K-Nearest Neighbors

Applied Machine Learning for Educational Data Science

true

11/01/2021

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1. Distance Between Two Vectors

Measuring distance between two data points is at the core of K Nearest Neighbors (KNN) algorithm, and it is important to understand the concept of distance between two vectors.

Imagine that each observation in a dataset lives in an P-dimensional space, where P is the number of predictors.

- Obsevation 1: $\mathbf{A} = (A_1, A_2, A_3, ..., A_P)$ • Obsevation 1: $\mathbf{B} = (B_1, B_2, B_3, ..., B_P)$
- A general definition of distance between two vectors is the **Minkowski Distance**. The Minkowski Distance can be defined as

$$\left(\sum_{i=1}^{P} |A_i - B_i|^q\right)^{\frac{1}{q}},$$

where q can take any positive value.

For the sake of simplicity, suppose that we have two observations and three predictors, and we observe the following values for the two observations on these three predictors.

• Observation 1: (20,25,30)

• Observation 2: (80,90,75)

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If we assume that the q=1 for the Minkowski equation above, then the we can calculate the distance as the following:

```
A \leftarrow c(20,25,30)
B \leftarrow c(80,90,75)
sum(abs(A - B))
```

[1] 170

When q is equal to 1 for the Minkowski equation, it becomes a special case and is known as **Manhattan Distance**. Manhattan Distance between these two data points is visualized below.

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If we assume that the q=2 for the Minkowski equation above, then the we can calculate the distance as the following:

```
A \leftarrow c(20,25,30)
B \leftarrow c(80,90,75)
(sum(abs(A - B)^2))^(1/2)
```

[1] 99.24717

When q is equal to 2 for the Minkowski equation, it is also a special case and is known as **Euclidian Distance**. Euclidian Distance between these two data points is visualized below.

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2. K-Nearest Neighbors

Given N observations in a dataset, a distance between any observation and N-1 remaining observations using Minkowski distance (with a user-defined choice of q value). Then, for any given observation, we can rank order the remaining observations based on how close they are to the given observation and then decide the K nearest neighbors (K = 1, 2, 3, ..., N - 1), K observations closest to the given observation based on their distance.

Suppose that there are 10 observations measured on three predictor variables (X1, X2, and X3) with the following values.

```
x1 x2 x3 label
1 20 10 25 A
2 25 15 30 B
3 30 12 35 C
4 42 20 20 D
5 10 45 40 E
6 60 75 80 F
7 65 70 85 G
8 55 80 90 H
```

```
9 80 85 92 I
10 90 90 95
```

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Given that there 10 observations, we can calculate the distance between all 45 pairs of observations (e.g., Euclidian distance).

```
dist <- as.data.frame(t(combn(1:10,2)))
dist$euclidian <- NA

for(i in 1:nrow(dist)){
    a <- d[dist[i,1],1:3]
    b <- d[dist[i,2],1:3]
    dist[i,]$euclidian <- sqrt(sum((a-b)^2))
}
dist</pre>
```

```
V1 V2 euclidian
1 1 2 8.660254
2 1 3 14.282857
3 1 4 24.677925
4 1 5 39.370039
5 1 6 94.074439
6 1 7 96.046864
7 1 8 101.734950
```

```
1 9 117.106789
9
    1 10 127.279221
10
    2
       3
           7.681146
    2
          20.346990
11
       4
12
    2
       5
          35.000000
    2
       6
          85.586214
13
    2
       7
          87.464278
14
    2
15
       8
          93.407708
16
    2
       9 108.485022
    2 10 118.638105
17
18
    3
       4
          20.808652
19
    3
       5
          38.910153
    3
20
       6
          83.030115
    3
       7
21
          84.196199
22
    3
       8
          90.961530
23
    3
       9 105.252078
24
    3 10 115.256236
25
    4
       5
          45.265881
26
    4
          83.360662
       6
27
    4
       7
          85.170417
28
    4
       8
          93.107465
29
    4
       9 104.177733
    4 10 113.265176
30
31
    5
       6
          70.710678
    5
32
       7
          75.332596
33
    5
       8
          75.828754
34
    5
          95.937480
       9
35
    5 10 107.004673
36
    6
       7
           8.660254
37
    6
       8
          12.247449
38
    6
       9
          25.377155
39
    6 10
          36.742346
    7
40
       8
          15.000000
41
    7
          22.338308
       9
42
    7 10
          33.541020
43
    8
       9
          25.573424
44
    8 10
          36.742346
    9 10
          11.575837
```

Now, for instance, we can find the three closest observation to $\operatorname{\mathbf{Point}}\ \mathbf{E}$ (3-Nearest Neighbors). As seen below, the 3-Nearest Neighbors for $\operatorname{\mathbf{Point}}\ \mathbf{E}$ in this dataset would be $\operatorname{\mathbf{Point}}\ \mathbf{B}$, $\operatorname{\mathbf{Point}}\ \mathbf{C}$, and $\operatorname{\mathbf{Point}}\ \mathbf{A}$.

```
# Point E is the fifth observation in the dataset

loc <- which(dist[,1]==5 | dist[,2]==5)

tmp <- dist[loc,]

tmp[order(tmp$euclidian),]</pre>
```

```
V1 V2 euclidian
12 2 5 35.00000
19 3 5 38.91015
```

```
39.37004
25
       5
          45.26588
31
    5
          70.71068
32
    5
          75.33260
       7
33
    5
       8
          75.82875
    5
34
      9 95.93748
   5 10 107.00467
```

NOTE 1

The q in the Minkowski distance equation and K in the K-nearest neighbor are user-defined hyperparameters in the KNN algorithm. As a researcher and model builder, you can pick any values for q and K. They can be tuned using a similar approach applied in earlier classes for regularized regression models. One can pick a set of values for these hyperparameters and apply a grid search to find the combination that provides the best predictive performance.

It is typical to observe overfitting (high model variance, low model bias) for small values of K and underfitting (low model variance, high model bias) for large values of K. In general practice, people tend to focus their grid search for K around \sqrt{N} .

NOTE 2

It is important to keep in mind that the distance calculation between two observations is highly dependent on the scale of measurement for the predictor variables. If predictors are on different scales, the distance metric formula will favor the differences in predictors with larger scale. This is not an ideal situation. Therefore, it is important to center and scale all predictors prior to the KNN algorithm so each predictor contributes to the distance metric calculation in the same way.

3. Prediction with K-Nearest Neighbors

Given that we learn about distance calculation and how to identify K-nearest neighbors based on a distance metric, the prediction in KNN is very simple and straightforward.

Below is a list of steps for predicting an outcome for a given observation.

- 1. Calculate the distance between the observation and remaining N-1 observations in the data (with a user choice of q in Minkowski distance).
- 2. Rank order the observations based on the calculated distance, and choose the K-nearest neighbor. (with a user choice of K)
- 3. Calculate the mean of observed outcome in the smaller set of K-neareast neighbors as your prediction.

Note that, Step 3 applies regardless of the type of outcome. If the outcome variable is continuous, we take the average outcome for the K-nearest neighbors as our prediction. If the outcome variable is binary variable (e.g., 0 vs. 1), then the proportion of observing each class among the K-nearest neighbors yield predicted probabilities for each class.

Below, I provide an example for both types of outcome using the Readability and Recidivism datasets.

3.1. Predicting a continuous outcome with the KNN algorithm

The code below is identical to the code we used in earlier classes for data preparation of the Readability datasets. Note that this is only to demonstrate the logic of model predictions in the context of K-nearest neighbors. So, we are using the whole dataset. In the next section, we will demonstrate the full workflow of model training and tuning with 10-fold cross-validation using the caret::train() function.

- 1. Import the data
- 2. Remove variables with more than 80% missingness
- 3. Write a recipe for processing variables
- 4. Apply the recipe to the dataset

```
# Import the dataset
readability <- read.csv('https://raw.githubusercontent.com/uo-datasci-specialization/c4-ml-fall-2021/ma
# Remove the variables with more than 80% missingness
require(finalfit)
missing_
            <- ff_glimpse(readability)$Continuous</pre>
            <- which(as.numeric(missing_$missing_percent) > 80)
readability <- readability[,-flag_na]</pre>
# Write the recipe
require(recipes)
blueprint_readability <- recipe(x</pre>
                                       = readability,
                                 vars = colnames(readability),
                                 roles = c(rep('predictor',990),'outcome')) %>%
  step_zv(all_numeric()) %>%
  step_nzv(all_numeric()) %>%
  step_impute_mean(all_numeric()) %>%
  step_normalize(all_numeric_predictors()) %>%
  step_corr(all_numeric(),threshold=0.9)
# Apply the recipe
baked_read <- blueprint_readability %>%
  prep(training = readability) %>%
  bake(new_data = readability)
```

Our final dataset (baked_read) has 2834 observations and 888 columns (887 predictors, and the last column is target outcome). Now, suppose that we would like to predict the readability score for the first observation. The code below will calculate the Minkowski distance (with q=2) between the first observation and each of the remaining 2833 observations by using the first 887 columns of the dataset (predictors).

```
dist <- data.frame(obs = 2:2834,dist = NA,target=NA)
for(i in 1:2834){
    a <- as.matrix(baked_read[1,1:887])</pre>
```

```
b <- as.matrix(baked_read[dist[i,1],1:887])
dist[i,]$dist <- sqrt(sum((a-b)^2))
dist[i,]$target <- baked_read[dist[i,1],]$target

#print(i)
}</pre>
```

We now rank order the observations from closest to the most distant, and then choose the 20-nearest observations (K=20). Finally, we can calculate the average of the observed outcome for the 20-nearest neighbors, this will become our prediction of the readability score for the first observation.

```
\# Rank order the observations from closest to the most distant
dist <- dist[order(dist$dist),]</pre>
# Check the 20-nearest neighbors
dist[1:20,]
      obs
              dist
                        target
2440 2441 23.39269 0.55897492
2418 2419 25.35221 -0.21279072
2312 2313 25.90366 -0.25321371
2348 2349 26.15836 -0.15932546
2484 2485 26.28408 -0.92538206
2016 2017 26.54107 0.13989288
2319 2320 26.72020 -1.48029561
1570 1571 26.87505 -1.13367793
44
       45 26.92854 -0.58635946
14
       15 26.97686 0.24580571
2263 2264 27.27469 -0.90345299
     119 27.28308 -0.20640822
118
2530 2531 27.31948 -0.32031046
1133 1134 27.54420 0.38387363
     125 27.69614 -0.09360404
2153 2154 27.70797 -1.11412508
      126 27.82294 -0.36537882
2268 2269 27.83390 -0.23113845
2521 2522 27.85822 -0.63588777
1244 1245 27.86323 0.70560033
# Mean target for the 20-nearest observations
mean(dist[1:20,]$target)
[1] -0.3293602
# Check the actual observed value of reability for the first observation
```

[1] -0.3402591

readability[1,]\$target

3.2. Predicting a binary outcome with the KNN algorithm

We can follow the same procedures to predict the recidivism in the second year after the initial release from prison for an individual.

```
# Import data
recidivism <- read.csv('https://raw.githubusercontent.com/uo-datasci-specialization/c4-ml-fall-2021/mai.
# Write the recipe
  # List of variable types
  outcome <- c('Recidivism_Arrest_Year2')</pre>
  categorical <- c('Residence_PUMA',</pre>
                   'Prison_Offense',
                   'Age_at_Release',
                   'Supervision_Level_First',
                   'Education_Level',
                   'Prison_Years',
                   'Gender',
                   'Race',
                   'Gang_Affiliated',
                   'Prior_Arrest_Episodes_DVCharges',
                   'Prior_Arrest_Episodes_GunCharges',
                   'Prior_Conviction_Episodes_Viol',
                   'Prior_Conviction_Episodes_PPViolationCharges',
                   'Prior_Conviction_Episodes_DomesticViolenceCharges',
                   'Prior_Conviction_Episodes_GunCharges',
                   'Prior_Revocations_Parole',
                   'Prior_Revocations_Probation',
                   'Condition_MH_SA',
                   'Condition_Cog_Ed',
                   'Condition_Other',
                   'Violations_ElectronicMonitoring',
                   'Violations_Instruction',
                    'Violations_FailToReport',
                    'Violations_MoveWithoutPermission',
                   'Employment_Exempt')
  numeric
            <- c('Supervision_Risk_Score_First',</pre>
                  'Dependents',
                  'Prior_Arrest_Episodes_Felony',
                  'Prior_Arrest_Episodes_Misd',
                  'Prior_Arrest_Episodes_Violent',
                  'Prior_Arrest_Episodes_Property',
                  'Prior_Arrest_Episodes_Drug',
                  'Prior_Arrest_Episodes_PPViolationCharges',
                  'Prior_Conviction_Episodes_Felony',
                  'Prior_Conviction_Episodes_Misd',
                  'Prior_Conviction_Episodes_Prop',
                  'Prior_Conviction_Episodes_Drug',
```

```
'Delinquency_Reports',
               'Program_Attendances',
               'Program UnexcusedAbsences',
               'Residence_Changes',
               'Avg_Days_per_DrugTest',
               'Jobs_Per_Year')
           <- c('DrugTests_THC_Positive',</pre>
props
                'DrugTests Cocaine Positive',
                'DrugTests Meth Positive',
                'DrugTests_Other_Positive',
                'Percent Days Employed')
# Convert all nominal, ordinal, and binary variables to factors
# Leave the rest as is
for(i in categorical){
 recidivism[,i] <- as.factor(recidivism[,i])</pre>
}
# For variables that represent proportions, add/substract a small number
# to Os/1s for logit transformation
for(i in props){
 recidivism[,i] <- ifelse(recidivism[,i]==0,.0001,recidivism[,i])</pre>
 recidivism[,i] <- ifelse(recidivism[,i]==1,.9999,recidivism[,i])</pre>
}
# Blueprint for processing variables
require(recipes)
blueprint_recidivism <- recipe(x = recidivism,</pre>
                                vars = c(categorical,numeric,props,outcome),
                                roles = c(rep('predictor',48),'outcome')) %>%
  step_indicate_na(all_of(categorical),all_of(numeric),all_of(props)) %>%
  step zv(all numeric()) %>%
 step_impute_mean(all_of(numeric),all_of(props)) %>%
 step_impute_mode(all_of(categorical)) %>%
 step_logit(all_of(props)) %>%
 step_ns(all_of(numeric),all_of(props),deg_free=3) %>%
  step_normalize(paste0(numeric,'_ns_1'),
                 paste0(numeric,'_ns_2'),
                 paste0(numeric,' ns 3'),
                 paste0(props,'_ns_1'),
                 paste0(props,'_ns_2'),
                 paste0(props,'_ns_3')) %>%
  step_dummy(all_of(categorical),one_hot=TRUE) %>%
  step_num2factor(Recidivism_Arrest_Year2,
                transform = function(x) x + 1,
                levels=c('No','Yes'))
```

```
# Apply the recipe
baked_recidivism <- blueprint_recidivism %>%
    prep(training = recidivism) %>%
    bake(new_data = recidivism)
```

The final dataset (baked_recidivism) has 18111 observations and 166 columns (165 predictors, and the first column is the outcome variable). Now, suppose that we would like to predict the probability of Recidivism for the first individual. The code below will calculate the Minkowski distance (with q=2) between the first individual and each of the remaining 18,110 individuals by using values of the 166 predictors in this dataset.

```
dist2 <- data.frame(obs = 2:18111,dist = NA,target=NA)

for(i in 1:18110){
    a <- as.matrix(baked_recidivism[1,2:165])
    b <- as.matrix(baked_recidivism[dist2[i,1],2:165])
    dist2[i,]$dist <- sqrt(sum((a-b)^2))
    dist2[i,]$target <- as.character(baked_recidivism[dist2[i,1],]$Recidivism_Arrest_Year2)

#print(i)
}</pre>
```

We now rank order the individuals from closest to the most distant, and then choose the 100-nearest observations (K=100). Then, we calculate proportion of individuals who were recidivated (YES) and not recidivated (NO) among these 100-nearest neighbors. These proportions are the predictions for the probability of being recidivated or not recidivated for the first individual.

```
# Rank order the observations from closest to the most distant
dist2 <- dist2[order(dist2$dist),]
# Check the 100-nearest neighbors
dist2[1:100,]</pre>
```

```
obs
                dist target
7069
       7070 7.659967
                          No
4526
       4527 7.755362
                          No
8445
       8446 7.859353
                          No
11531 11532 8.081124
                         Yes
9731
       9732 8.090887
                          No
6663
       6664 8.480201
                          No
4042
       4043 8.484186
                          No
596
        597 8.538511
                          No
        647 8.558983
646
                         Yes
       9113 8.663452
9112
                          No
1697
       1698 8.687675
                          No
1771
       1772 8.697517
                          No
2159
       2160 8.742357
                          No
       1029 8.765372
1028
                         Yes
5117
       5118 8.775667
                          No
```

3690	3691	8.806331	No
830	831	8.821060	No
8140	8141	8.839652	Yes
385	386	8.856510	Yes
8468	8469	8.861272	No
7314	7315	8.874215	No
8767	8768	8.890606	No
4094	4095	8.927379	No
11386	11387	8.942428	Yes
2714	2715	8.949004	No
4423	4424	8.956050	Yes
1516	1517	8.963143	Yes
13841	13842	9.022972	No
1575	1576	9.051930	No
14384	14385	9.055670	No
8187	8188	9.067094	No
13021	13022	9.068971	No
9071	9072	9.073520	No
6356	6357	9.097278	No
3967	3968	9.108941	Yes
13821	13822	9.109367	No
2948	2949	9.109936	No
895	896	9.116890	No
11092	11093	9.117779	No
14203	14204	9.122793	No
6023	6024	9.135977	No
3435	3436	9.141237	Yes
11016	11017	9.153111	Yes
9947	9948	9.166294	No
12474	12475	9.174083	No
564	565	9.179573	Yes
1573	1574	9.187760	No
7786	7787	9.188086	No
808	809	9.199478	Yes
14784	14785	9.205327	Yes
15153	15154	9.205441	No
10817	10818	9.206677	Yes
3030	3031	9.221680	No
987	988	9.224630	No
2947	2948	9.231919	No
14506	14507	9.241374	No
13911	13912	9.250168	No
5307	5308	9.254097	Yes
4871	4872	9.278566	Yes
14527	14528	9.278633	Yes
4795	4796	9.282708	No
1562	1563	9.287491	No
9026	9027	9.287869	Yes
10168	10169	9.289060	No
3	4	9.305465	No
289	290	9.307759	Yes
600	601	9.336480	No
4779	4780	9.353857	No
4167	4168	9.367567	No

```
1448
       1449 9.386387
                          No
9677
       9678 9.399002
                         Yes
9135
       9136 9.412505
                          No
       4585 9.420181
4584
                         Yes
7959
       7960 9.425067
                          No
10762 10763 9.425995
                         Yes
7202
       7203 9.437474
                          No
5315
       5316 9.445364
                          No
1918
       1919 9.448661
                         Yes
15126 15127 9.455830
                         Yes
3171
       3172 9.460053
                          No
       1390 9.461795
1389
                         Yes
9287
       9288 9.465960
                          No
616
        617 9.468258
                          No
549
        550 9.469860
                          No
4230
       4231 9.475141
                          No
4744
       4745 9.476835
                          No
       3643 9.481367
3642
                          No
4875
       4876 9.481934
                         Yes
       9729 9.485522
9728
                          No
15327 15328 9.486961
                          No
9382
       9383 9.489079
                         Yes
3363
       3364 9.489238
                         Yes
8642
       8643 9.490666
                         Yes
2746
       2747 9.491828
                          No
       5743 9.493817
5742
                          No
1579
       1580 9.496209
                          No
8964
       8965 9.515531
                          No
# Mean target for the 100-nearest observations
table(dist2[1:100,]$target)
No Yes
70
    30
 # This indicates that the predicted probability of being recidivated is 0.30
  # for the first individual given the observed data for 100 most similar
  # observations
# Check the actual observed outcome for the first individual
recidivism[1,]$Recidivism_Arrest_Year2
```

4. Kernels to Weight the Neighbors

7298

4645

2300

[1] 0

7299 9.371710

4646 9.374108

2301 9.375541

No

No

No

In the previous section, we tried to understand how KNN predicts a target outcome by simply averaing the observed value for the target outcome from K-nearest neighbors. This was a simple average by equally

weighting each neighbor.

Another way of averaging the target outcome from K-nearest neighbors would be to weight each neighbor according to its distance, and calculate a weighted average. A simple way to weight each neighbor is to use the inverse of distance. For instance, consider the earlier example where we find the 20-nearest neighbor for the first observation in the reeadability dataset.

```
dist <- dist[order(dist$dist),]
k_neighbors <- dist[1:20,]
k_neighbors</pre>
```

```
obs
              dist
                        target
2440 2441 23.39269 0.55897492
2418 2419 25.35221 -0.21279072
2312 2313 25.90366 -0.25321371
2348 2349 26.15836 -0.15932546
2484 2485 26.28408 -0.92538206
2016 2017 26.54107 0.13989288
2319 2320 26.72020 -1.48029561
1570 1571 26.87505 -1.13367793
44
       45 26.92854 -0.58635946
14
       15 26.97686 0.24580571
2263 2264 27.27469 -0.90345299
118
     119 27.28308 -0.20640822
2530 2531 27.31948 -0.32031046
1133 1134 27.54420 0.38387363
124
      125 27.69614 -0.09360404
2153 2154 27.70797 -1.11412508
125
      126 27.82294 -0.36537882
2268 2269 27.83390 -0.23113845
2521 2522 27.85822 -0.63588777
1244 1245 27.86323 0.70560033
```

We can assign a weight to each neighbor by taking the inverse of their distance and rescaling them such that the sum of the weights are equal to 1.

```
k_neighbors$weight <- 1/k_neighbors$dist
k_neighbors$weight <- k_neighbors$weight/sum(k_neighbors$weight)
k_neighbors</pre>
```

```
obs dist target weight
2440 2441 23.39269 0.55897492 0.05732923
2418 2419 25.35221 -0.21279072 0.05289814
2312 2313 25.90366 -0.25321371 0.05177203
2348 2349 26.15836 -0.15932546 0.05126793
2484 2485 26.28408 -0.92538206 0.05102271
2016 2017 26.54107 0.13989288 0.05052867
2319 2320 26.72020 -1.48029561 0.05018993
1570 1571 26.87505 -1.13367793 0.04990073
```

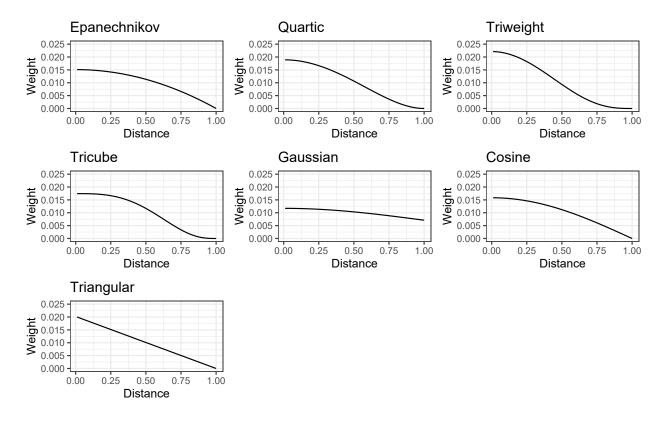
```
44
       45 26.92854 -0.58635946 0.04980163
14
       15 26.97686
                    0.24580571 0.04971241
2263 2264 27.27469 -0.90345299 0.04916958
118
      119 27.28308 -0.20640822 0.04915446
2530 2531
         27.31948 -0.32031046 0.04908897
1133 1134 27.54420
                    0.38387363 0.04868847
      125 27.69614 -0.09360404 0.04842137
2153 2154 27.70797 -1.11412508 0.04840069
125
      126 27.82294 -0.36537882 0.04820069
2268 2269 27.83390 -0.23113845 0.04818172
2521 2522 27.85822 -0.63588777 0.04813964
1244 1245 27.86323
                    0.70560033 0.04813100
```

Then, we can compute a weighted average of the target scores instead of a simple average.

```
# Weighted Mean target for the 20-nearest observations
sum(k_neighbors$target*k_neighbors$weight)
```

[1] -0.3239415

There are a number of different kernel function to assign weight to K-nearest neighbors (e.g., epanechnikov, quartic, triweight, tricube, gaussian, cosine). For all of them, closest neighbors are assigned higher weights while the weight gets smaller as the distance increases. They slightly differ the way they assign the weight. Below is a demonstration how assigned weight changes as a function of distance for different kernel functions.



NOTE 3

Which kernel function should we use for weighting the distance? The type of kernel function can also be considered as a hyperparameter to tune.

5. Parallel Processing with the caret function

The KNN algorithm can become computationally quite intensive and grid search with so many combinations may take days particularly when you have a very large sample size. One way to reduce the computational time and make it reasonable is to use parallel processing when you have access to multiple core computers (or computing clusters).

The caret package is designed in a way to take advantage of multiple cores in a computer via another package doParallel. If you are worried about the computation time for fitting any model using the caret::train function, you can run the following lines of code to use as many cores as available in your computing device.

```
require(doParallel)
ncores <- 15  # depends on the number of cores available in your computer
cl <- makePSOCKcluster(ncores)
registerDoParallel(cl)</pre>
```

Once you run these lines of code, anytime you run the caret::train function to train any model, it will use all registered cores to do the computations. This could significantly reduce the computational time from days to hours or from hours to minutes.

After you are done with training the model, you can run the following line of code to stop the computational cluster registered for the use of your current R session.

```
stopCluster(cl)
```

You can find more information about parallel processing with the caret package at this link.

2. K Nearest Neighbors for Continuous Outcomes

```
read_tr = read_tr[sample(nrow(read_tr)),]
    # Create 10 folds with equal size
      folds = cut(seq(1,nrow(read_tr)),breaks=10,labels=FALSE)
    # Create the list for each fold
      my.indices <- vector('list',10)</pre>
      for(i in 1:10){
       my.indices[[i]] <- which(folds!=i)</pre>
 cv <- trainControl(method = "cv",</pre>
                     index = my.indices)
# Hyperparameter Tuning Grid
 # check the hyperparameters for the kknn method
 # getModelInfo()$kknn$parameters
 # getModelInfo()$kknn$grid
 grid <- expand.grid(kmax=3:25,</pre>
                     distance=c(1,2,3),
                     kernel=c('epanechnikov','rectangular'))
 grid
# Train the model
 caret_knn <- caret::train(blueprint_readability,</pre>
                             data = read_tr,
                             method = "kknn",
                             trControl = cv,
                             tuneGrid = grid)
```

3. K Nearest Neighbors for Binary Outcomes

```
# Train and Test Split

loc <- which(recidivism$Training_Sample==1)

recidivism_tr <- recidivism[loc, ]
 recidivism_te <- recidivism[-loc, ]

# Randomly shuffle the data

set.seed(10302021) # for reproducibility

recidivism_tr = recidivism_tr[sample(nrow(recidivism_tr)),]</pre>
```

```
# Create 10 folds with equal size
 folds = cut(seq(1,nrow(recidivism_tr)),breaks=10,labels=FALSE)
# Create the list for each fold
 my.indices <- vector('list',10)</pre>
 for(i in 1:10){
   my.indices[[i]] <- which(folds!=i)</pre>
# Caret package
 require(caret)
  # Check the kknn engine hyperparameters
   # getModelInfo()$kknn$parameters
  # Cross-validation settings
  cv <- trainControl(method = "cv",</pre>
                                    = my.indices,
                     classProbs = TRUE,
                     summaryFunction = mnLogLoss)
  # Hyperparameter Tuning Grid
 grid <- data.frame(kmax=3:150,</pre>
                     distance=2,
                     kernel='rectangular')
 grid
# Train the model
 caret_knn <- caret::train(blueprint_recidivism,</pre>
                            data = recidivism_tr,
                            method = "kknn",
                            metric = 'logLoss',
                            trControl = cv,
                            tuneGrid = grid)
```