_threshold_pred,
    reference = testing_data$mpg_cat,
    positive = "high"
))</pre>
```

```
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction low high
##
         low
               44
##
         high 10
                    62
##
##
                  Accuracy : 0.8983
                    95% CI: (0.8291, 0.9463)
##
##
       No Information Rate: 0.5424
##
       P-Value [Acc > NIR] : < 2e-16
##
##
                     Kappa: 0.7927
##
##
   Mcnemar's Test P-Value: 0.04331
##
##
               Sensitivity: 0.9688
               Specificity: 0.8148
##
```

```
##
            Pos Pred Value: 0.8611
##
            Neg Pred Value : 0.9565
##
                Prevalence: 0.5424
##
            Detection Rate : 0.5254
      Detection Prevalence : 0.6102
##
##
         Balanced Accuracy: 0.8918
##
          'Positive' Class : high
##
##
```

A threshold of 0.3 performs even worse than the threshold of 0.7. So our original threshold of 0.5 is probably ideal when predicting class labels for the testing dataset.