Statistical Learning Final Project

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Import the necessary libraries

```
library(MASS)
library(ROCR)
library(tree)
library(class)
library(e1071)
library(randomForest)
## randomForest 4.6-14
## Type rfNews() to see new features/changes/bug fixes.
library(glmnet)
## Loading required package: Matrix
## Loaded glmnet 4.1-2
library(gbm)
## Loaded gbm 2.1.8
library(rpart)
library(gam)
## Loading required package: splines
## Loading required package: foreach
## Loaded gam 1.20
Set the 4X2 grid for the ROC-curves
# par(mfrow=c(4,2))
Import the dataset
```

```
cancer <- read.csv('breast-cancer.csv')</pre>
```

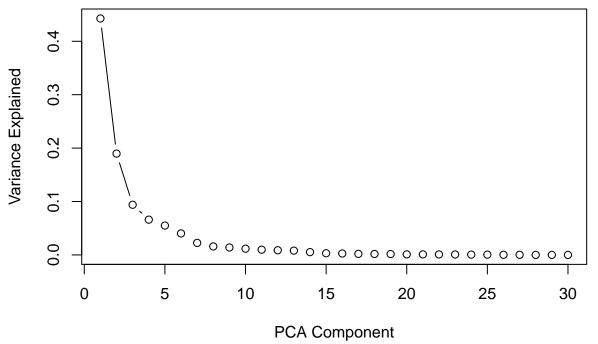
Perform principle component analysis to minimize the number of features to be used for classification

```
result <- prcomp(cancer[,-c(1,2,33)], scale=TRUE)</pre>
```

Determine the variance explained by PCA

```
var_explained <- result$sdev^2 / sum(result$sdev^2)</pre>
plot(c(1:30),
     var_explained,
```

```
type='b',
xlab='PCA Component',
ylab='Variance Explained')
```



Extract the first 7 principle components

```
pca <- result$x; pca <- pca[,1:7]
# cancer <- cancer[,c(2,23,24,27,28,31)]</pre>
```

Create train and test sets for PCA and diagnosis

```
set.seed(1)
train <- sample(1:nrow(cancer), 0.5*nrow(cancer))

pca_train <- data.frame(pca[train,])
pca_test <- data.frame(pca[-train,])

diagnosis_train <- cancer$diagnosis[train]
diagnosis_test <- cancer$diagnosis[-train]</pre>
```

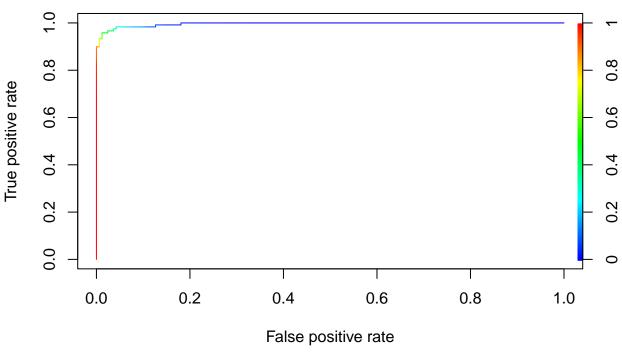
Fit a logistic regression model and generate the roc_curve for it

```
glm_fit <- suppressWarnings(glm(as.factor(diagnosis_train) ~., data=pca_train, family=binomial))
glm_prb <- predict(glm_fit, pca_test, type="response")

roc_prd1 <- prediction(glm_prb, diagnosis_test)
roc_prf1 <- performance(roc_prd1, "tpr", "fpr")</pre>
```

Plot Logistic Regression roc curve

Logistic Regression ROC Curve



Get the AUC value for our ROC curve

```
auc1 <- as.numeric((performance(roc_prd1,"auc"))@y.values)
auc1</pre>
```

[1] 0.9960514

Generate the confusion matrix and compute the accuracy for logistic regression for a 0.2 threshold

[1] 0.954386

Generate the confusion matrix and compute the accuracy for logistic regression for a 0.5 threshold

```
glm_prd <- rep("B", 285); glm_prd[glm_prb > .5] <- "M"
c1_50 <- table(glm_prd, diagnosis_test)
a1_50 <- (table(glm_prd, diagnosis_test)[1] + table(glm_prd, diagnosis_test)[4])/285
c1_50</pre>
```

```
## diagnosis_test

## glm_prd B M

## B 164 6

## M 2 113

a1_50
```

Generate the confusion matrix and compute the accuracy for logistic regression for a 0.8 threshold

[1] 0.9578947

Perform Linear Discriminant analysis

```
lda_fit <- lda(as.factor(diagnosis_train) ~., data=pca_train)
lda_prb <- predict(lda_fit, pca_test, type="response")</pre>
```

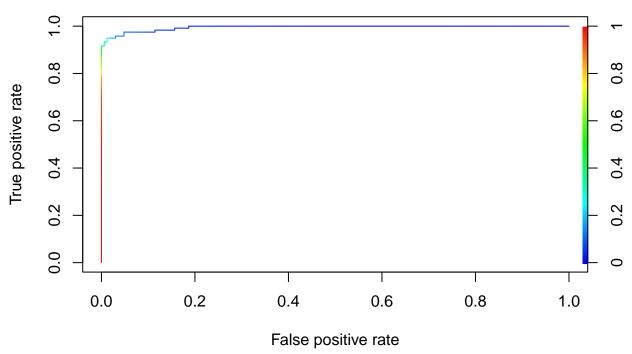
Generate the roc_curve and predictions for the lda model

```
roc_prd2 <- prediction(lda_prb$posterior[,2], diagnosis_test)
roc_prf2 <- performance(roc_prd2,"tpr","fpr")</pre>
```

Plot the roc_curve for lda

```
plot(roc_prf2, colorize=TRUE, main="LDA ROC Curve")
```

LDA ROC Curve



Get the Area under curve value from the roc_curve for lda

```
auc2 <- as.numeric((performance(roc_prd2, "auc"))@y.values)</pre>
```

Generate the confusion matrix and compute the accuracy for LDA for a 0.2 threshold

[1] 0.9719298

a2_50

Generate the confusion matrix and compute the accuracy for LDA for a 0.5 threshold

Generate the confusion matrix and compute the accuracy for LDA for a 0.8 threshold

```
lda_prd <- rep("B", 285); lda_prd[lda_prb$posterior[,2] > .8] <- "M"</pre>
c2_80 <- table(lda_prd, diagnosis_test)</pre>
a2_80 <- (table(lda_prd, diagnosis_test)[1] + table(lda_prd, diagnosis_test)[4])/285
c2_80
##
          diagnosis_test
## lda_prd
             В
                 М
                 25
##
         B 166
##
                94
             Ω
a2 80
```

[1] 0.9122807

Perform Quadratic Discriminant analysis

```
qda_fit <- qda(as.factor(diagnosis_train) ~., data=pca_train)
qda_prb <- predict(qda_fit, pca_test, type="response")</pre>
```

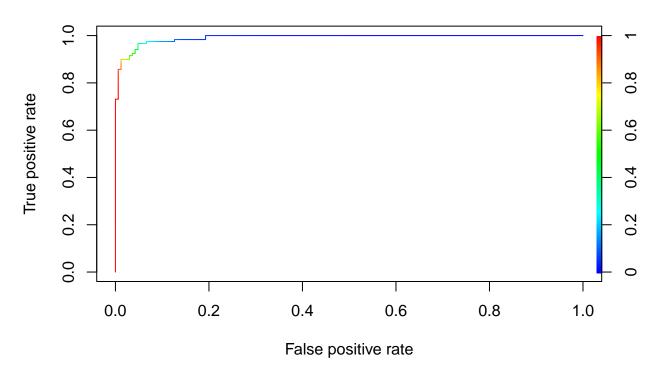
Generate the roc_curve and predictions for the qda model

```
roc_prd3 <- prediction(qda_prb$posterior[,2], diagnosis_test)
roc_prf3 <- performance(roc_prd3,"tpr","fpr")</pre>
```

Plot the roc curve for qda

```
plot(roc_prf3, colorize=TRUE, main="QDA ROC Curve")
```

QDA ROC Curve

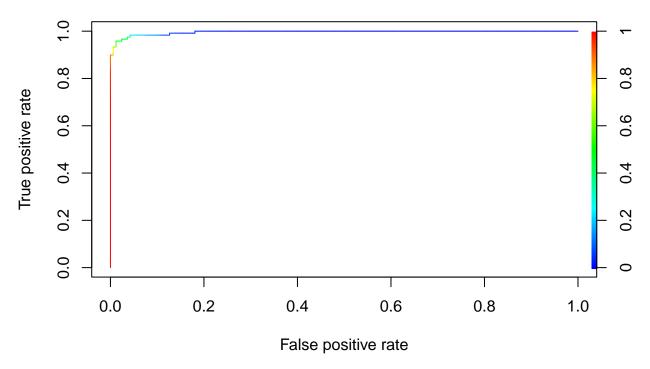


Get the AUC value for the roc_curve for qda

```
auc3 <- as.numeric((performance(roc_prd3, "auc"))@y.values)</pre>
Generate the confusion matrix and compute the accuracy for QDA for a 0.2 threshold
qda_prd <- rep("B", 285); qda_prd[qda_prb$posterior[,2] > .2] <- "M"
c3_20 <- table(qda_prd, diagnosis_test)</pre>
a3_20 <- (table(qda_prd, diagnosis_test)[1] + table(qda_prd, diagnosis_test)[4])/285
c3_20
##
          diagnosis_test
## qda_prd B M
                 3
##
         B 152
##
         M 14 116
a3_20
## [1] 0.9403509
Generate the confusion matrix and compute the accuracy for QDA for a 0.5 threshold
qda_prd <- rep("B", 285); qda_prd[qda_prb$posterior[,2] > .5] <- "M"
c3_50 <- table(qda_prd, diagnosis_test)</pre>
a3_50 <- (table(qda_prd, diagnosis_test)[1] + table(qda_prd, diagnosis_test)[4])/285
a3_50
## [1] 0.9438596
a3_50
## [1] 0.9438596
Generate the confusion matrix and compute the accuracy for QDA for a 0.8 threshold
qda_prd <- rep("B", 285); qda_prd[qda_prb$posterior[,2] > .8] <- "M"
c3_80 <- table(qda_prd, diagnosis_test)</pre>
a3_80 <- (table(qda_prd, diagnosis_test)[1] + table(qda_prd, diagnosis_test)[4])/285
c3_80
##
          diagnosis_test
## qda_prd B M
##
         B 164 13
##
           2 106
a3_80
## [1] 0.9473684
Train a general additive model and generate predictions
gam_fit <- gam(as.factor(diagnosis_train) ~., data=pca_train, family=binomial)</pre>
gam_prb <- predict(gam_fit, pca_test, type="response")</pre>
Generate the roc curve and predictions for the GAM
roc_prd4 <- prediction(gam_prb, diagnosis_test)</pre>
roc_prf4 <- performance(roc_prd4,"tpr","fpr")</pre>
Plot the ROC curve for the GAM
```

plot(roc_prf4, colorize=TRUE, main="GAM ROC Curve")

GAM ROC Curve



Get the AUC value for the GAM

```
auc4 <- as.numeric((performance(roc_prd4,"auc"))@y.values)</pre>
```

Generate the confusion matrix and compute the accuracy for GAM for a 0.2 threshold

[1] 0.954386

a4_20

Generate the confusion matrix and compute the accuracy for GAM for a 0.5 threshold

```
gam_prd <- rep("B", 285); gam_prd[gam_prb > .5] <- "M"
c4_50 <- table(gam_prd, diagnosis_test)
a4_50 <- (table(gam_prd, diagnosis_test)[1] + table(gam_prd, diagnosis_test)[4])/285
c4_50

## diagnosis_test
## gam_prd B M</pre>
```

```
## B 164 6
## M 2 113
```

a4_50

Generate the confusion matrix and compute the accuracy for GAM for a 0.8 threshold

[1] 0.9578947

Train a Random Forest Model and generate predictions

```
rnf_fit <- randomForest(as.factor(diagnosis_train) ~., data=pca_train)
rnf_prb <- predict(rnf_fit, pca_test, type="prob")</pre>
```

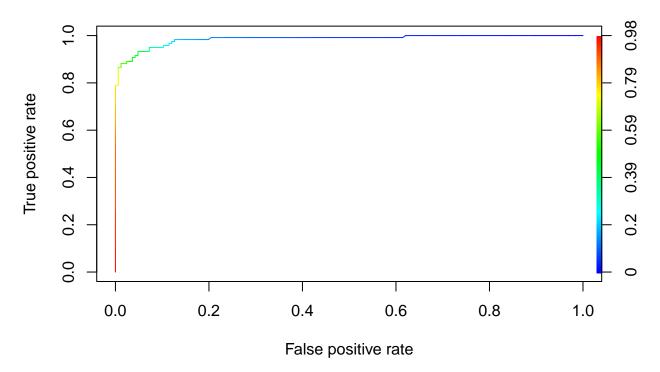
Generate the ROC curve for Random Forest

```
roc_prd5 <- prediction(rnf_prb[,2], diagnosis_test)
roc_prf5 <- performance(roc_prd5,"tpr","fpr")</pre>
```

Plot the ROC Curve for Random Forest

```
plot(roc_prf5, colorize=TRUE, main="Random Forest ROC Curve")
```

Random Forest ROC Curve

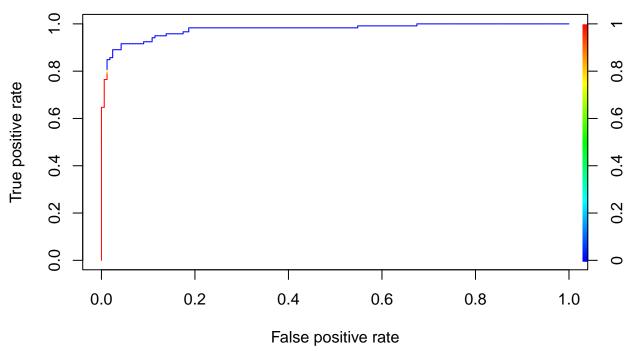


Get the AUC value for Random Forest

```
auc5 <- as.numeric((performance(roc_prd5, "auc"))@y.values)</pre>
Generate the confusion matrix and compute the accuracy for Random Forest for a 0.2 threshold
rnf_prd <- rep("B", 285); rnf_prd[rnf_prb[,2] > .2] <- "M"</pre>
c5_20 <- table(rnf_prd, diagnosis_test)</pre>
a5_20 <- (table(rnf_prd, diagnosis_test)[1] + table(rnf_prd, diagnosis_test)[4])/285
c5_20
##
          diagnosis_test
## rnf_prd
            В
                 3
##
         B 145
##
         M 21 116
a5_20
## [1] 0.9157895
Generate the confusion matrix and compute the accuracy for Random Forest for a 0.5 threshold
rnf_prd <- rep("B", 285); rnf_prd[rnf_prb[,2] > .5] <- "M"</pre>
c5_50 <- table(rnf_prd, diagnosis_test)</pre>
a5_50 <- (table(rnf_prd, diagnosis_test)[1] + table(rnf_prd, diagnosis_test)[4])/285
c5_50
##
          diagnosis_test
## rnf_prd
            B M
         B 161 13
##
##
         М
             5 106
a5_50
## [1] 0.9368421
Generate the confusion matrix and compute the accuracy for Random Forest for a 0.8 threshold
rnf_prd <- rep("B", 285); rnf_prd[rnf_prb[,2] > .8] <- "M"</pre>
c5_80 <- table(rnf_prd, diagnosis_test)
a5_80 <- (table(rnf_prd, diagnosis_test)[1] + table(rnf_prd, diagnosis_test)[4])/285
c5_80
##
          diagnosis_test
             В
## rnf_prd
                 М
##
         B 166 40
##
         М
             0 79
a5 80
## [1] 0.8596491
Train a Generalized Boosted Regression Model and generate predictions
bst_fit <- gbm(ifelse(diagnosis_train == 'B', 0, 1) ~., data=pca_train, distribution="bernoulli", n.tre
bst_prb <- predict(bst_fit, pca_test, type="response")</pre>
## Using 5000 trees...
Generate the ROC curve for Generalized Boosted Regression Model Model
roc_prd6 <- prediction(bst_prb, diagnosis_test)</pre>
roc prf6 <- performance(roc prd6, "tpr", "fpr")</pre>
```

```
plot(roc_prf6, colorize=TRUE, main="Generalized Boosted Regression Model ROC Curve")
```

Generalized Boosted Regression Model ROC Curve



Extract the AUC value for the Generalized Boosted Regression Model Model

```
auc6 <- as.numeric((performance(roc_prd6,"auc"))@y.values)</pre>
```

Generate the confusion matrix and compute the accuracy for Generalized Boosted Regression Model for a 0.2 threshold

[1] 0.9087719

Generate the confusion matrix and compute the accuracy for Generalized Boosted Regression Model for a $0.5~\mathrm{threshold}$

```
bst_prd <- rep("B", 285); bst_prd[bst_prb > .5] <- "M"
c6_50 <- table(bst_prd, diagnosis_test)
a6_50 <- (table(bst_prd, diagnosis_test)[1] + table(bst_prd, diagnosis_test)[4])/285
c6_50</pre>
```

diagnosis_test

```
## bst_prd B M
## B 164 24
## M 2 95
a6_50
## [1] 0.9087719
```

Generate the confusion matrix and compute the accuracy for Generalized Boosted Regression Model for a $0.8~\mathrm{threshold}$

[1] 0.9052632

Perform tuning before running the Linear Support Vector Machine algorithm

```
get_tuning <- tune(svm, diagnosis ~ ., data=data.frame(cbind(diagnosis = as.factor(diagnosis_train), pc</pre>
```

Train Linear Support Vector Machine Model

```
svm_linear <- svm(diagnosis ~ ., data=data.frame(cbind(diagnosis = as.factor(diagnosis_train), pca_train)
kernel='linear', cost=get_tuning$best.performance, probability=TRUE)</pre>
```

Generate the Linear SVM predictions

```
svm_prb <- predict(svm_linear, pca_test, probability=TRUE)
svm_prb <- attr(svm_prb, 'probabilities')[,2]</pre>
```

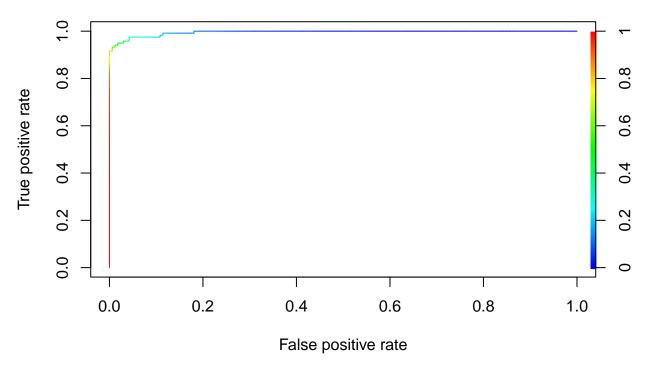
Generate the roc curve for Linear SVM

```
roc_prd7 <- prediction(svm_prb, diagnosis_test)
roc_prf7 <- performance(roc_prd7,"tpr","fpr")</pre>
```

Plot the ROC Curve for Linear SVM

```
plot(roc_prf7, colorize=TRUE, main="Linear SVM ROC Curve")
```

Linear SVM ROC Curve



Extract the AUC value for the Linear SVM model

```
auc7 <- as.numeric((performance(roc_prd7, "auc"))@y.values)</pre>
```

Generate the confusion matrix and compute the accuracy for Linear SVM for a 0.2 threshold

[1] 0.9263158

Generate the confusion matrix and compute the accuracy for Linear SVM for a 0.5 threshold

```
svm_prd <- rep("B", 285); svm_prd[svm_prb > .5] <- "M"
c7_50 <- table(svm_prd, diagnosis_test)
a7_50 <- (table(svm_prd, diagnosis_test)[1] + table(svm_prd, diagnosis_test)[4])/285
c7_50</pre>
```

```
## diagnosis_test

## svm_prd B M

## B 164 8

## M 2 111

a7_50
```

```
## [1] 0.9649123
```

Generate the confusion matrix and compute the accuracy for Linear SVM for a 0.8 threshold

[1] 0.9368421

Perform tuning before running the Radial Support Vector Machine algorithm

```
get_tuning <- tune(svm, diagnosis ~ ., data=data.frame(cbind(diagnosis = as.factor(diagnosis_train), pc</pre>
```

Train Radial Support Vector Machine Model

```
svm_radial <- svm(diagnosis ~ ., data=data.frame(cbind(diagnosis = as.factor(diagnosis_train), pca_train)
kernel='radial', cost=get_tuning$best.performance, probability=TRUE)</pre>
```

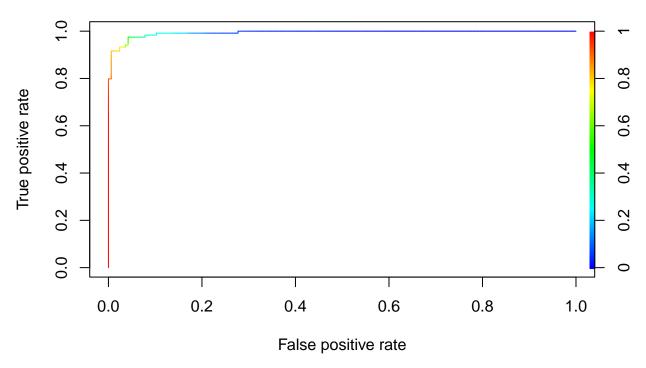
Generate the Radial SVM predictions

```
svm_prb <- predict(svm_radial, pca_test, probability=TRUE)
svm_prb <- attr(svm_prb, 'probabilities')[,2]</pre>
```

Generate the roc curve for Radial SVM

```
roc_prd8 <- prediction(svm_prb, diagnosis_test)
roc_prf8 <- performance(roc_prd8,"tpr","fpr")
plot(roc_prf8, colorize=TRUE, main="Radial SVM ROC Curve")</pre>
```

Radial SVM ROC Curve



Extract the AUC value for the Radial SVM model

```
auc8 <- as.numeric((performance(roc_prd8,"auc"))@y.values)</pre>
```

Generate the confusion matrix and compute the accuracy for Radial SVM for a 0.2 threshold

[1] 0.9017544

Generate the confusion matrix and compute the accuracy for Radial SVM for a 0.5 threshold

```
svm_prd <- rep("B", 285); svm_prd[svm_prb > .5] <- "M"
c8_50 <- table(svm_prd, diagnosis_test)
a8_50 <- (table(svm_prd, diagnosis_test)[1] + table(svm_prd, diagnosis_test)[4])/285
c8_50</pre>
```

```
## diagnosis_test

## svm_prd B M

## B 159 4

## M 7 115

a8_50
```

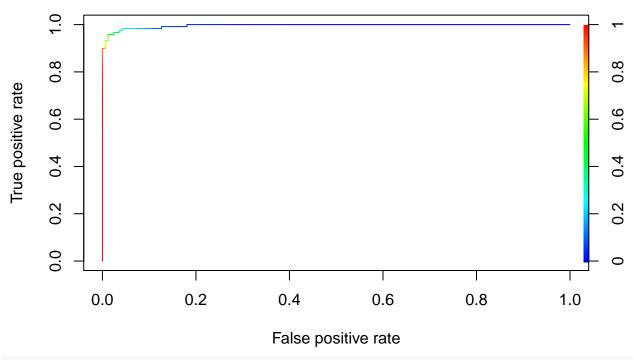
Generate the confusion matrix and compute the accuracy for Radial SVM for a 0.8 threshold

[1] 0.9614035

Plot of all ROC curves

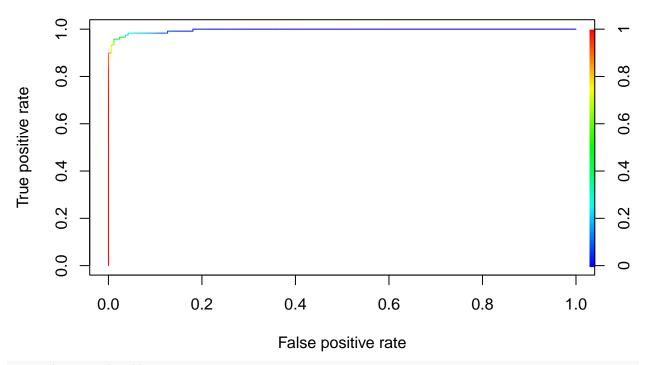
```
# par(mfrow=c(1,2))
plot(roc_prf1, colorize=TRUE, main="Logistic Regression")
```

Logistic Regression



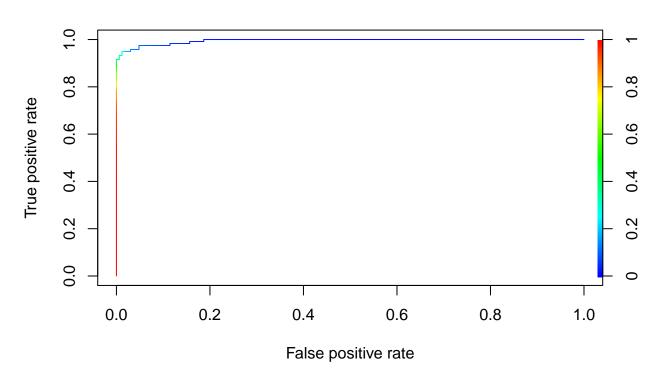
plot(roc_prf4, colorize=TRUE, main="GAM")





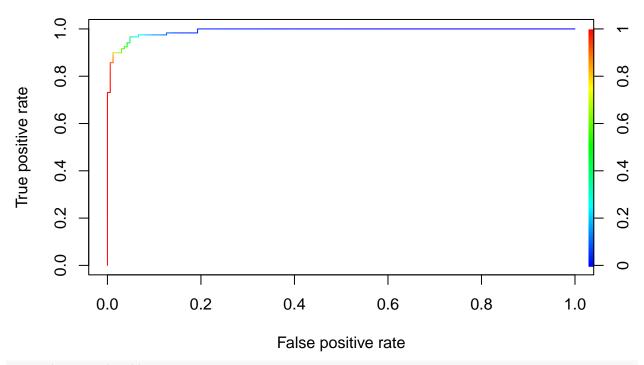
par(mfrow=c(1,2))
plot(roc_prf2, colorize=TRUE, main="LDA")

LDA



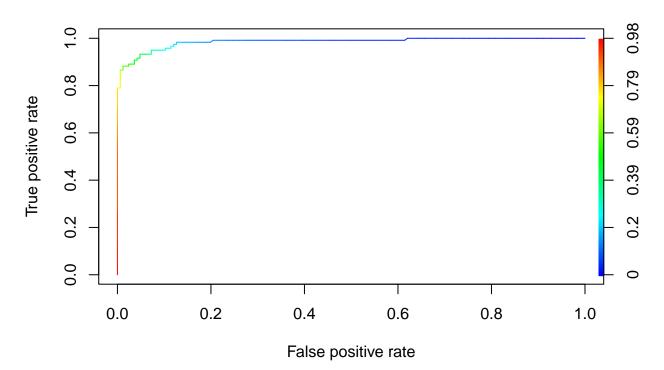


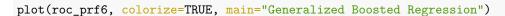




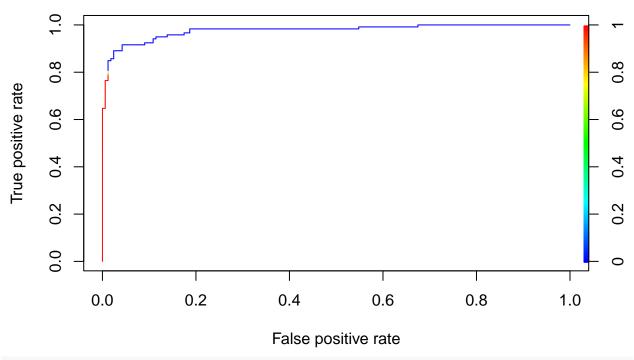
par(mfrow=c(1,2))
plot(roc_prf5, colorize=TRUE, main="Random Forest")

Random Forest



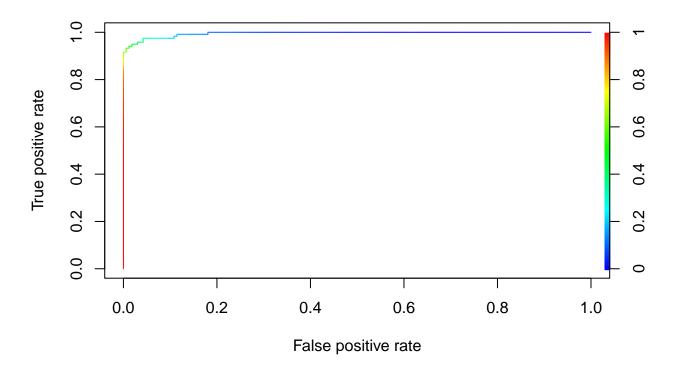


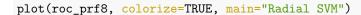
Generalized Boosted Regression



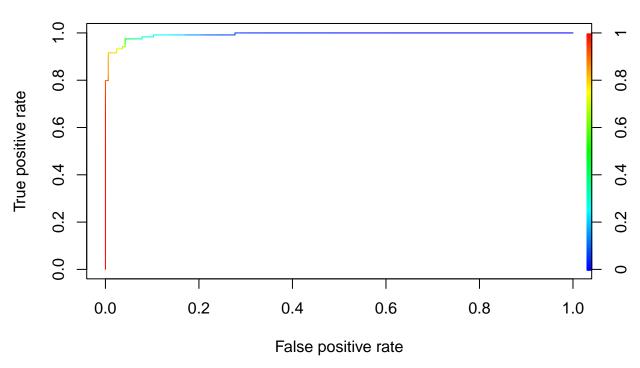
par(mfrow=c(1,2))
plot(roc_prf7, colorize=TRUE, main="Linear SVM")

Linear SVM





Radial SVM



Function floor plotting confusion matrices

```
plot_confusion_accuracy <- function(a,c){
    cat("Threshold: 0.2 |",'Accuracy:',a[1],'\n\n')
    c[1]
    cat("\n*********************************

cat("Threshold: 0.5 |",'Accuracy:',a[2],'\n\n')
    c[2]
    cat("\n***********************************
    cat("Threshold: 0.8 |",'Accuracy:',a[3],'\n\n')
    c[3]
}</pre>
```

Plotting all confusion matrices

```
B 164 6
##
       M 2 113
##
## ***********
## Threshold: 0.8 | Accuracy: 0.9578947
##
        diagnosis_test
## glm_prd B M
##
       B 166 12
       M 0 107
##
## Threshold: 0.2 | Accuracy: 0.9719298
##
        diagnosis_test
## lda_prd B M
##
       B 164 6
       M 2 113
##
## **********
## Threshold: 0.5 | Accuracy: 0.9508772
        diagnosis_test
## lda_prd B M
       B 166 14
##
##
       M 0 105
##
## **********
## Threshold: 0.8 | Accuracy: 0.9122807
##
        diagnosis_test
## lda_prd B M
##
       B 166 25
       M 0 94
## Threshold: 0.2 | Accuracy: 0.9403509
        diagnosis_test
##
## qda_prd B M
       B 152 3
##
       M 14 116
##
## ***********
## Threshold: 0.5 | Accuracy: 0.9438596
        diagnosis_test
## qda_prd B M
##
       B 159 9
       M 7 110
##
##
## ***********
## Threshold: 0.8 | Accuracy: 0.9473684
```

```
diagnosis_test
## qda_prd B M
       B 164 13
##
##
       M 2 106
## Threshold: 0.2 | Accuracy: 0.954386
        diagnosis_test
## gam_prd B M
##
       B 155 2
##
       M 11 117
## ***********
## Threshold: 0.5 | Accuracy: 0.9719298
        diagnosis_test
## gam_prd B M
##
       B 164 6
##
       M 2 113
## ***********
## Threshold: 0.8 | Accuracy: 0.9578947
        diagnosis_test
## gam_prd B M
       B 166 12
##
       M 0 107
## Threshold: 0.2 | Accuracy: 0.9157895
        diagnosis_test
## rnf_prd B M
##
       B 145 3
##
       M 21 116
## **********
## Threshold: 0.5 | Accuracy: 0.9368421
##
        diagnosis_test
## rnf_prd B M
##
       B 161 13
       M 5 106
##
## ***********
## Threshold: 0.8 | Accuracy: 0.8596491
##
        diagnosis_test
## rnf_prd B M
       B 166 40
##
       M 0 79
##
## Threshold: 0.2 | Accuracy: 0.9087719
##
        diagnosis_test
## bst_prd B M
```

```
B 164 24
##
       M 2 95
##
## ***********
## Threshold: 0.5 | Accuracy: 0.9087719
##
        diagnosis_test
## bst_prd B M
##
       B 164 24
       M
         2 95
##
##
## ***********
## Threshold: 0.8 | Accuracy: 0.9052632
##
        diagnosis_test
## bst_prd B M
       B 164 25
##
##
       M 2 94
## Threshold: 0.2 | Accuracy: 0.9263158
        diagnosis_test
## svm_prd B M
##
       B 148 3
##
       M 18 116
##
## **********
## Threshold: 0.5 | Accuracy: 0.9649123
##
        diagnosis_test
## svm_prd B M
##
       B 164
##
         2 111
## ***********
## Threshold: 0.8 | Accuracy: 0.9368421
##
        diagnosis_test
## svm_prd B M
       B 166 18
       M 0 101
##
## Threshold: 0.2 | Accuracy: 0.9017544
        diagnosis_test
## svm_prd B M
##
       B 139 1
       M 27 118
##
##
## ***********
## Threshold: 0.5 | Accuracy: 0.9614035
```

```
## diagnosis_test
## svm_prd B M
     B 159 4
##
##
       M 7 115
##
## **********
## Threshold: 0.8 | Accuracy: 0.9614035
##
      diagnosis_test
## svm_prd B M
##
     B 165 10
      M 1 109
##
\mathbf{AUC}
auc1
## [1] 0.9960514
auc4
## [1] 0.9960514
auc2
## [1] 0.9947859
auc3
## [1] 0.991141
auc5
## [1] 0.9853701
auc6
## [1] 0.976663
auc7
## [1] 0.9952921
auc8
```