

# A study of bootstrapping on developing classification model

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*April 19, 2019*

## Abstract

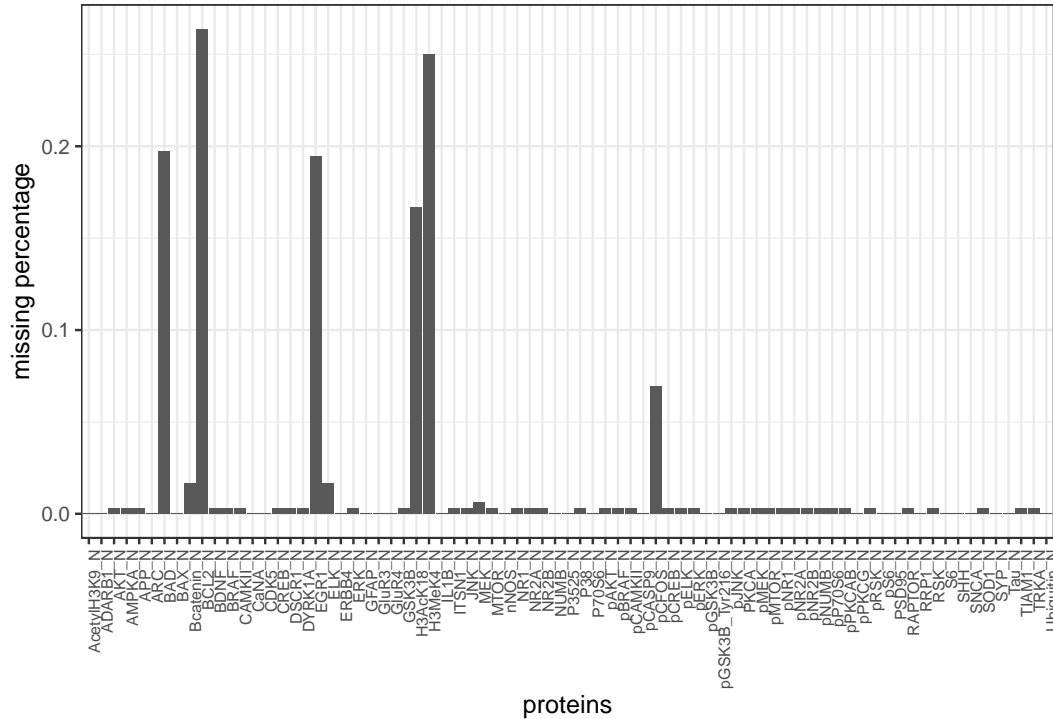
This report discusses a study of bootstrap to develop classification model based on the proteins expression levels. Our goal is to build a predictive model based on logistic regression to facilitate Down syndrome diagnosis. We compared Pathwise Coordinate Descent Estimation with Regularized Logistic Regression and Smoothed Bootstrap Estimation. Our result shows that while the Cross Validation MSE are similar between these two methods, Smoothed Bootstrap Estimation provides a more accurate classification result And based on that, we identified a subset of proteins that are significantly associated with the Down syndrome.

## Background

The data *Down.csv* consists of the expression levels of 77 proteins/protein modifications that produced detectable signals in the nuclear fraction of cortex. It has 1080 rows and 79 columns. The first column **MouseID** identifies individual mice; The column **2-78** are values of expression levels of 77 proteins. Column 79 indicates whether the mouse is a control or has Down syndrome. The goal is to develop classification model based on the proteins expression levels.

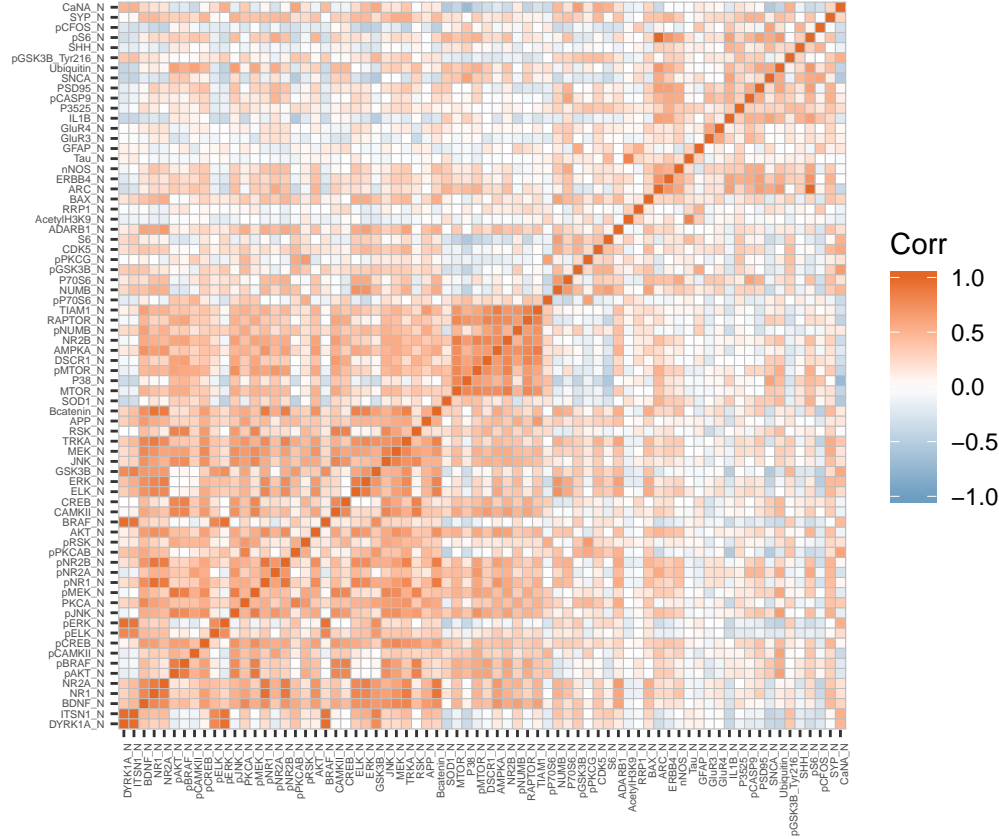
We found that data is missing for some of the covariates (Fig. 1), so we deleted those high missing rate( $>15\%$ ). For those covariates with missing rate  $< 15\%$ , we assumed them to be missing completely at random(MCAR), so we would analyze the complete cases in the following.

**Figure 1: Proteins' missing percentage plot**



Also due to the intrinsic correlation between individual proteins (Fig. 2), it's impossible to apply normal regression methods to this dataset because of singularity problem. Instead, we choose regularized methods, LASSO, to be more specific.

**Figure 2: Multicollinearity plot of the dataset**



In this project, our goal is to first assess Regularized Logistic Regression and Smoothed Bootstrap Estimation methods, and compare the result with the original paper. Second is to provide inference of the final model, and select significant proteins based on that.

## Method

### Logistic Regression

Let  $y$  be the vector of  $n$  response random variable,  $X$  denote the  $n \times p$  design matrix ( $X_i$  denote the  $i$ th row) and  $\beta$  denote the  $p \times 1$  coefficient. Let  $\eta = E(y) = X\beta$  and given the link function as  $g(\eta) = \log \frac{\eta}{1-\eta}$ , we have the logistic regression model written as:

$$\log\left(\frac{\eta}{1-\eta}\right) = X\beta$$

The likelihood of this logistic regression is:

$$L(\beta; X, y) = \prod_{i=1}^n \left\{ \left( \frac{\exp(X_i\beta)}{1 + \exp(X_i\beta)} \right)^{y_i} \left( \frac{1}{1 + \exp(X_i\beta)} \right)^{1-y_i} \right\}$$

Maximizing the likelihood is equivalent to maximizing the log likelihood:

$$l(\beta) = \sum_{i=1}^n \{y_i(X_i\beta) - \log(1 + \exp(X_i\beta))\}$$

### Pathwise Coordinate Descent with regularized logistic regression

Regularization is the common variable selection approaches for high-dimensional covariates. The best known Regularization is called LASSO, which is to add  $L1$ -penalty to the objective function. In the context of logistic regression, we are aiming to maximize the penalized log likelihood:

$$\max_{\beta \in \mathbb{R}^{p+1}} \frac{1}{n} \sum_{i=1}^n \{y_i(X_i\beta) - \log(1 + \exp(X_i\beta))\} - \lambda \sum_{j=0}^p |\beta_j|$$

for some  $\lambda \geq 0$ . Here the  $x_{i,j}$  are standardized so that  $\sum_i x_{i,j}/n = 0$  and  $\sum_i x_{i,j}^2/n = 1$ .

The Newton algorithm for maximizing the log likelihood amounts to iteratively reweighted least squares. Hence if the current estimate of the parameter is  $\tilde{\beta}$ , we can form a quadratic approximation to the negative log likelihood by Taylor expansion around the current estimate, which is:

$$f(\beta) = -\frac{1}{2n} \sum_{i=1}^n w_i (z_i - \sum_{j=0}^p x_{i,j} \beta_j)^2 + C(\tilde{\beta})$$

where

$$z_i = \tilde{\beta}_0 + x_i^T \tilde{\beta} + \frac{y_i - \tilde{p}(x_i)}{\tilde{p}(x_i)(1 - \tilde{p}(x_i))}, \text{ working response}$$

$$w_i = \tilde{p}(x_i)(1 - \tilde{p}(x_i)), \text{ working weights}$$

and  $\tilde{p}(x_i)$  is evaluated at the current parameters, the last term is constant. The Newton update is obtained by minimizing the  $f(\beta)$

The coordinate descent algorithm to solve the penalized weighted least squares problem

$$\min_{\beta \in \mathbb{R}^{p+1}} \{-f(\beta) + \lambda P(\beta)\}$$

The above amounts to a sequence of nested loops:

- outer loop: start with  $\lambda$  that all the coefficients are forced to be zero, then decrement  $\lambda$ ;
- middle loop: update the quadratic  $f(\beta)$  using the current estimates of parameters;
- inner loop: run the coordinate descent algorithm on the penalized weighted least square problem.

In our problem, care is taken to avoid coefficients diverging in order to achieve fitted probabilities of 0 or 1 which is the warning message by the R package. When a probability with  $\epsilon = 1e - 5$  of 1, we set it to 1, and set the weights to  $\epsilon$ . 0 is treated similarly.

### Smoothed Bootstrap Estimation and inference

Classical statistical theory ignores model selection in assessing estimation accuracy. Here we consider bootstrap methods for computing standard errors and confidence intervals that take model selection into account. The methodology involves bagging, also known as bootstrap smoothing (Efron and Tibshirani 1996), to tame the erratic discontinuities of selection-based estimators.

Point estimation:

- First we need to prepare a couple of candidate models

- for each bootstrap in bootstrap with B times, select the best model and get estimates for the coefficient denoted as  $t(y^*)$
- smooth  $\hat{\mu} = t(y)$  by averaging over the bootstrap replications, defining

$$\tilde{\mu} = s(y) = \frac{1}{B} \sum_{i=1}^B t(y^*)$$

And in addition to the percentile confidence interval, the nonparametric delta-method estimate of standard deviation for  $s(y)$  in the nonideal case is:

$$\tilde{sd}_B = [\sum_{i=1}^n \hat{cov}_j^2]^{1/2}$$

where

$$\hat{cov}_j = \sum_{i=1}^B (Y_{ij}^* - Y_{.j}^*)(t_i^* - t_{.}^*)/B$$

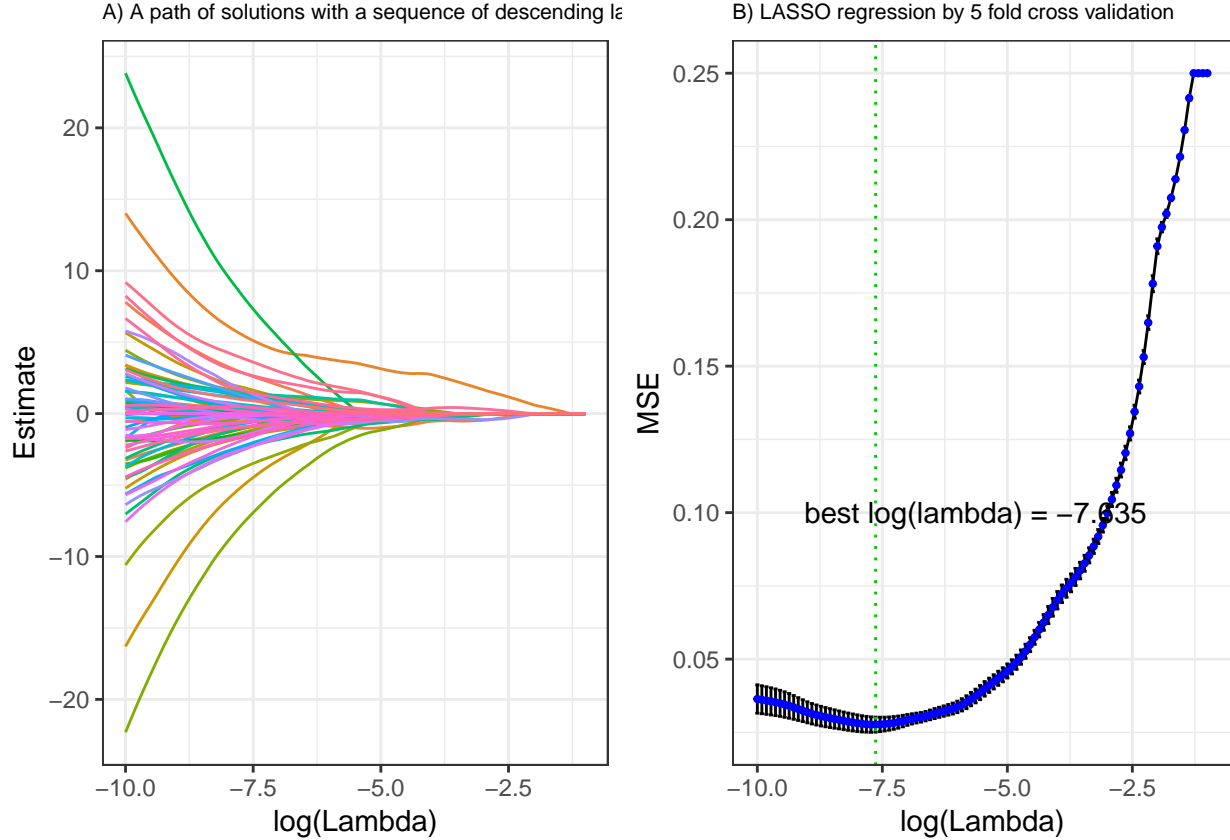
with  $Y_{.j}^* = \sum_{i=1}^B Y_{ij}^*/B$  and  $t_{.}^* = \sum_{i=1}^B t_i^*/B = s(y)$ .

## Results

### Regularized Logistic Regression

Fig. 3A shows us that as the  $\lambda$  increases, all the variable estimates of parameters shrink accordingly since we penalize all the parameters. When  $\lambda = 0$ , the result is the same as least square method and when  $\lambda$  is too large, all the estimates of parameters shrink to 0. Fig. 3B shows us the cross validation result for choosing the best  $\lambda$ .

**Figure 3: results of Regularized Logistic Regression**



### Model selection based on Smoothed Bootstrap Estimation for Logistic LASSO

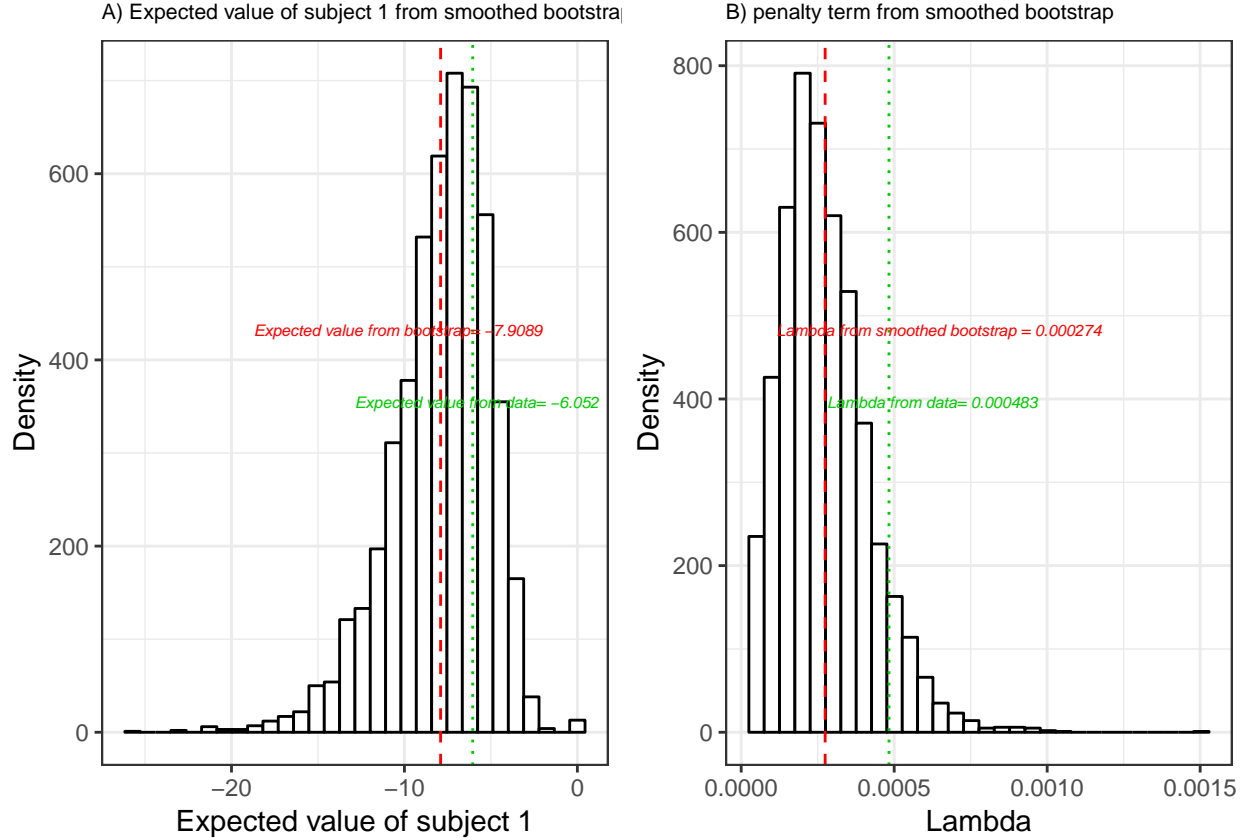
We are still dealing with regularized lasso with this dataset, we wanted to apply smoothed bootstrap in order to get better estimates and inference result.

algorithm:

- bootstrap data from the original dataset
- do cross validation and select the best  $\lambda_i^*$  for each repetition
- calculate average  $\lambda^* = \frac{1}{B} \sum_{i=1}^B \lambda_i^*$

We can see the discrepancy between results of Regularized Logistic Regression and Smoothed Bootstrap Estimation for Logistic LASSO both in prediction (Fig 4A) and finding the best  $\lambda$  (Fig 4B), the results of Regularized Logistic Regression is deviated from the center of empirical distribution.

**Figure 4: Lambda selection based on Smoothed Bootstrap Estimation for Logistic LASSO**



### Cross validation for model prediction comparison

We used 10 fold cross-validation to compare two different models, one is with  $\lambda$  selected from data, the other is selected from the Smoothed Bootstrap Estimation. Table 1 shows us that there is not much of a differences between these two methods either regarding to misclassification or MSE.

Table 1: The comparison of performance for two models

	Misclassification rate	Mean squared error
Penalty chosen by data	0.0322	0.0239
Penalty selected from smoothed bootstrap	0.0285	0.0244

<sup>a</sup> Dataset: Proteins expression levels of Down syndrome

### Significant random variable selection from Smoothed Bootstrap Estimation

Table 2 & 3 provide the full results of Smoothed Bootstrap Estimation for logistic LASSO. Our identification criterions here are:

1. the chosen probability greater than 96%
2. Smoothed Bootstrap Estimation confidence interval excludes zero.

Based on that, we got 27 proteins that meets these two criterions (Table 2).

Table 2: Significant Proteins

	origin	prob	coef	sd	lower	upper	lower.new	upper.new
ITSN1_N	7.9040	1.00	9.6725	2.1862	4.4201	16.9149	5.3875	13.9575
pELK_N	-2.1788	0.99	-2.7419	1.1203	-6.1524	-0.4194	-4.9377	-0.5461
pNR1_N	-2.4536	0.96	-2.6193	1.2315	-5.9502	0.0000	-5.0330	-0.2056
pRSK_N	-2.4102	1.00	-2.8974	0.7656	-5.2917	-1.1120	-4.3980	-1.3968
AKT_N	2.7674	1.00	3.3722	0.8799	1.2074	6.0927	1.6476	5.0968
BRAF_N	-4.8560	1.00	-5.6899	1.7241	-10.9610	-1.8681	-9.0691	-2.3107
CAMKII_N	-1.5901	0.99	-2.3111	0.8889	-4.9441	-0.3901	-4.0533	-0.5689
CREB_N	-1.2469	0.98	-1.3510	0.5539	-2.9474	-0.0163	-2.4366	-0.2654
ELK_N	-3.6872	1.00	-4.6751	1.0545	-8.0746	-2.1847	-6.7419	-2.6083
ERK_N	-7.4243	1.00	-8.7471	1.6856	-14.5871	-4.7828	-12.0509	-5.4433
MEK_N	1.3308	0.98	1.6328	0.7152	0.0194	3.6599	0.2310	3.0346
TRKA_N	3.7756	1.00	5.5845	2.1337	2.0454	11.9326	1.4024	9.7666
APP_N	5.3514	1.00	7.8719	1.4402	5.0187	13.0828	5.0491	10.6947
MTOR_N	-2.3190	0.99	-2.8751	0.9748	-5.7528	-0.7263	-4.7857	-0.9645
DSCR1_N	1.2781	0.98	1.5514	0.6235	0.0022	3.3412	0.3293	2.7735
RAPTOR_N	-1.7634	0.96	-2.1489	1.0112	-4.9061	0.0000	-4.1309	-0.1669
TIAM1_N	2.7743	1.00	3.4095	1.0557	1.1476	6.4593	1.3403	5.4787
NUMB_N	1.4306	0.98	1.8409	0.8104	0.0385	4.1741	0.2525	3.4293
ERBB4_N	1.4902	1.00	2.0181	0.5463	0.7995	3.6211	0.9474	3.0888
Tau_N	1.5522	1.00	2.2831	0.5607	1.0326	4.3017	1.1841	3.3821
GluR3_N	-1.3348	1.00	-1.7384	0.4746	-3.2161	-0.7186	-2.6686	-0.8082
IL1B_N	-1.4177	0.99	-1.9549	0.6874	-4.1387	-0.4795	-3.3022	-0.6076
P3525_N	1.0465	0.97	1.2122	0.5624	0.0000	2.7394	0.1099	2.3145
Ubiquitin_N	0.9464	0.97	1.3435	0.6419	0.0000	3.1608	0.0854	2.6016
SHH_N	-1.5405	1.00	-1.9631	0.5122	-3.6381	-0.8420	-2.9670	-0.9592
SYP_N	-0.9364	0.99	-1.2874	0.4838	-2.6677	-0.1815	-2.2356	-0.3392
CaNA_N	1.7695	0.99	2.3003	0.7909	0.4918	4.8228	0.7501	3.8505

<sup>a</sup> Bootsap time=5000<sup>b</sup> origin: estimation from Regularized Logistic Regression<sup>c</sup> prob: chosen probability from bootstrap<sup>d</sup> doef: estimation from Smoothed Bootstrap<sup>e</sup> sd: nonparamatric delta-method estimate of standard deviation<sup>f</sup> lower, upper: quantile CI<sup>g</sup> lower.new, upper.new: CI from nonparamatric delta-method estimate

## Conclusions

In this study, we first used cross validation to find the best  $\lambda$  for Regularized Logistic Regression prediction. Then we used bootstrap to plot the histogram of the best  $\lambda$  for LASSO and the prediction of subject 1. It showed that classical statistical theory does ignore the model selection process in assessing estimation accuracy, which is consistant with the Efron paper results. The cross validation result of comparing Regularized Logistic Regression best  $\lambda$  and Smoothed Bootstrap Estimation best  $\lambda$  showed that these two methods provided similar accuracy. Finally, we conducted inference for the model based on Smoothed Bootstrap Estimation, and identified a subset of proteins that are significantly associated with the Down syndrome.

## References

- 1 Efron, Bradley. "Estimation and accuracy after model selection." Journal of the American Statistical Association 109.507 (2014): 991-1007.

## Appendix A

```
knitr::opts_chunk$set(echo = FALSE, message = FALSE, warning = FALSE, comment = "")
library(tidyverse)
# plot
library(ggcorrplot)
library(ggpubr)
library(grid)
library(gridExtra)
# table
library(kableExtra)
# lasso
library(glmnet)
# parallel program
library(parallel)
library(doParallel)
library(foreach)
library(iterators)
nCores <- 3
registerDoParallel(nCores)
set.seed(99999)
options(knitr.table.format = "latex")
theme_set(theme_bw())
oridata <- read.csv("Down.csv")
mydata <- oridata%>%
  dplyr::select(., -c(BAD_N, BCL2_N, H3AcK18_N, EGR1_N, H3MeK4_N))%>%
  filter(complete.cases(.))
x <- apply(is.na(oridata[,2:78]), 2, sum) / nrow(oridata)
tibble(name = names(x), percentage = as.numeric(x)) %>%
  ggplot(aes(x = name, y = percentage)) +
  geom_bar(stat = "identity") +
  labs(x = "proteins", y = "missing percentage") +
  theme(axis.text.x = element_text(angle = 90, hjust = 1, size = 7))
### missing-----
n <- dim(mydata)[1]
ncol <- dim(mydata)[2]
list <- c(2:(ncol - 1))
namesX <- names(mydata)[-c(1, ncol)]
# standardize
dataX <- do.call(cbind, lapply(list, function(x) (mydata[,x] - mean(mydata[,x]))/sd(mydata[,x])))
colnames(dataX) <- namesX
# design matrix
X <- data.frame(dataX) %>%
  mutate(., intercept = 1)
# response
y <- as.vector(ifelse(mydata[,ncol] == "Down syndrome", 1, 0))
dat <- list(y = y, X = as.matrix(X))
```



```

# check correlation
corplot <- cor(dataX) %>%
  ggcorrplot(.,ggtheme = ggplot2::theme_gray,
             colors = c("#6D9EC1", "white", "#E46726"),
             tl.cex = 4,
             tl.srt = 90)
grid.arrange(corplot,ncol=1)
### regularized logistic regression: middle loop and inner loop
sfun <- function(beta,lambda) sign(beta) * max(abs(beta)-lambda, 0)
reglogitlasso <- function(lambda, dat, start, tol=1e-10, maxiter = 200,...){
  p <- dim(dat$X)[2]
  n <- length(dat$y)
  betavec <- start
  i <- 0
  loglik <- 0
  prevloglik <- Inf
  res <- c(0, loglik, betavec)
  while (i < maxiter && abs(loglik - prevloglik) > tol && loglik < Inf) {
    i <- i + 1
    prevloglik <- loglik
    for (j in 1:p) {
      u <- dat$X %*% betavec
      expu <- exp(u)
      prob <- expu/(expu+1)
      w <- prob*(1-prob)
      w <- ifelse(abs(w-0) < 1e-5, 1e-5, w)
      z <- u + (dat$y-prob)/w
      znoj <- dat$X[,-j] %*% betavec[-j]
      betavec[j] <- sfun(mean(w*(dat$X[,j])*(z - znoj)), lambda)/(mean(w*dat$X[,j]*dat$X[,j]))
    }
    loglik <- sum(w*(z-dat$X %*% betavec)^2)/(2*n) + lambda * sum(abs(betavec))
    res <- rbind(res, c(i, loglik, betavec))
  }
  return(res)
}
# intial = rep(0, dim(dat$X)[2])
# corres <- reglogitlasso(lambda = exp(-10), dat, start = intial,tol=1e-5)
# start from -1 to -10

## pathwise update: outer loop
path <- function(data,grid){
  start <- rep(0, dim(data$X)[2])
  betas <- NULL
  for (x in 1:length(grid)){
    cor.result <- reglogitlasso(lambda = grid[x],dat = data,start= start)
    lasbeta <- cor.result[nrow(cor.result),3:dim(cor.result)[2]]
    start <- lasbeta
    betas <- rbind(betas,c(lasbeta))
  }
  return(data.frame(cbind(grid,betas)))
}
# path.out <- path(dat,grid=exp(seq(-1,-10, length=100)))
# colnames(path.out) <- c("grid",colnames(X))
path.out <- read.csv("path.out.csv",header = T)%>%

```

```

dplyr::select(.,-c(1))
path.plot <- path.out %>%
  gather(key = par, value = estimate, c(2:dim(path.out)[2])) %>%
  ggplot(aes(x = log(grid), y = estimate, group = par, col = par)) +
  geom_line() +
  ggtitle("A) A path of solutions with a sequence of descending lambda's") +
  theme(plot.title = element_text(size = 8), legend.position = "none") +
  xlab("log(Lambda)") +
  ylab("Estimate")
##### 5-fold cross-validation to choose beta lambda
cvresult <- function(dat,grid,K){
  n <- dim(dat$X)[1]
  folds <- sample(1:K, n, replace=TRUE)
  start <- rep(0, dim(dat$X)[2])
  cv.error <- vector()
  cv.se <- vector()
  for (x in 1:length(grid)) {
    cv.errors <- vector()
    for (i in 1:K){
      cor.result <- reglogitlasso(lambda = grid[x], dat = list(X=dat$X[folds!=i,], y=dat$y[folds!=i]),
                                start = start)
      lasbeta <- cor.result[nrow(cor.result),3:dim(cor.result)[2]]
      u <- as.matrix(dat$X[folds == i,]) %*% lasbeta
      expu <- exp(u)
      prob <- expu / (1 + expu)
      y <- as.vector(dat$y[folds==i])
      cv.errors[i] = mean((y-prob)^2)
    }
    start <- lasbeta
    cv.error[x] <- mean(cv.errors)
    cv.se[x] <- sqrt(var(cv.errors)/K)
  }
  return(cbind(grid,cv.error,cv.se))
}
# result <- cvresult(dat,grid=exp(seq(-1,-10, length=100)),K=5)
# best.lambda <- result[which.min(result[,2]),1]
best.lambda <- round(0.0004825801,6)
result <- read.csv("cvresult.csv",header = T)%>%
  dplyr::select(.,-c(1))
cv.plot <-
  ggplot(result, aes(x=log(result$grid), y=result$cv.error)) +
  geom_errorbar(aes(ymin=result$cv.error-result$cv.se, ymax=result$cv.error+result$cv.se),
               colour=1) +
  geom_line() +
  geom_point(size=0.8, colour = 4) +
  ggtitle("B) LASSO regression by 5 fold cross validation") +
  theme(plot.title = element_text(size = 8)) +
  xlab("log(Lambda)") + ylab("MSE") +
  geom_vline(xintercept = log(best.lambda), col=3, lty=3) +
  annotate("text", log(best.lambda)+2, 0.1, label = paste("best log(lambda) = ", round(log(best.lambda), 2)))
grid.arrange(path.plot, cv.plot, ncol=2)
#### final estimation for beta
# finlasso <- as.matrix(path(dat, grid = exp(seq(-1, log(best.lambda), length=100))))

```

```

# colnames(finlasso) <- c("grid",colnames(X))
# lasso.beta <- finlasso[nrow(finlasso),2:dim(finlasso)[2]]
temp <- read.csv("coeff.csv",header = T)
lenb <- dim(temp)[1]
co.fin.beta <- rbind(temp[lenb,],temp[1:(lenb-1),])
# compare the result of our methods and glmnet
logmod <- glmnet(dat$X[, -dim(dat$X)[2]], y = dat$y, alpha=1, family="binomial",lambda = best.lambda)
res.comp <- cbind(co.fin.beta, as.matrix(coef.glmnet(logmod)))
names(res.comp) = c("protein", "LASSO", "glmnet") # it's very similar
##### get the estimate and se by smmothing bootstrap
n <- length(y)
p <- dim(dataX)[2]+1
B <- 5000
taskFun <- function(){
  # interest in: lambda,u_1(plot),beta,betanum, ynum
  ynum <- vector()
  betanum <- vector()
  beta <- vector()
  bootid <- sample(c(1:n),replace = T)
  boot.x <- dataX[bootid,]
  boot.y <- y[bootid]
  for (j in 1:n) ynum[j] <- sum(j==bootid)
  min.lambda <- cv.glmnet(x=boot.x, y=boot.y,alpha=1, family="binomial")$lambda.min
  model <- glmnet(x=boot.x, y=boot.y,alpha=1, family="binomial",lambda = min.lambda)
  beta <- coef(model)
  for (k in 1:p) betanum[k] <- I(coef(model)[k] != 0)
  sub1 <- predict(model,dataX)[1] #,type = "response"
  return(cbind(min.lambda,sub1,t(beta),t(betanum),t(ynum)))
}
# out <- foreach(i = 1:B, .combine = rbind) %dopar% taskFun()
# each row of output basicly tells you:
#   the best lambda
#   prediction of sub1
#   all the estimated beta
#   whether the covariate been chose or not
#   which obs been chose
# get sparse matrix, transform into data frame
out.df <- read.csv("bootstrap.csv",header = T)%>%
  dplyr::select(.,-c(1))
colnames(out.df) <- c("min.lambda","subject.1","intercpt",colnames(dataX),
  sprintf("b[%d]",seq(1:p)),sprintf("n[%d]",seq(1:n)))
best.lambda.s <- mean(out.df$min.lambda)
# plot of expected value of subject 1
model <- glmnet(x=dataX, y=y,alpha=1, family="binomial",lambda = best.lambda)
sub1 <- predict(model,dataX)[1] #,type = "response"
s1 <- ggplot(out.df,aes(x=out.df$subject.1)) +
  geom_histogram(colour="black", fill="white")+
  #geom_density()
  ggtitle("A) Expected value of subject 1 from smoothed bootstrap")+
  theme(plot.title = element_text(size = 8))+
  xlab("Expected value of subject 1") + ylab("Density") +
  geom_vline(xintercept = mean(out.df$subject.1),col=2,lty=2) +
  geom_vline(xintercept = sub1,col=3,lty=3)

```

```

s2 <- ggplot(out.df,aes(x=out.df$min.lambda)) +
  geom_histogram(colour="black", fill="white")+
  #geom_density()
  ggtitle("B) penalty term from smoothed bootstrap")+
  theme(plot.title = element_text(size = 8))+
  xlab("Lambda") + ylab("Density") +
  geom_vline(xintercept = best.lambda.s,col=2,lty=2) +
  geom_vline(xintercept = best.lambda,col=3,lty=3)
grid.arrange(s1+
  annotation_custom(grid.text(paste("Expected value from data= ", round(sub1, 4), sep = ""),
    x=0.5,y=0.5, hjust=0,
    gp=gpar(col=3,fontsize=6, fontface="italic")))+
  annotation_custom(grid.text(paste("Expected value from bootstrap= ",
    round(mean(out.df$subject.1), 4), sep = ""),
    x=0.3,y=0.6, hjust=0,
    gp=gpar(col=2,fontsize=6, fontface="italic"))),
  s2+
  annotation_custom(grid.text(paste("Lambda from data= ", round(best.lambda, 6), sep = ""),
    x=0.2,y=0.5, hjust=0,
    gp=gpar(col=3,fontsize=6, fontface="italic")))+
  annotation_custom(grid.text( paste("Lambda from smoothed bootstrap = ",
    round(best.lambda.s, 6),sep = ""),
    x=0.1,y=0.6, hjust=0,
    gp=gpar(col=2,fontsize=6, fontface="italic"))),
  ncol=2)
##### cross validation for comparison of prediction error
cvcomp <- function(dat,K){
  n <- dim(dat$X)[1]
  folds <- sample(1:K, n, replace=TRUE)
  start <- rep(0, dim(dat$X)[2])
  cv.error.1 <- vector()
  cv.error.2 <- vector()
  cv.mse.1 <- vector()
  cv.mse.2 <- vector()
  for (i in 1:K){
    cv.x <- dat$X[folds!=i,]
    cv.y <- dat$y[folds!=i]
    obs <- glmnet(x=dat$X[folds!=i,],y=dat$y[folds!=i], alpha=1,family="binomial",lambda = best.lambda)
    smooth <- glmnet(x=dat$X[folds!=i,],y=dat$y[folds!=i], alpha=1,family="binomial",lambda = best.lambda)
    y.data <- predict(obs,dat$X[folds == i,],type = "response")>0.5
    y.smooth <- predict(smooth,dat$X[folds == i,],type = "response")>0.5
    y.data2 <- predict(obs,dat$X[folds == i,],type = "response")
    y.smooth2 <- predict(smooth,dat$X[folds == i,],type = "response")
    # misclassification rate
    cv.error.1[i] = sum(y.data!=dat$y[folds == i])/length(y[folds == i])
    cv.error.2[i] = sum(y.smooth!=dat$y[folds == i])/length(y[folds == i])
    # mse
    cv.mse.1[i] = mean((dat$y[folds == i]-y.data2)^2)
    cv.mse.2[i] = mean((dat$y[folds == i]-y.smooth2)^2)
  }
  return(list(error = cbind(mean(cv.error.1),mean(cv.error.2)),
    mse = cbind(mean(cv.mse.1),mean(cv.mse.2))))
}

```

```

cvresult <- rbind(round(cvcomp(dat,K=10)$error,4),round(cvcomp(dat,K=10)$mse,4))
colnames(cvresult) <- c("Penalty chosen by data","Penalty selected from smoothed bootstrap")
rownames(cvresult) <- c("Misclassification rate","Mean squared error")
kable(t(cvresult), "latex", caption = "The comparison of performance for two models", booktabs = T) %>%
  kable_styling(latex_options = c("hold_position", "scale_down")) %>%
  add_footnote(c("Dataset: Proteins expression levels of Down syndrome"),
    notation = "alphabet")

## select beta based on number of chosen
# colnames(out.df) <- c("min.lambda", "subject.1", "intercpt", colnames(dataX),
#   sprintf("b[%d]", seq(1:p)), sprintf("n[%d]", seq(1:n)))
betanum <- out.df[,c((2+p+1):(2+p+p))] # number of been chosen
betachosen <- round(t(apply(betanum,2,mean)),2)
## inference-hypothesis testing
betacoeff <- out.df[,c((2+1):(2+p))] # coefficients got from bootstrap, average it
ynum <- out.df[,c((2+2*p+1):(2+2*p+n))]
meanym <- apply(ynum, 2, mean)
coef <- round(apply(betacoeff, 2, mean),4)
sd <- vector()
for (k in 1:p) {
  covj <- (t(ynum)-(as.vector(meanym)%*%t(rep(1,B))))%*%(betacoeff[,k]-rep(coef[k],B))
  sd[k] <- round(sqrt((t(covj)%*%covj))/B,4)
}
coeff <- cbind(coef,sd) # mean and sd got from Efron methods
newcf <- round(cbind(lower.new = coef -1.96*sd,upper.new = coef +1.96*sd),4)
cf <- round(cbind(lower = apply(betacoeff,2,quantile,0.025),
  upper = apply(betacoeff,2,quantile,0.975)),4) # CI got from empirical distritbuion
est.result <- cbind(origin =round(as.vector(co.f.in.beta[,2]),4), # results from LASSO
  prob = as.vector(betachosen),
  coeff,cf,newcf)
rownames(est.result) <- c("Intercept", colnames(dataX))

# choose covariate based on this criterion
tmp = cbind(rownames(est.result), est.result)
covname = tmp %>%
  as.tibble() %>%
  filter(prob >= 0.96,
    (lower.new > 0 | upper.new < 0)) %>%
  select(V1) %>%
  unlist()

kable(est.result[covname,], "latex", caption = "Significant Proteins", booktabs = T) %>%
  kable_styling(latex_options = c("hold_position", "scale_down"),
    font_size = 6,full_width = F) %>%
  add_footnote(c("Bootstap time=5000", "origin: estimation from Regularized Logistic Regression", "prob
    notation = "alphabet")

kable(est.result[setdiff(rownames(est.result), covname),], "latex", caption = "Non-significant Proteins
  kable_styling(latex_options = c("hold_position", "scale_down"),
    font_size = 6,full_width = F) %>%
  add_footnote(c("Bootstap time=5000", "origin: estimation from Regularized Logistic Regression", "prob
    notation = "alphabet")

```

Table 3: Non-significant Proteins

	origin	prob	coef	sd	lower	upper	lower.new	upper.new
Intercept	0.0949	1.00	0.3143	0.3546	-0.4132	1.2144	-0.3807	1.0093
DYRK1A_N	0.0000	0.04	0.0310	0.1390	0.0000	0.2384	-0.2414	0.3034
BDNF_N	1.0655	0.86	1.0811	0.7540	0.0000	3.1864	-0.3967	2.5589
NR1_N	-0.9385	0.90	-2.0857	1.2323	-5.7961	0.0000	-4.5010	0.3296
NR2A_N	0.3742	0.54	0.4882	0.5696	0.0000	2.5152	-0.6282	1.6046
pAKT_N	0.6050	0.82	0.8438	0.6632	0.0000	2.7745	-0.4561	2.1437
pBRAF_N	0.0000	0.62	0.1922	0.4213	-0.7271	1.5147	-0.6335	1.0179
pCAMKII_N	-0.6756	0.93	-1.0979	0.6266	-2.7897	0.0000	-2.3260	0.1302
pCREB_N	1.2113	0.95	1.3620	0.6984	0.0000	3.3009	-0.0069	2.7309
pERK_N	-0.2493	0.54	-0.5806	0.5946	-2.7898	0.0000	-1.7460	0.5848
pJNK_N	-0.0067	0.46	-0.2080	0.3361	-1.4612	0.3040	-0.8668	0.4508
PKCA_N	1.1962	0.82	1.2604	0.9599	0.0000	4.0332	-0.6210	3.1418
pMEK_N	0.0000	0.54	-0.0939	0.5630	-1.8812	1.2504	-1.1974	1.0096
pNR2A_N	0.0000	0.28	-0.0891	0.2675	-1.1664	0.5175	-0.6134	0.4352
pNR2B_N	1.5568	0.90	1.8496	1.0888	0.0000	5.1242	-0.2844	3.9836
pPKCAB_N	-1.4553	0.94	-1.4310	0.7757	-3.7448	0.0000	-2.9514	0.0894
GSK3B_N	-0.9853	0.88	-1.5983	1.0300	-4.6946	0.0000	-3.6171	0.4205
JNK_N	0.0000	0.56	-0.1163	0.5229	-1.7227	1.2068	-1.1412	0.9086
RSK_N	-0.6061	0.72	-0.6804	0.6776	-2.6645	0.0600	-2.0085	0.6477
Bcatenin_N	0.0000	0.21	0.1476	0.3265	0.0000	1.6599	-0.4923	0.7875
SOD1_N	0.4636	0.62	0.4002	0.4175	0.0000	1.7697	-0.4181	1.2185
P38_N	0.0000	0.44	-0.1663	0.3615	-1.4422	0.6667	-0.8748	0.5422
pMTOR_N	0.0000	0.42	0.1135	0.3941	-0.9596	1.4826	-0.6589	0.8859
AMPKA_N	-0.9954	0.93	-1.4471	0.8265	-3.9602	0.0000	-3.0670	0.1728
NR2B_N	-0.1377	0.57	-0.2951	0.4053	-1.6332	0.3396	-1.0895	0.4993
pNUMB_N	-0.3484	0.74	-0.7193	0.6099	-2.5185	0.0000	-1.9147	0.4761
pP70S6_N	0.4770	0.83	0.9325	0.7488	0.0000	3.0487	-0.5351	2.4001
P70S6_N	0.2829	0.67	0.4033	0.4369	-0.1974	1.8139	-0.4530	1.2596
pGSK3B_N	0.4776	0.71	0.3922	0.5633	-0.7969	1.9720	-0.7119	1.4963
pPKCG_N	0.0000	0.50	-0.3093	0.4168	-1.9056	0.2988	-1.1262	0.5076
CDK5_N	0.0000	0.51	0.0790	0.2705	-0.6702	0.9113	-0.4512	0.6092
S6_N	-0.5883	0.87	-0.8153	0.5316	-2.3725	0.0000	-1.8572	0.2266
ADARB1_N	0.1880	0.69	0.3031	0.4307	-0.5048	1.6314	-0.5411	1.1473
AcetylH3K9_N	0.0000	0.33	-0.1398	0.2592	-1.3143	0.2063	-0.6478	0.3682
RRP1_N	-0.8838	0.98	-0.5174	1.0229	-2.2796	2.2449	-2.5223	1.4875
BAX_N	0.0000	0.61	-0.0985	0.3247	-1.1343	0.6766	-0.7349	0.5379
ARC_N	-0.5474	0.68	-0.2956	0.2802	-1.3687	0.0000	-0.8448	0.2536
nNOS_N	-0.6199	0.88	-0.6207	0.3817	-1.7324	0.0000	-1.3688	0.1274
GFAP_N	-0.2715	0.83	-0.4706	0.4336	-1.7065	0.2579	-1.3205	0.3793
GluR4_N	0.1356	0.82	0.3429	0.2973	-0.0463	1.3845	-0.2398	0.9256
pCASP9_N	-0.1031	0.63	-0.1433	0.3663	-1.2589	0.6892	-0.8612	0.5746
PSD95_N	0.0000	0.45	0.0777	0.3431	-0.8004	1.3061	-0.5948	0.7502
SNCA_N	0.1480	0.75	0.4574	0.4959	-0.4088	1.9387	-0.5146	1.4294
pGSK3B_Tyr216_N	0.0000	0.47	0.0178	0.3412	-0.9850	1.1540	-0.6510	0.6866
pS6_N	-0.1735	0.93	-0.8120	0.4846	-2.3624	0.0000	-1.7618	0.1378
pCFOS_N	0.1882	0.76	0.3258	0.3444	-0.2652	1.3904	-0.3492	1.0008

<sup>a</sup> Bootsap time=5000<sup>b</sup> origin: estimation from Regularized Logistic Regression<sup>c</sup> prob: chosen probability from bootstrap<sup>d</sup> doef: estimation from Smoothed Bootstrap<sup>e</sup> sd: nonparamatric delta-method estimate of standard deviation<sup>f</sup> lower, upper: quantile CI<sup>g</sup> lower.new, upper.new: CI from nonparamatric delta-method estimate