

8106mid

Ze Li

```
library(ggplot2)
library(MASS)
library(glmnet)
library(rsample)
library(corrplot)
library(caret)
library(mgcv)
library(tidyverse)
library(earth)
library(Formula)
library(plotmo)
library(plotrix)
library(TeachingDemos)
library(gridExtra)
library(patchwork)
```

```
load("/Users/zeze/Library/Mobile Documents/com~apple~CloudDocs/2024/24S BIST P8106 DS II/midtermproject.r")
dat <- as.data.frame(dat)
head(dat)
```

```
##   id age gender race smoking height weight  bmi hypertension diabetes SBP LDL
## 1  1  56      0    1      2  170.2   78.7 27.2             0         0 120  97
## 2  2  70      1    1      1  169.6   73.1 25.4             1         0 134 112
## 3  3  57      1    1      0  168.4   77.4 27.3             1         0 131  88
## 4  4  53      0    1      0  166.7   76.1 27.4             0         0 115  87
## 5  5  59      1    1      2  173.6   70.2 23.3             0         0 127 118
## 6  6  60      1    3      1  162.8   75.1 28.4             0         0 129 104
##   vaccine severity study recovery_time
## 1        0         0    A             31
## 2        0         0    A             44
## 3        1         0    A             29
## 4        0         1    A             47
## 5        1         0    A             40
## 6        0         0    A             34
```

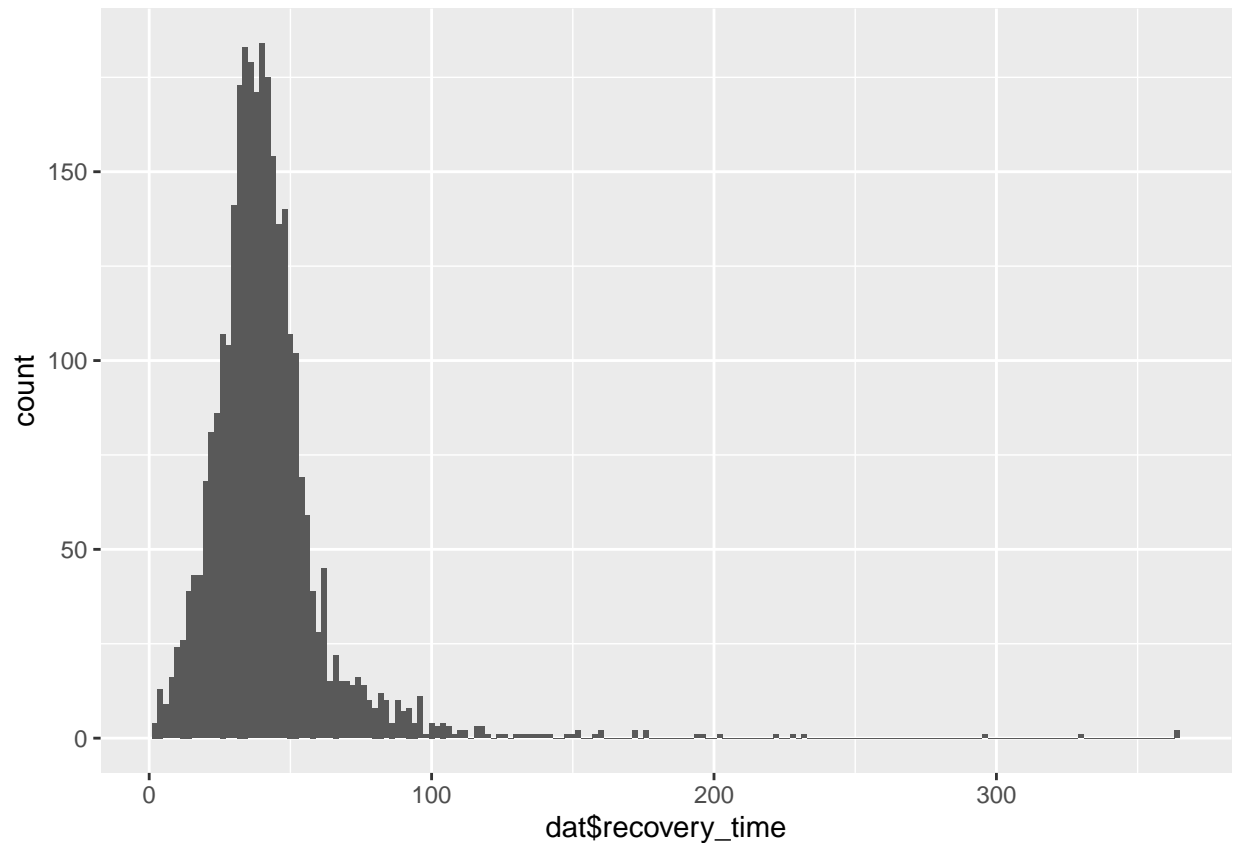
```
summary(dat)
```

```
##           id           age           gender           race           smoking
## Min.      : 1.0   Min.    :42.0   Min.      :0.0000   1:1967   0:1822
## 1st Qu.: 750.8   1st Qu.:57.0   1st Qu.:0.0000   2: 158   1: 859
## Median :1500.5   Median :60.0   Median :0.0000   3: 604   2: 319
## Mean     :1500.5   Mean     :60.2   Mean      :0.4853   4: 271
## 3rd Qu.:2250.2   3rd Qu.:63.0   3rd Qu.:1.0000
```

```
## Max. :3000.0 Max. :79.0 Max. :1.0000
## height weight bmi hypertension
## Min. :147.8 Min. : 55.90 Min. :18.80 Min. :0.0000
## 1st Qu.:166.0 1st Qu.: 75.20 1st Qu.:25.80 1st Qu.:0.0000
## Median :169.9 Median : 79.80 Median :27.65 Median :0.0000
## Mean :169.9 Mean : 79.96 Mean :27.76 Mean :0.4973
## 3rd Qu.:173.9 3rd Qu.: 84.80 3rd Qu.:29.50 3rd Qu.:1.0000
## Max. :188.6 Max. :103.70 Max. :38.90 Max. :1.0000
## diabetes SBP LDL vaccine
## Min. :0.0000 Min. :105.0 Min. : 28.0 Min. :0.000
## 1st Qu.:0.0000 1st Qu.:125.0 1st Qu.: 97.0 1st Qu.:0.000
## Median :0.0000 Median :130.0 Median :110.0 Median :1.000
## Mean :0.1543 Mean :130.5 Mean :110.5 Mean :0.596
## 3rd Qu.:0.0000 3rd Qu.:136.0 3rd Qu.:124.0 3rd Qu.:1.000
## Max. :1.0000 Max. :156.0 Max. :178.0 Max. :1.000
## severity study recovery_time
## Min. :0.000 Length:3000 Min. : 2.00
## 1st Qu.:0.000 Class :character 1st Qu.: 31.00
## Median :0.000 Mode :character Median : 39.00
## Mean :0.107 Mean : 42.17
## 3rd Qu.:0.000 3rd Qu.: 49.00
## Max. :1.000 Max. :365.00
```

```
ggplot(dat, aes(x = dat$recovery_time)) + geom_histogram(binwidth = 2)
```

```
## Warning: Use of 'dat$recovery_time' is discouraged.
## i Use 'recovery_time' instead.
```



Exploratory Data Analysis

Univariate Analysis

```
# Histogram for Age
p1 <- ggplot(dat, aes(x = age)) +
  geom_histogram(binwidth = 5, fill = "#4F81BD", color = "black") +
  labs(title = "Distribution of Age", x = "Age", y = "Frequency")

# Histogram for Height
p2 <- ggplot(dat, aes(x = height)) +
  geom_histogram(binwidth = 2, fill = "#1F497D", color = "black") +
  labs(title = "Histogram of Height", x = "Height (cm)", y = "Count")

# Density Plot for Weight
p3 <- ggplot(dat, aes(x = weight)) +
  geom_density(fill = "#C0504D") +
  labs(title = "Density Plot of Weight", x = "Weight (kg)", y = "Density")

# Density Plot for LDL
p4 <- ggplot(dat, aes(x = LDL)) +
  geom_density(fill = "#E56B70") +
  labs(title = "Density Plot of LDL", x = "LDL (mg/dL)", y = "Density")
```

```

# Boxplot for BMI
p5 <- ggplot(dat, aes(y = bmi)) +
  geom_boxplot(fill = "#F79646") +
  labs(title = "Boxplot of BMI", x = "", y = "BMI (kg/m^2)")

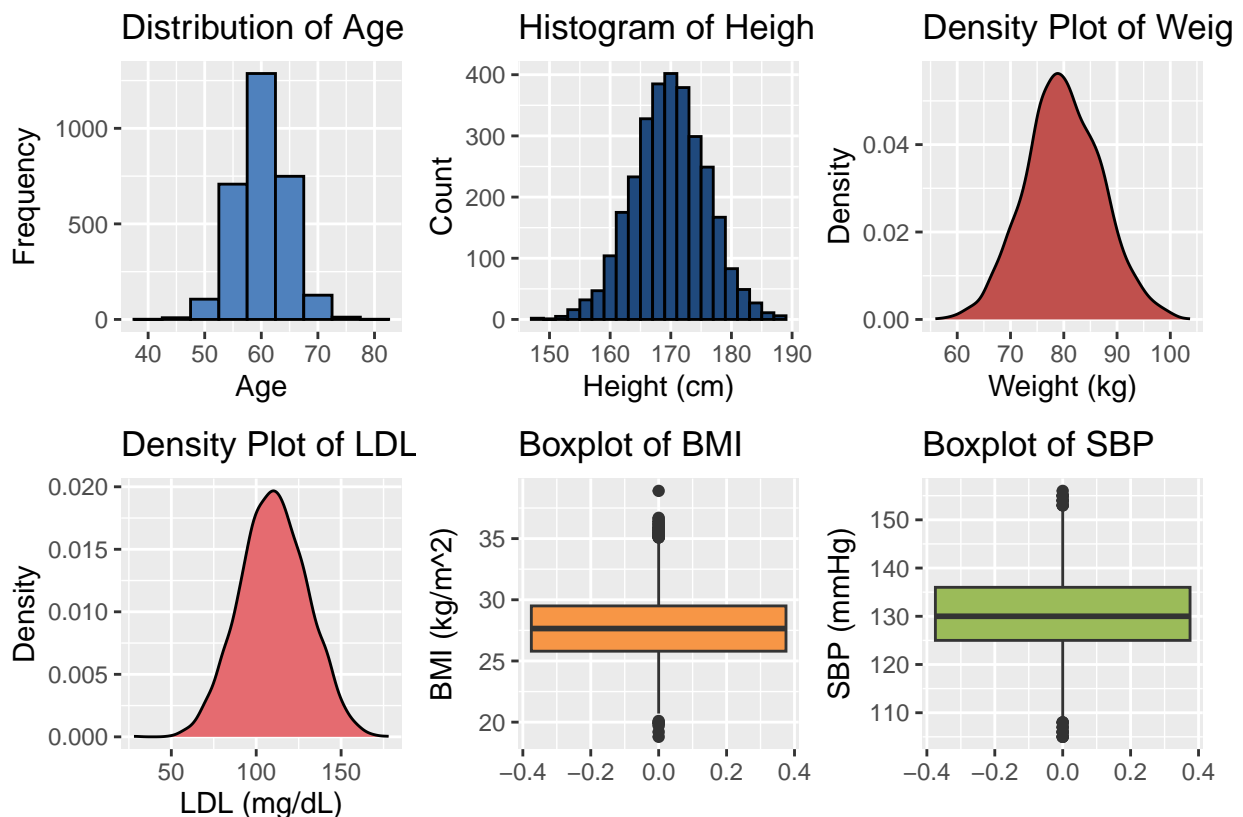
# Boxplot for SBP
p6 <- ggplot(dat, aes(y = SBP)) + # Corrected to display SBP instead of BMI again
  geom_boxplot(fill = "#9BBB59") +
  labs(title = "Boxplot of SBP", x = "", y = "SBP (mmHg)")

# Histogram for Recovery Time
p7 <- ggplot(dat, aes(x = recovery_time)) +
  geom_histogram(binwidth = 2, fill = "#F4C842", color = "black") +
  labs(title = "Histogram of Recovery Time", x = "Recovery Time (days)", y = "Count")

# Arranging the plots in a 2x3 grid
plot_grid <- p1 + p2 + p3 + p4 + p5 + p6 +
  plot_layout(ncol = 3, byrow = TRUE)

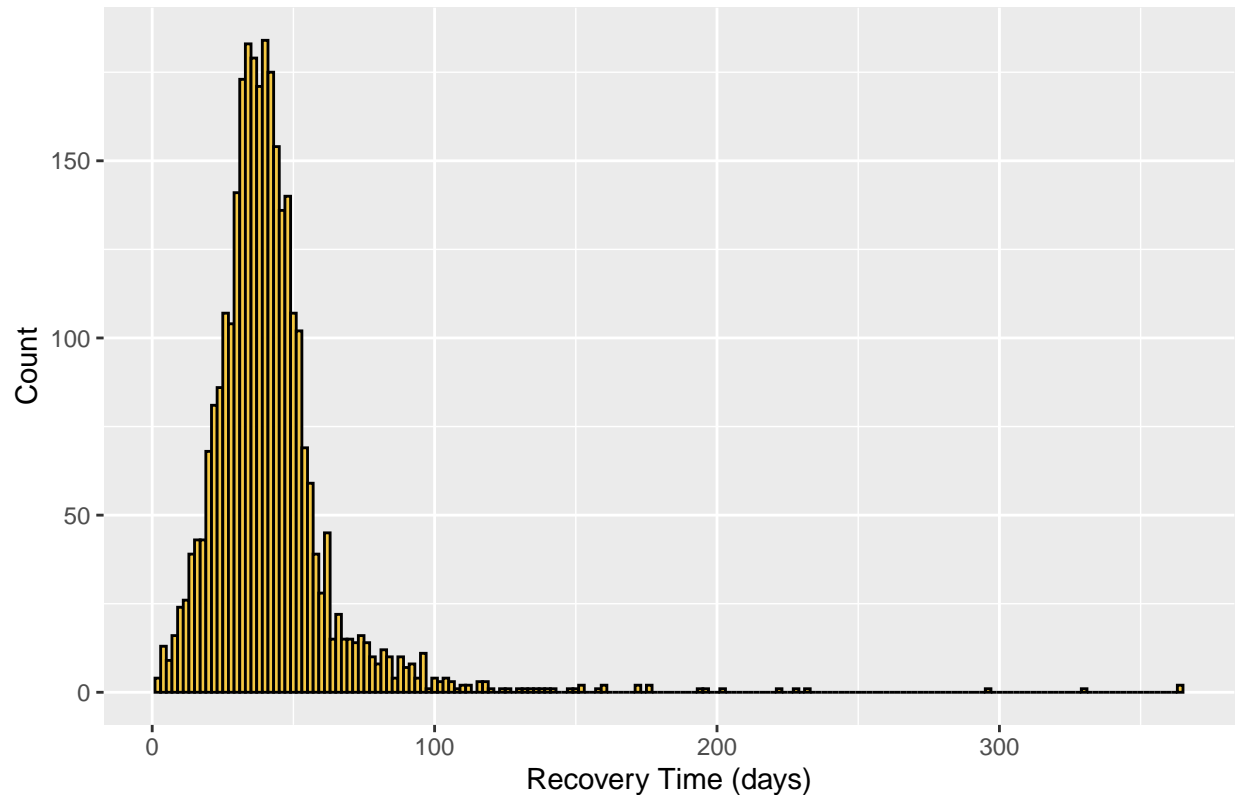
# Display the combined plot
plot_grid

```



p7

Histogram of Recovery Time



```
# Bar Plot for Gender
p1 <- ggplot(dat, aes(x = gender)) +
  geom_bar(fill = "#D291BC") +
  labs(title = "Distribution of Gender", x = "Gender", y = "Count")

# Bar Plot for Race
p2 <- ggplot(dat, aes(x = race)) +
  geom_bar(fill = "#AED6F1") +
  labs(title = "Distribution of Race", x = "Race", y = "Count")

# Bar Plot for Smoking Status
p3 <- ggplot(dat, aes(x = smoking)) +
  geom_bar(fill = "#D2B48C") +
  labs(title = "Distribution of Smoking Status", x = "Smoking Status", y = "Count")

# Bar Plot for Hypertension
p4 <- ggplot(dat, aes(x = hypertension)) +
  geom_bar(fill = "#FF7F50") +
  labs(title = "Distribution of Hypertension", x = "Hypertension", y = "Count")

# Bar Plot for Diabetes
p5 <- ggplot(dat, aes(x = diabetes)) +
  geom_bar(fill = "#90EE90") +
  labs(title = "Distribution of Diabetes", x = "Diabetes", y = "Count")

# Bar plot for Vaccine
```

```

p6 <- ggplot(dat, aes(x = vaccine)) +
  geom_bar(fill = "#A52A2A") +
  labs(title = "Distribution of Vaccine", x = "Vaccine", y = "Count")

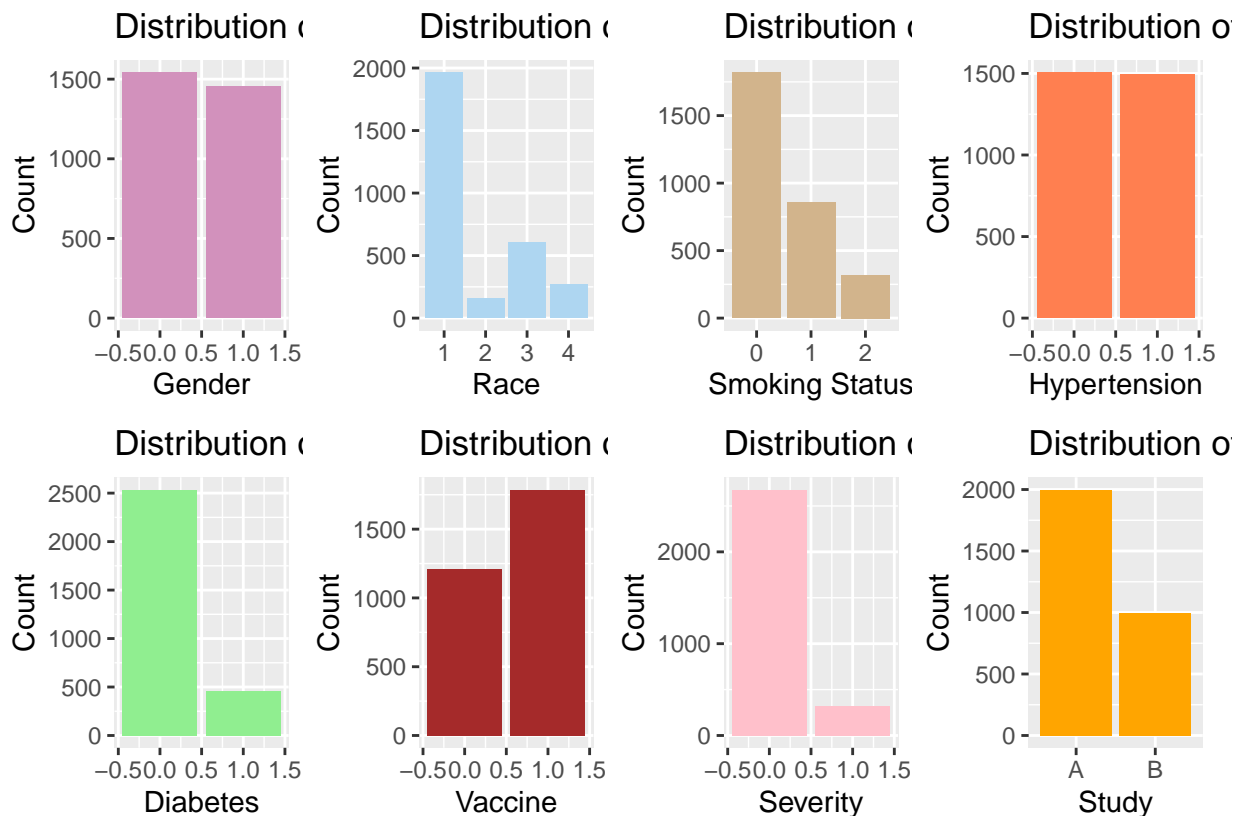
# Bar plot for Severity
p7 <- ggplot(dat, aes(x = severity)) +
  geom_bar(fill = "#FFC0CB") +
  labs(title = "Distribution of Severity", x = "Severity", y = "Count")

# Bar plot for Study
p8 <- ggplot(dat, aes(x = study)) +
  geom_bar(fill = "#FFA500") +
  labs(title = "Distribution of Study", x = "Study", y = "Count")

# Combine the plots into a 2x4 grid
plot_grid <- p1 + p2 + p3 + p4 + p5 + p6 + p7 + p8 +
  plot_layout(ncol = 4, byrow = TRUE)

# Display the combined plot
plot_grid

```

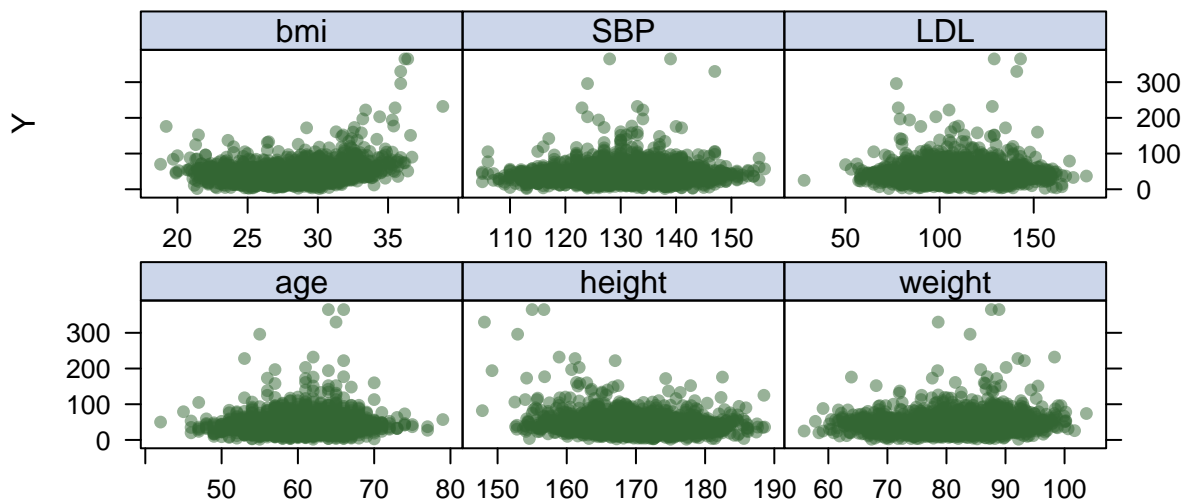


bivariate visualization

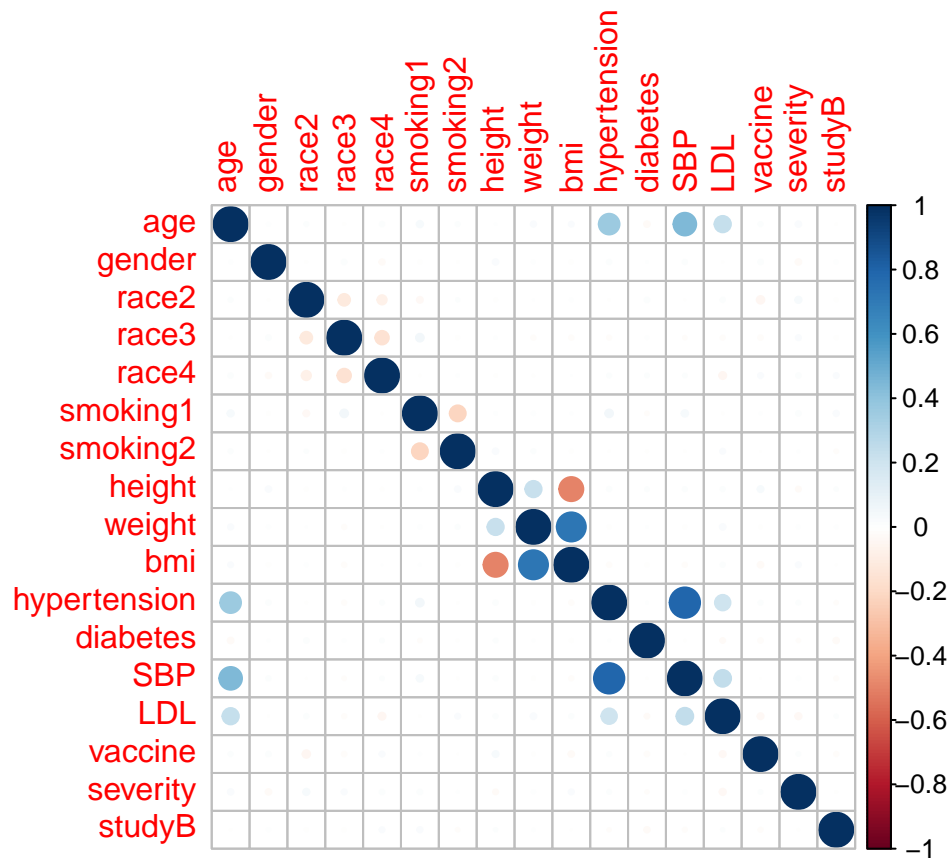
```
# matrix of predictors
x.orig <- model.matrix(recovery_time ~ ., dat[, -1])[, -1]
# vector of response
y.orig <- dat$recovery_time

theme1 <- trellis.par.get()
theme1$plot.symbol$col <- rgb(.2, .4, .2, .5)
theme1$plot.symbol$pch <- 16
theme1$plot.line$col <- rgb(.8, .1, .1, 1)
theme1$plot.line$lwd <- 2
theme1$strip.background$col <- rgb(.0, .2, .6, .2)
trellis.par.set(theme1)

featurePlot(x.orig[, -c(2, 3, 4, 5, 6, 7, 11, 12, 15, 16, 17)], y.orig, plot = "scatter", labels = c("
  type = c("p"), layout = c(3, 3))
```



```
corrplot(cor(x.orig), method = "circle", type = "full")
```



linear regression

```
# Fit a multiple linear regression model
modell1 <- lm(recovery_time ~ ., data = dat)

# Summarize the model
summary(modell1)
```

```
##
## Call:
## lm(formula = recovery_time ~ ., data = dat)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -55.168 -10.997  -0.272   8.664 258.278
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept) -2.188e+03  1.044e+02 -20.964  < 2e-16 ***
## id           2.504e-04  7.363e-04   0.340  0.733854
## age          2.170e-01  9.279e-02   2.339  0.019407 *
## gender       -2.976e+00  7.368e-01  -4.039  5.49e-05 ***
## race2         2.036e+00  1.670e+00   1.219  0.222908
```

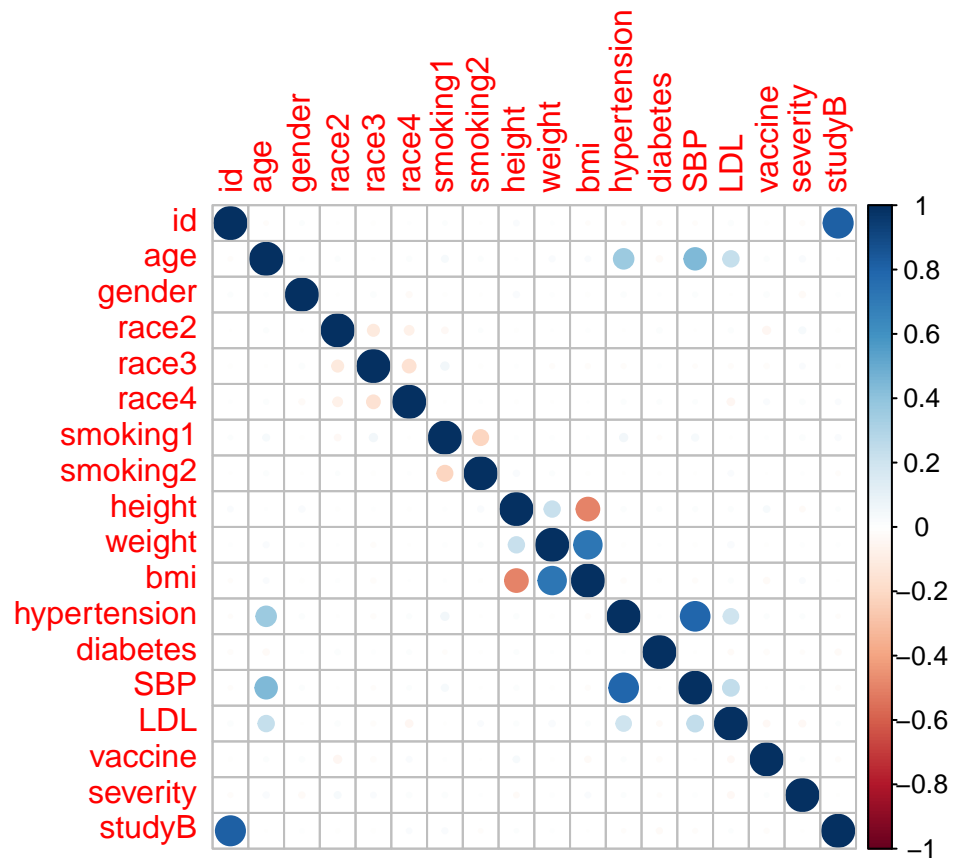


```
## race3      -7.797e-01  9.390e-01  -0.830  0.406410
## race4      -7.574e-01  1.309e+00  -0.579  0.562752
## smoking1    2.433e+00  8.366e-01   2.908  0.003665 **
## smoking2    3.442e+00  1.223e+00   2.814  0.004928 **
## height      1.277e+01  6.123e-01  20.851  < 2e-16 ***
## weight     -1.385e+01  6.468e-01 -21.408  < 2e-16 ***
## bmi         4.150e+01  1.857e+00  22.351  < 2e-16 ***
## hypertension 2.123e+00  1.214e+00   1.750  0.080267 .
## diabetes    -1.484e+00  1.019e+00  -1.456  0.145571
## SBP         5.932e-02  7.917e-02   0.749  0.453776
## LDL        -3.887e-02  1.945e-02  -1.998  0.045759 *
## vaccine     -6.387e+00  7.521e-01  -8.493  < 2e-16 ***
## severity     7.512e+00  1.194e+00   6.294  3.55e-10 ***
## studyB      4.535e+00  1.353e+00   3.351  0.000816 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 20.13 on 2981 degrees of freedom
## Multiple R-squared:  0.2485, Adjusted R-squared:  0.244
## F-statistic: 54.77 on 18 and 2981 DF,  p-value: < 2.2e-16
```

cross validation

```
set.seed(7890)
data_split <- initial_split(dat, prop = 0.8)

# Extract the training and test data
train <- training(data_split)
test <- testing(data_split)
# matrix of predictors (glmnet uses input matrix)
x <- model.matrix(recovery_time ~ ., dat)[,-1]
# vector of response
y <- dat$recovery_time
corrplot(cor(x), method = "circle", type = "full")
```

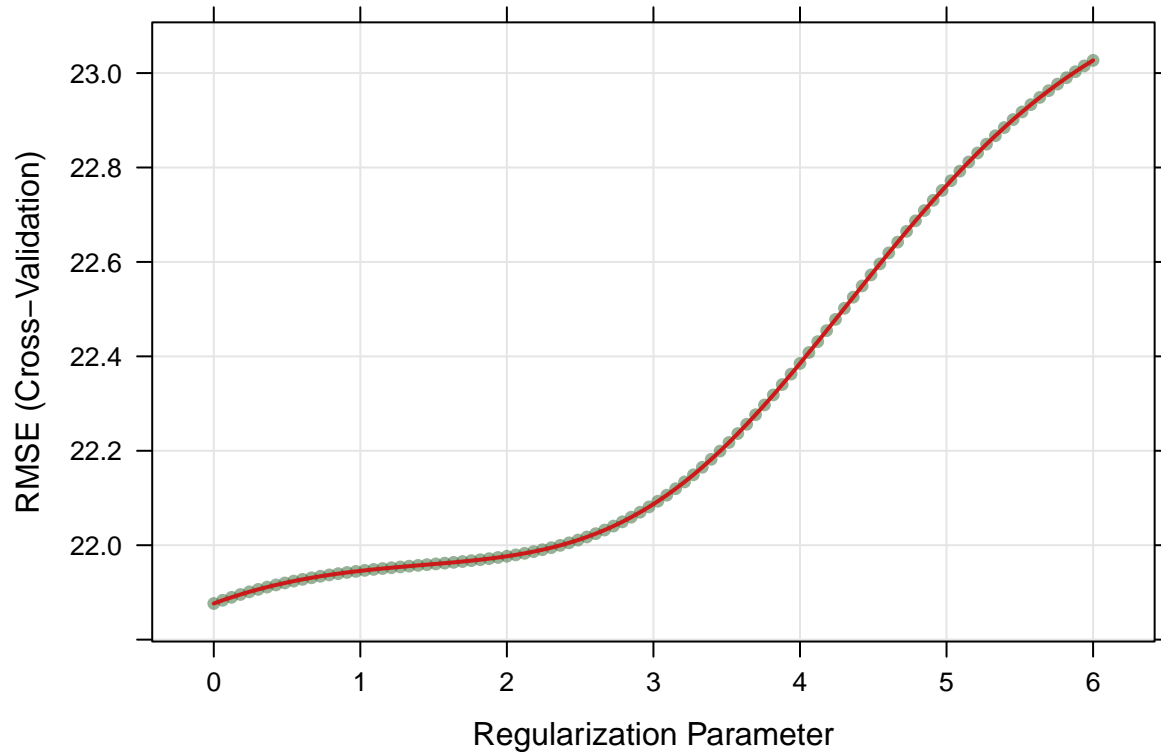


```
x_train <- model.matrix(recovery_time ~ ., train[,-1])[,-1]
y_train <- train$recovery_time
x_test <- model.matrix(recovery_time ~ ., test[,-1])[,-1]
y_test <- test$recovery_time
```

ridge regression

```
ctrl1 <- trainControl(method = "cv", number = 10)
set.seed(7890)
ridge.fit <- train(recovery_time ~ .,
  data = train[,-1],
  method = "glmnet",
  tuneGrid = expand.grid(alpha = 0,
    lambda = exp(seq(6, 0, length = 100))),
  trControl = ctrl1)

plot(ridge.fit, xTrans = log)
```



```
ridge.fit$bestTune
```

```
##   alpha lambda
## 1      0      1
```

```
coef(ridge.fit$finalModel,s=ridge.fit$bestTune$lambda)
```

```
## 18 x 1 sparse Matrix of class "dgCMatrix"
##               s1
## (Intercept) -49.83377815
## age          0.16533422
## gender       -2.56824288
## race2        2.55401865
## race3       -1.14838615
## race4       -0.35066541
## smoking1     2.54406485
## smoking2     2.74257488
## height       0.16469270
## weight      -0.49964996
## bmi          3.18812674
## hypertension 2.22965489
## diabetes     -1.73185880
## SBP          0.08389363
## LDL         -0.04084677
## vaccine     -6.18711894
```

```
## severity      7.09546547
## studyB       4.98970576
```

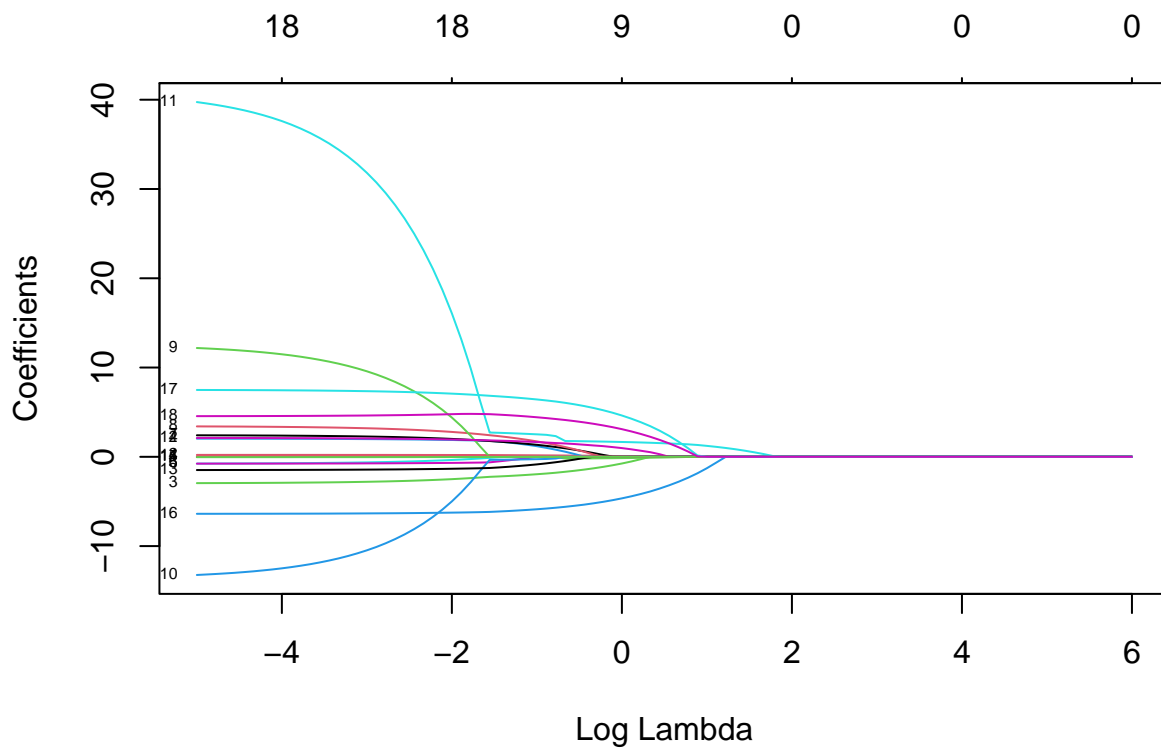
LASSO regression

```
# LASSO regression
## lasso alpha = 1
cv.lasso <- cv.glmnet(x, y,
                      alpha = 1,
                      lambda = exp(seq(6, -5, length = 100)))

cv.lasso$lambda.min
```

```
## [1] 0.006737947
```

```
# trace plot
plot(cv.lasso$glmnet.fit, xvar = "lambda", label=TRUE)
```



```
predict(cv.lasso, s = "lambda.min", type = "coefficients")
```

```
## 19 x 1 sparse Matrix of class "dgCMatrix"
##          lambda.min
```

```
## (Intercept) -2.089325e+03
## id          2.373267e-04
## age         2.166036e-01
## gender      -2.948733e+00
## race2        2.033937e+00
## race3       -7.580487e-01
## race4       -7.635900e-01
## smoking1     2.410317e+00
## smoking2     3.407395e+00
## height       1.218796e+01
## weight      -1.323432e+01
## bmi          3.973616e+01
## hypertension 2.113575e+00
## diabetes     -1.480874e+00
## SBP          5.945777e-02
## LDL         -3.829888e-02
## vaccine      -6.383491e+00
## severity     7.489264e+00
## studyB       4.554325e+00
```

```
head(predict(cv.lasso, newx = model.matrix(recovery_time ~ ., dat)[-1],
      s = "lambda.min", type = "response"))
```

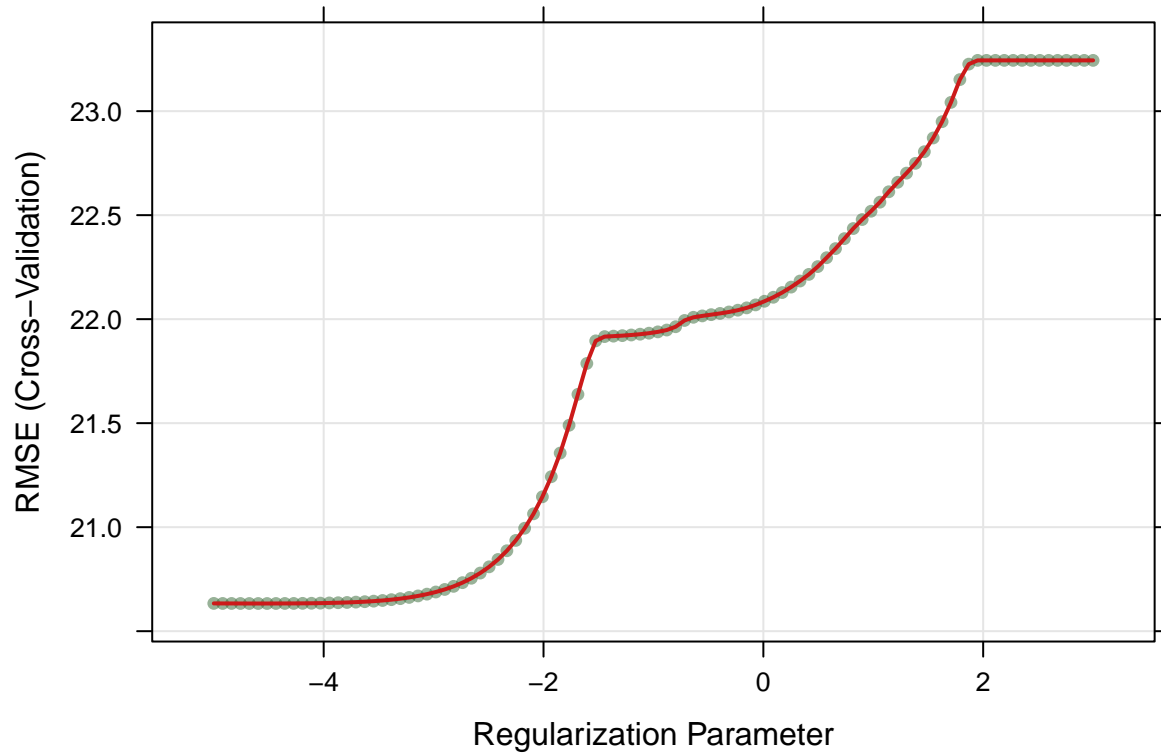
```
##      lambda.min
## 1      43.30510
## 2      40.03784
## 3      33.13477
## 4      46.52219
## 5      33.19537
## 6      44.87192
```

```
ctrl1 <- trainControl(method = "cv", number = 10)

set.seed(7890)
lasso.fit <- train(recovery_time ~ .,
  data = train[-1],
  method = "glmnet",
  tuneGrid = expand.grid(alpha = 1,
    lambda = exp(seq(3, -5, length = 100))),
  trControl = ctrl1)
```

```
## Warning in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainInfo,
## : There were missing values in resampled performance measures.
```

```
# visualization
plot(lasso.fit, xTrans = log)
```



```
# tuning parameter
lasso.fit$bestTune
```

```
##      alpha      lambda
## 6      1 0.01009253
```

elastic net model

```
set.seed(7890)
ctrl1 <- trainControl(method = "cv", number = 10)
enet.caret.fit <- train(recovery_time ~ .,
  data = train[,-1],
  method = "glmnet",
  tuneGrid = expand.grid(alpha = seq(0, 1, length = 21),
    lambda = exp(seq(3, -5, length = 100))),
  trControl = ctrl1)
```

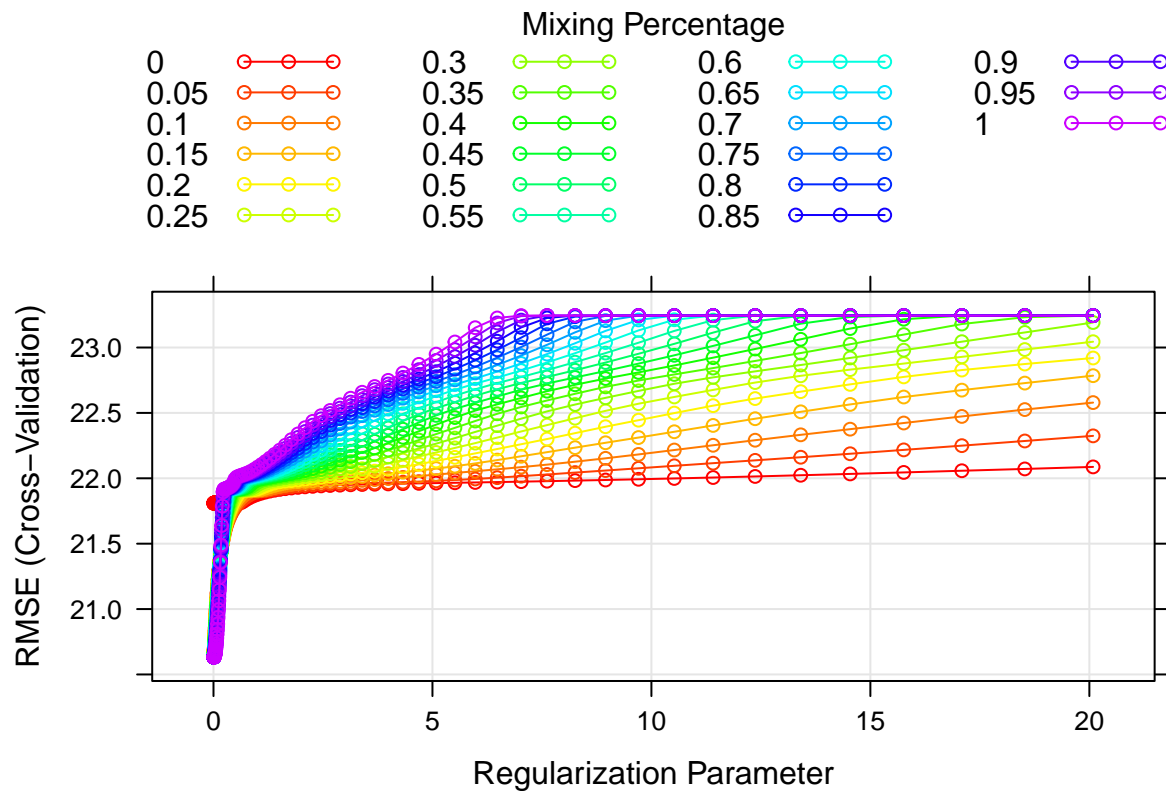
```
## Warning in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainInfo,
## : There were missing values in resampled performance measures.
```

```
enet.caret.fit$bestTune
```

```
##      alpha      lambda
## 1601 0.8 0.006737947
```

```
myCol <- rainbow(25)
myPar <- list(superpose.symbol = list(col = myCol),
             superpose.line = list(col = myCol))

plot(enet.caret.fit, par.settings = myPar)
```



```
# coefficients in the final model
coef(enet.caret.fit$finalModel, enet.caret.fit$bestTune$lambda)
```

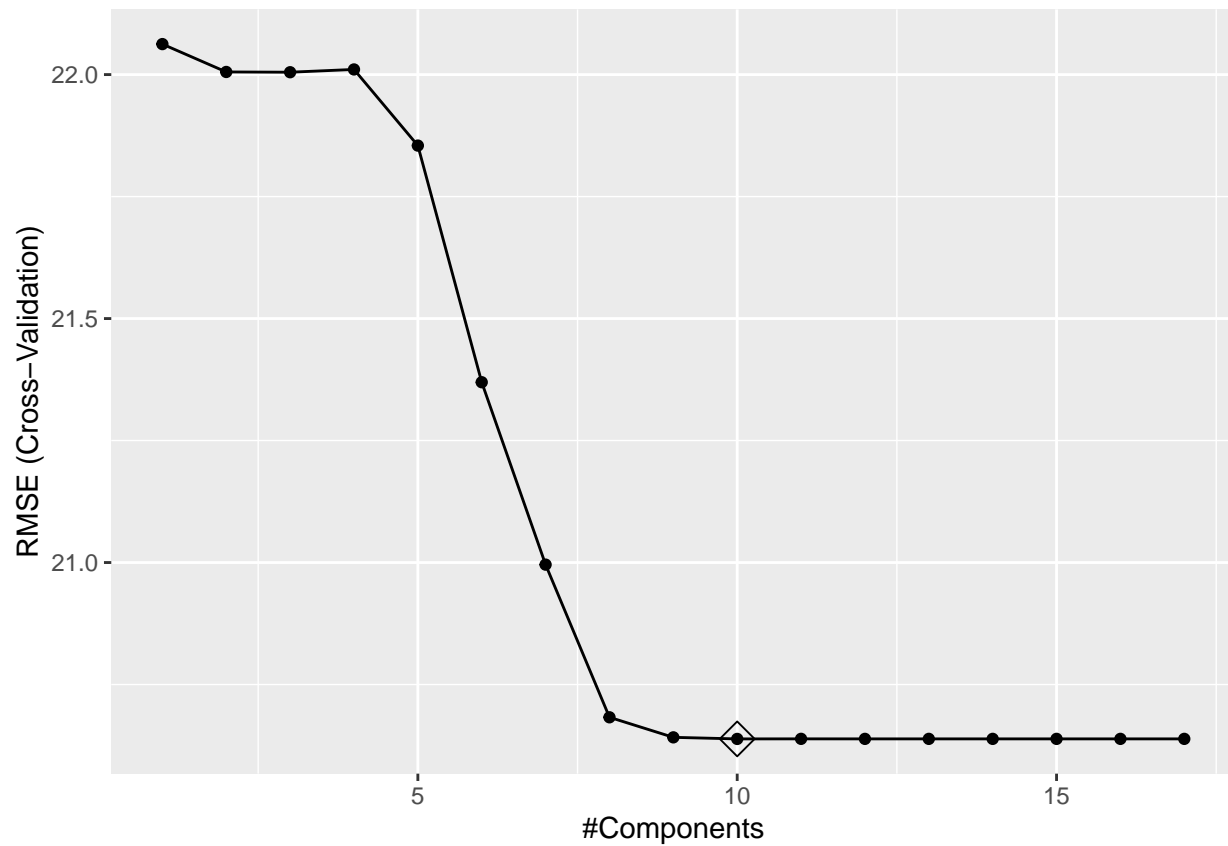
```
## 18 x 1 sparse Matrix of class "dgCMatrix"
##              s1
## (Intercept) -2.095563e+03
## age         1.580349e-01
## gender      -2.953746e+00
## race2        1.982764e+00
## race3       -1.187346e+00
## race4       -5.096701e-02
## smoking1     2.749906e+00
## smoking2     3.132109e+00
## height       1.222064e+01
## weight      -1.324918e+01
## bmi          3.988775e+01
## hypertension 2.238743e+00
## diabetes     -1.090213e+00
## SBP          7.491860e-02
```

```
## LDL          -4.495426e-02
## vaccine      -6.134406e+00
## severity     7.244184e+00
## studyB       4.767330e+00
```

partial least squares

```
set.seed(7890)
pls.fit <- train(x_train, y_train,
  method = "pls",
  tuneGrid = data.frame(ncomp = 1:17),
  trControl = ctrl1,
  preProcess = c("center", "scale"))

ggplot(pls.fit, highlight = TRUE)
```



```
pls.fit$bestTune
```

```
##   ncomp
## 10    10
```


principal component regression

```
set.seed(7890)
pcr.fit <- train(x_train, y_train, method = "pcr",
                 tuneGrid = data.frame(ncomp = 1:18),
                 trControl = ctrl1,
                 preProcess = c("center", "scale"))
pcr.fit$bestTune
```

```
##      ncomp
## 17      17
```

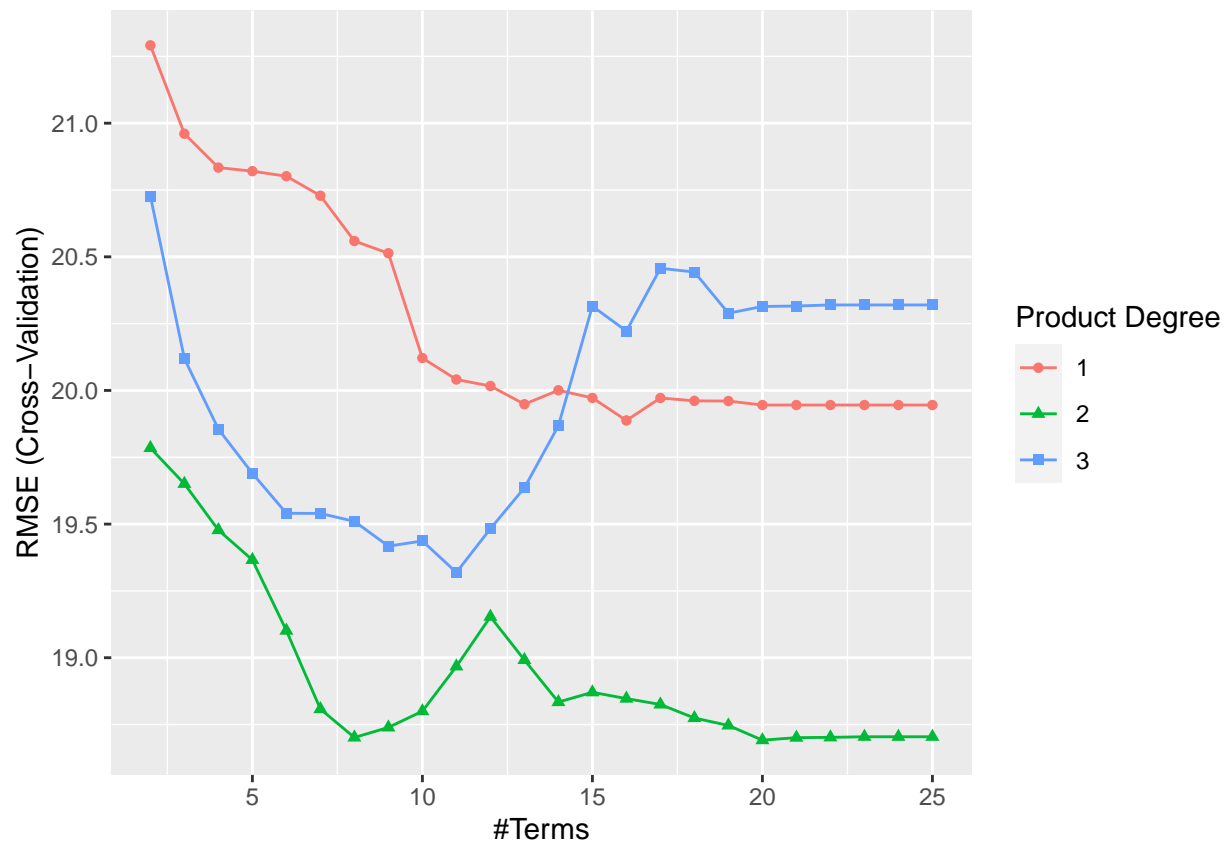
MARS

```
ctrl1 <- trainControl(method = "cv", number = 10)
mars_grid <- expand.grid(degree = 1:3,
                        nprune = 2:25)
```

```
set.seed(7890)
mars.fit <- train(x_train, y_train,
                 method = "earth",
                 tuneGrid = mars_grid,
                 trControl = ctrl1)
```

```
## Warning in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainInfo,
## : There were missing values in resampled performance measures.
```

```
ggplot(mars.fit)
```



```
mars.fit$bestTune
```

```
##      nprune degree
## 43      20      2
```

```
coef(mars.fit$finalModel)
```

```
##              (Intercept)              h(bmi-31)
##      17.7932181          -7.9070283
##              h(31-bmi)      h(bmi-31) * studyB
##      3.8322535          14.3098948
## h(height-158.8) * h(bmi-31) h(158.8-height) * h(bmi-31)
##      2.1950298          1.1577839
##              h(bmi-25.7)          vaccine
##      5.0549251          -5.7519036
## h(weight-86.6) * h(bmi-31)          h(bmi-34)
##      -2.5308124          66.4133858
##      h(bmi-31) * h(LDL-112)      h(bmi-31) * h(112-LDL)
##      0.1998164          0.1866774
##              gender          h(bmi-34) * studyB
##      -3.1718582          31.1590606
##      race4 * h(bmi-34)      h(bmi-34) * hypertension
##      -54.8504806          -33.4758125
##      severity * studyB      h(bmi-22) * hypertension
##      12.2021025          0.6530952
```

```
##      h(22-bmi) * hypertension  h(168.6-height) * severity
##                               11.2719170                    1.2404095
```

```
# partial dependence plot
#p1 <- pdp::partial(mars.fit, pred.var = c("recovery_time"), grid.resolution = 10) %>% autoplot()
#p1
```

GAM

```
ctrl1 <- trainControl(method = "cv", number = 10)

set.seed(7890)
gam.fit <- train(x_train, y_train,
                 method = "gam",
                 tuneGrid = data.frame(method = "GCV.Cp", select = c(TRUE,FALSE)),
                 trControl = ctrl1)

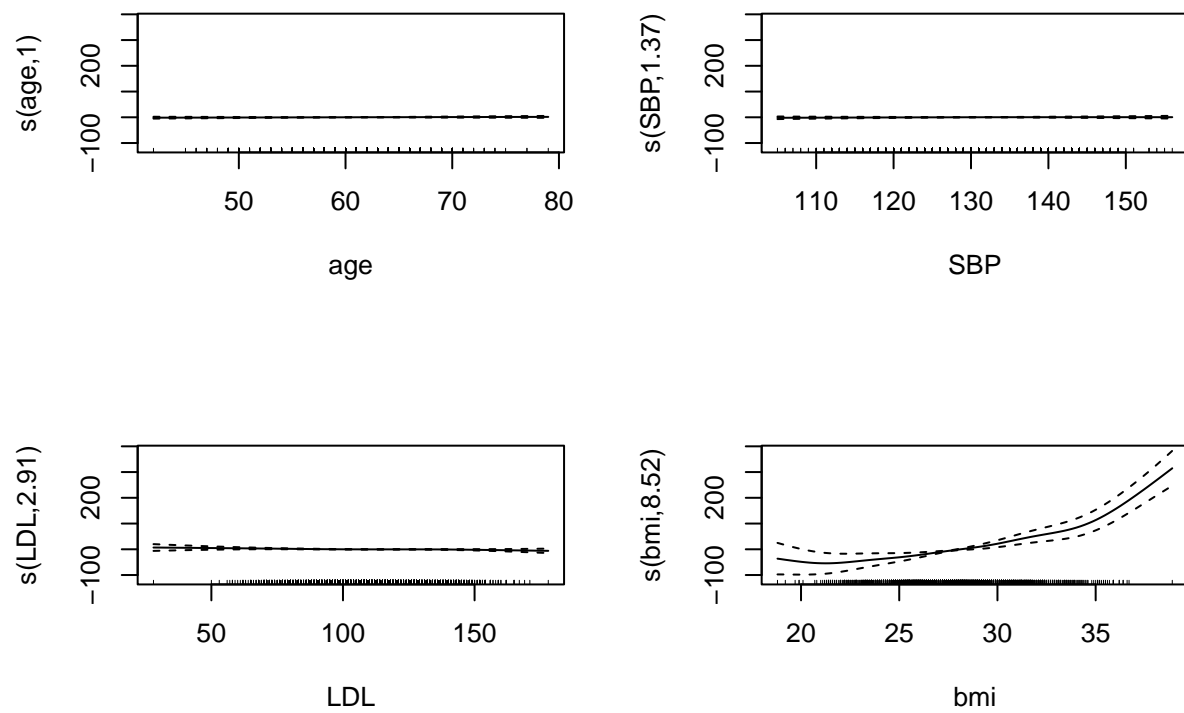
gam.fit$bestTune
```

```
##      select method
## 1  FALSE GCV.Cp
```

```
gam.fit$finalModel
```

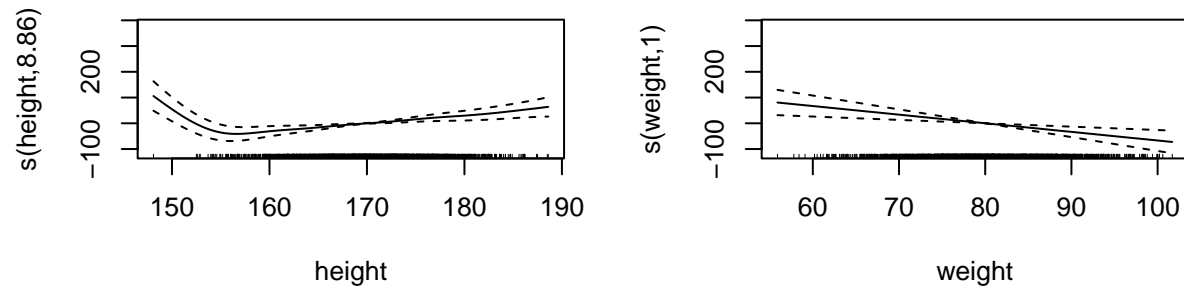
```
##
## Family: gaussian
## Link function: identity
##
## Formula:
## .outcome ~ gender + race3 + race4 + smoking1 + smoking2 + hypertension +
##           diabetes + vaccine + severity + studyB + s(age) + s(SBP) +
##           s(LDL) + s(bmi) + s(height) + s(weight)
##
## Estimated degrees of freedom:
## 1.00 1.37 2.91 8.52 8.86 1.00 total = 34.67
##
## GCV score: 368.0526
```

```
par(mfrow = c(2,2))
plot(gam.fit$finalModel)
```



```
gam.pred <- predict(gam.fit, newdata = x_test)
sqrt(mean((y_test - gam.pred)^2))
```

```
## [1] 19.48927
```



model comparison

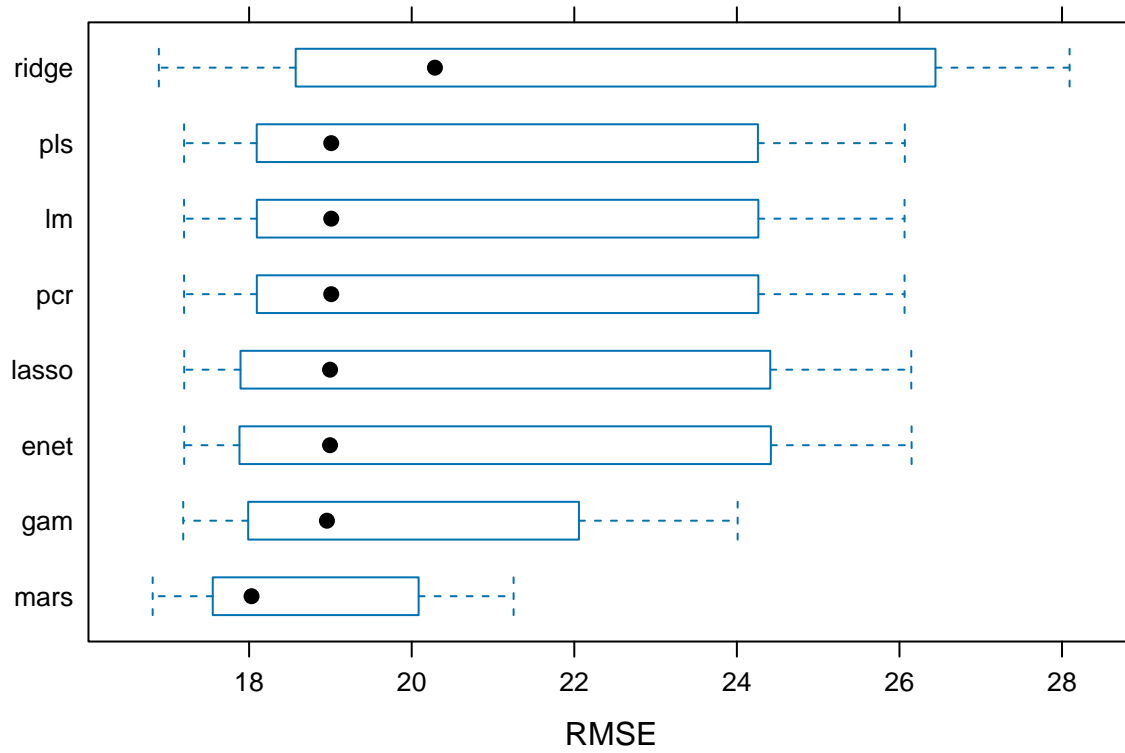
```
set.seed(7890)
lm.fit = train(x_train, y_train,
               method = "lm",
               trControl = ctrl1)
rs <- resamples(list(lasso = lasso.fit,
                    enet = enet.caret.fit,
                    pls = pls.fit,
                    mars = mars.fit,
                    ridge = ridge.fit,
                    lm = lm.fit,
                    pcr = pcr.fit,
                    gam = gam.fit))

summary(rs)
```

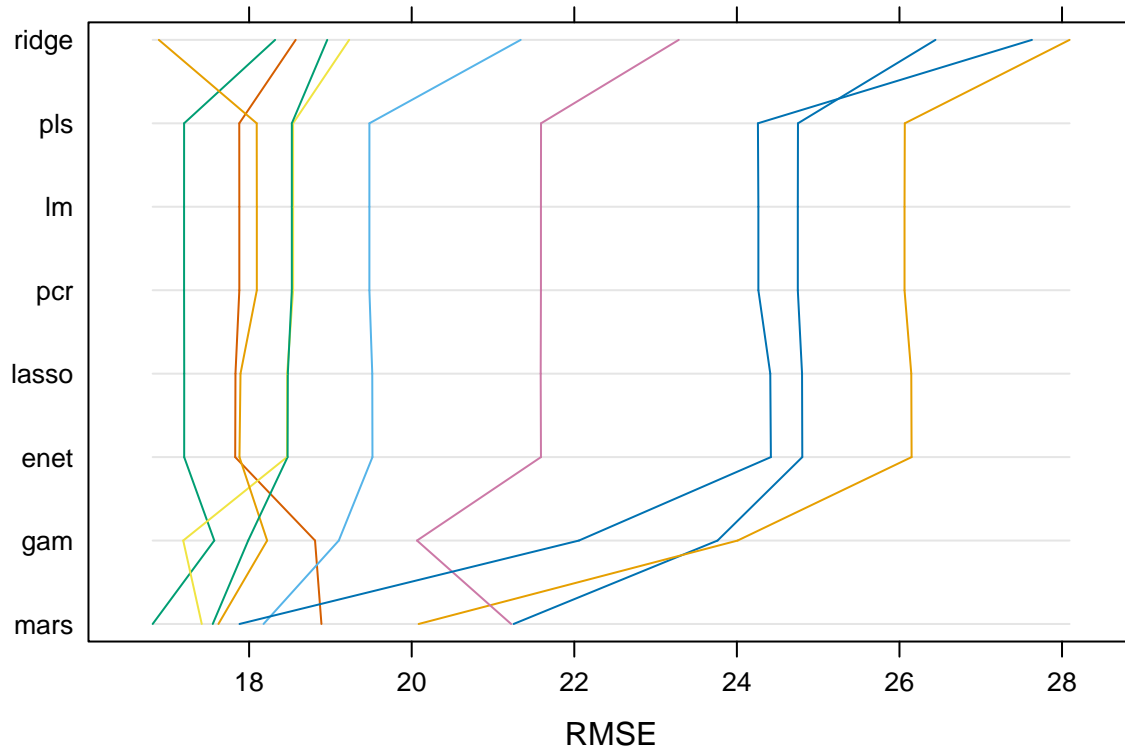
```
##
## Call:
## summary.resamples(object = rs)
##
## Models: lasso, enet, pls, mars, ridge, lm, pcr, gam
## Number of resamples: 10
##
```

```
## MAE
##           Min.   1st Qu.   Median     Mean   3rd Qu.     Max. NA's
## lasso 12.38265 13.04949 13.61688 13.40714 13.87794 13.96867    0
## enet  12.37918 13.04710 13.61067 13.40453 13.87703 13.97025    0
## pls   12.46919 13.11531 13.73032 13.48824 13.93408 14.04729    0
## mars  11.65700 11.85062 12.47896 12.41716 12.95216 13.11735    0
## ridge 12.30361 12.79509 13.26380 13.40508 13.92406 14.48969    0
## lm     12.46861 13.11564 13.73120 13.48835 13.93216 14.04509    0
## pcr    12.46861 13.11564 13.73120 13.48835 13.93216 14.04509    0
## gam    12.19940 12.53137 12.84414 12.82412 13.12049 13.43754    0
##
## RMSE
##           Min.   1st Qu.   Median     Mean   3rd Qu.     Max. NA's
## lasso 17.20133 18.03735 18.99539 20.63304 23.70473 26.14554    0
## enet  17.20110 18.02735 18.99509 20.63289 23.71111 26.14939    0
## pls   17.20000 18.20147 19.01027 20.63853 23.59184 26.06573    0
## mars  16.81327 17.56997 18.02966 18.69160 19.78626 21.25342    0
## ridge 16.88956 18.66977 20.28569 21.87652 25.65353 28.09281    0
## lm     17.19980 18.20244 19.01026 20.63860 23.59574 26.06235    0
## pcr    17.19980 18.20244 19.01026 20.63860 23.59574 26.06235    0
## gam    17.18932 18.04665 18.95698 19.87799 21.55939 24.00970    0
##
## Rsquared
##           Min.   1st Qu.   Median     Mean   3rd Qu.     Max. NA's
## lasso 0.10419042 0.1629245 0.2628202 0.2345929 0.2767353 0.3910205    0
## enet  0.10429512 0.1630491 0.2625538 0.2344972 0.2766795 0.3905869    0
## pls   0.10406232 0.1617768 0.2644877 0.2352180 0.2770459 0.3937048    0
## mars  0.15638929 0.1962165 0.2747224 0.3417529 0.4887273 0.6601054    0
## ridge 0.02027266 0.1054438 0.1290328 0.1316712 0.1816491 0.2176850    0
## lm     0.10410951 0.1617287 0.2646628 0.2352123 0.2770389 0.3932775    0
## pcr    0.10410951 0.1617287 0.2646628 0.2352123 0.2770389 0.3932775    0
## gam    0.12924449 0.1899599 0.2679329 0.3019027 0.4226746 0.4886730    0
```

```
bwplot(rs, metric = "RMSE")
```



```
parallelplot(rs, metric = "RMSE")
```



Final model test error

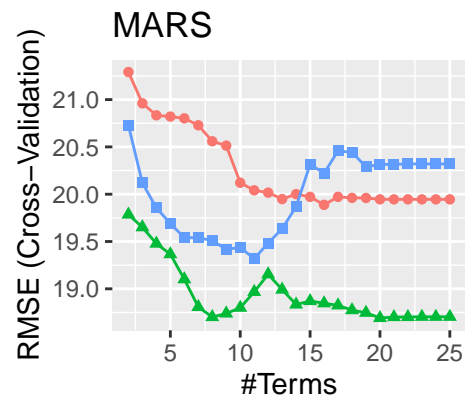
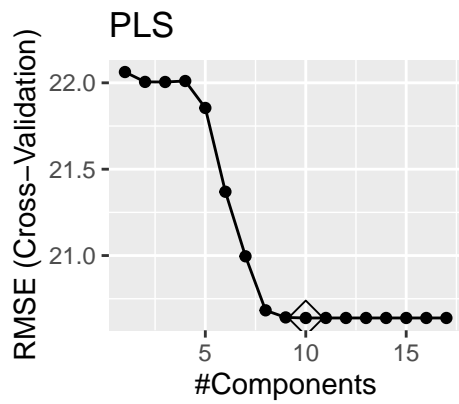
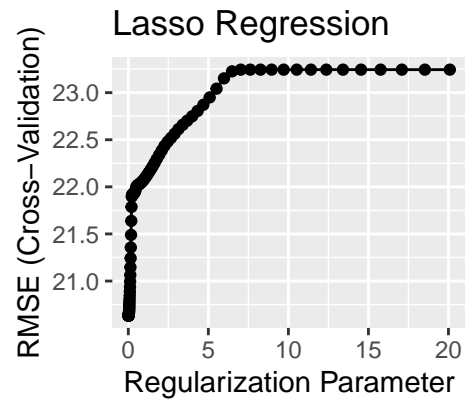
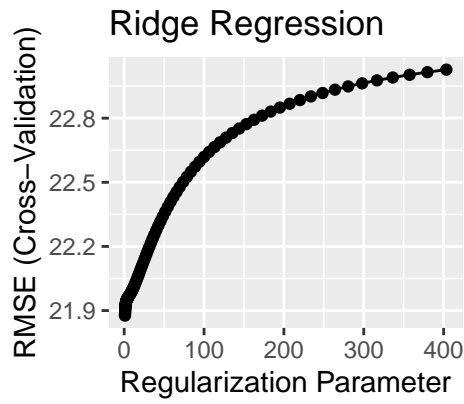
```
#Prediction on test data
mars_pred <- predict(mars.fit, newdata = x_test)
# test error
mars_test.error <- mean((mars_pred - y_test)^2)
mars_test.error
```

```
## [1] 273.1345
```

tunning parameter plots

```
p11 <- ggplot(ridge.fit, trans = "log") + ggtitle("Ridge Regression")
p12 <- ggplot(lasso.fit, trans = "log") + ggtitle("Lasso Regression")
p13 <- ggplot(pls.fit, highlight = TRUE) + ggtitle("PLS")
p14 <- ggplot(mars.fit) + ggtitle("MARS")
plot_grid2 <- p11 + p12 + p13 + p14 +
  plot_layout(ncol = 2, nrow = 2)

plot_grid2
```

Product Degree

