

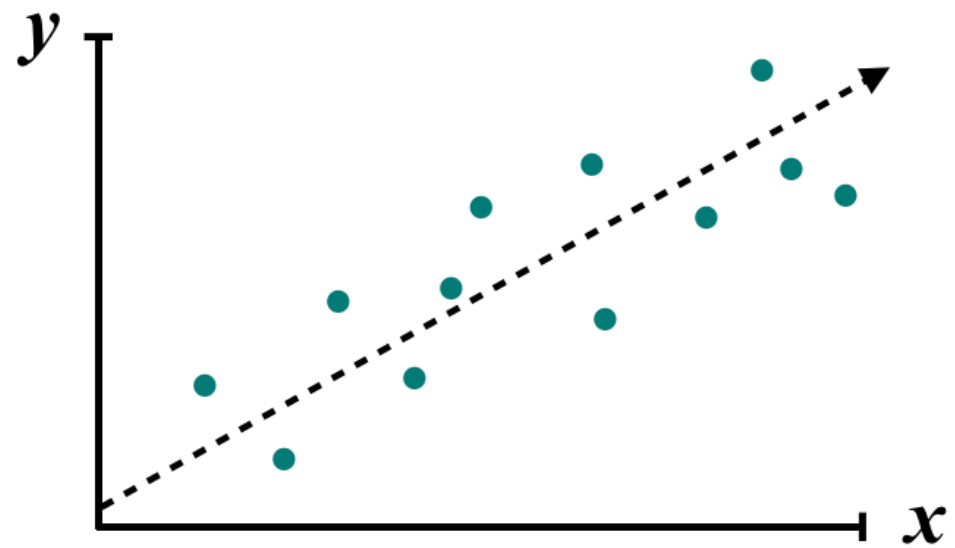
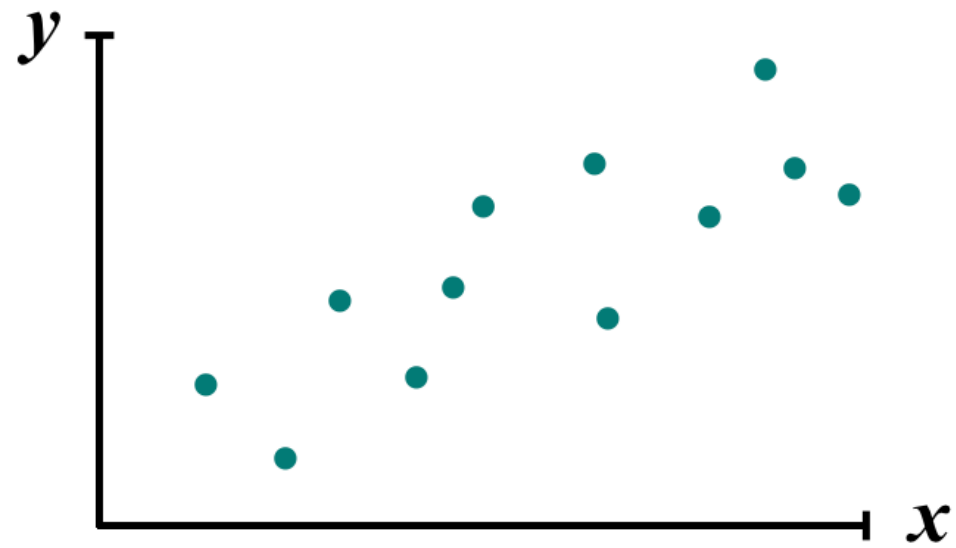
Making binary predictions with regression

SUPERVISED LEARNING IN R: CLASSIFICATION

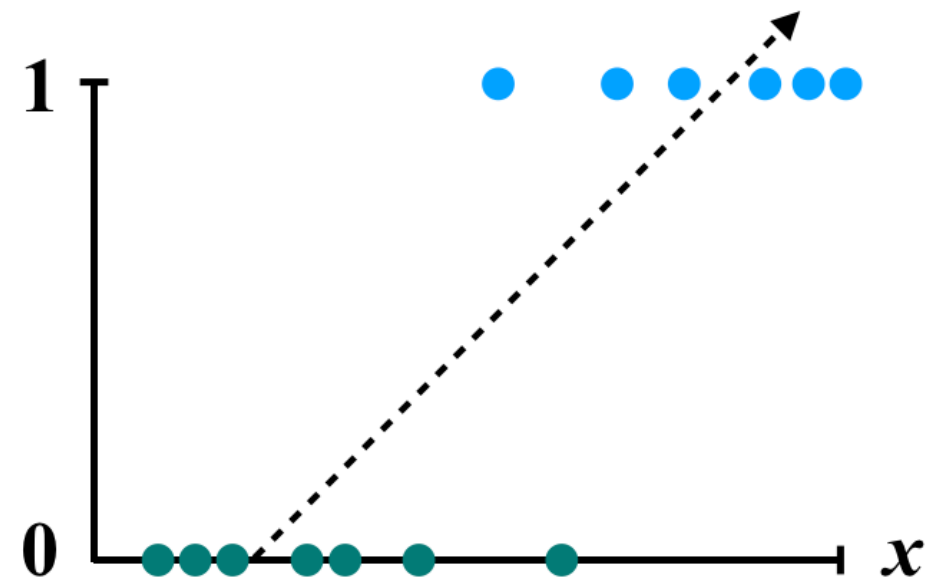


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Instructor

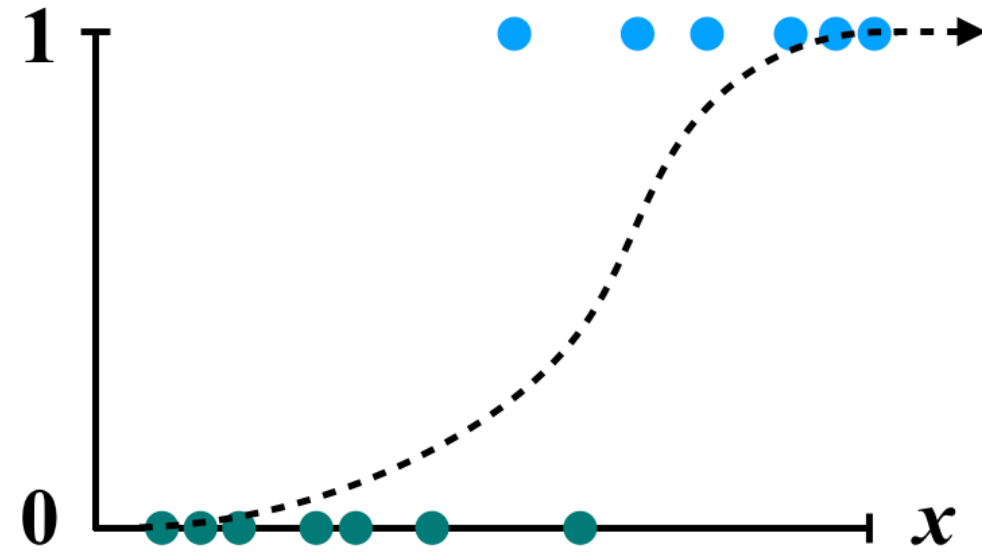
Introducing linear regression



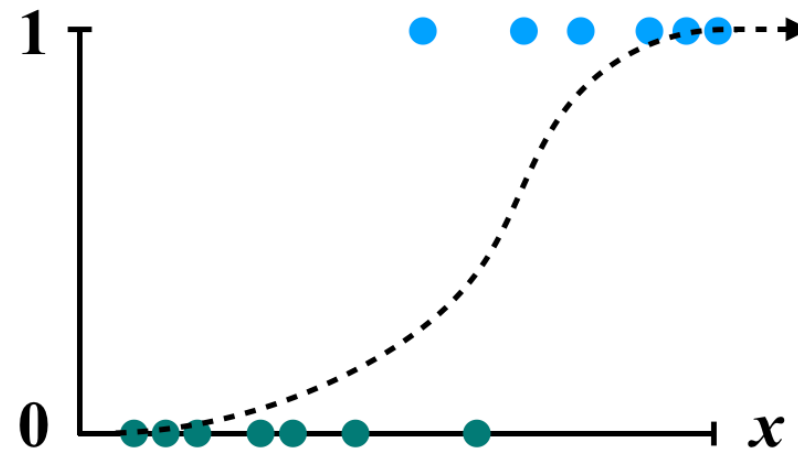
Regression for binary classification



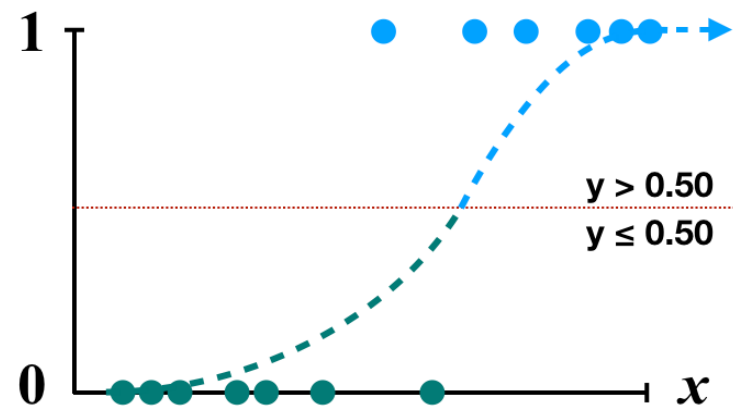
Introducing logistic regression



Making predictions with logistic regression



```
m <- glm(y ~ x1 + x2 + x3,  
         data = my_dataset,  
         family = "binomial")
```



```
prob <- predict(m, test_dataset,  
               type = "response")
```

```
pred <- ifelse(prob > 0.50, 1, 0)
```

Let's practice!

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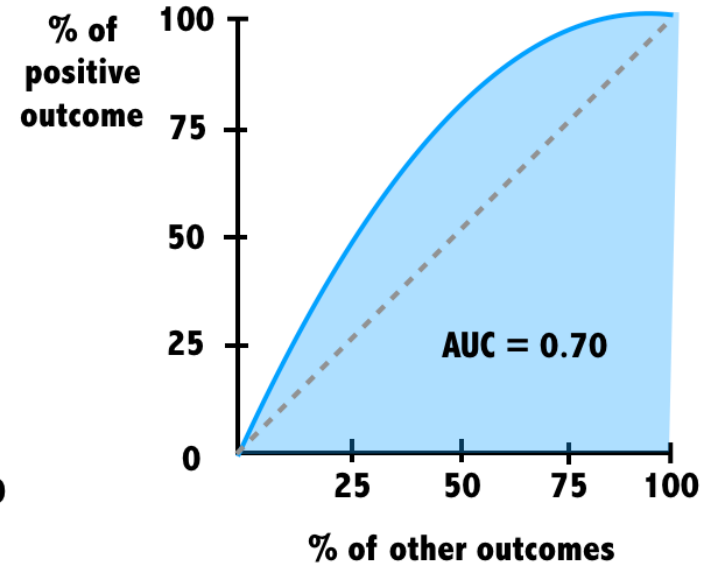
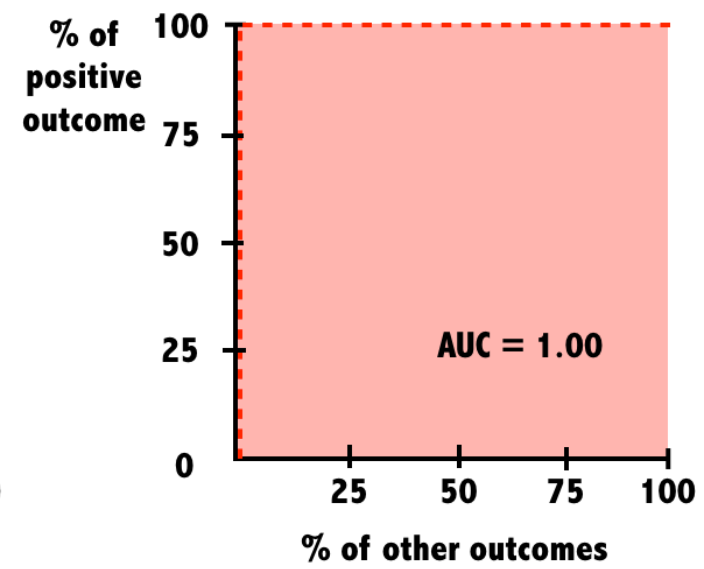
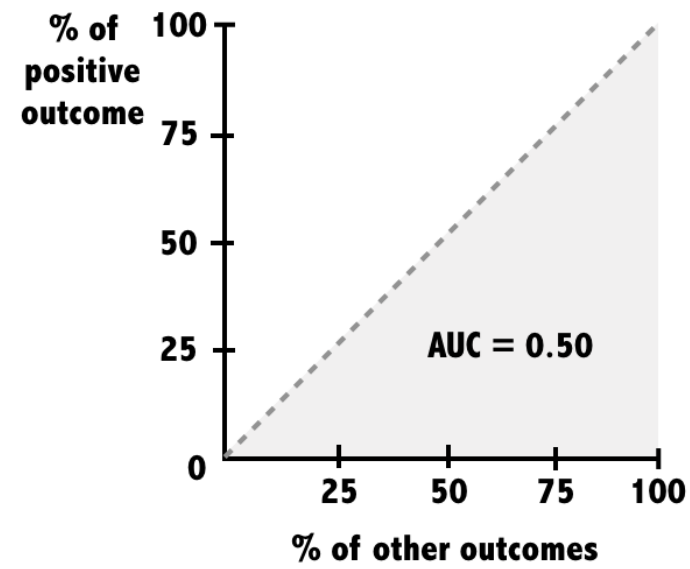
Model performance tradeoffs

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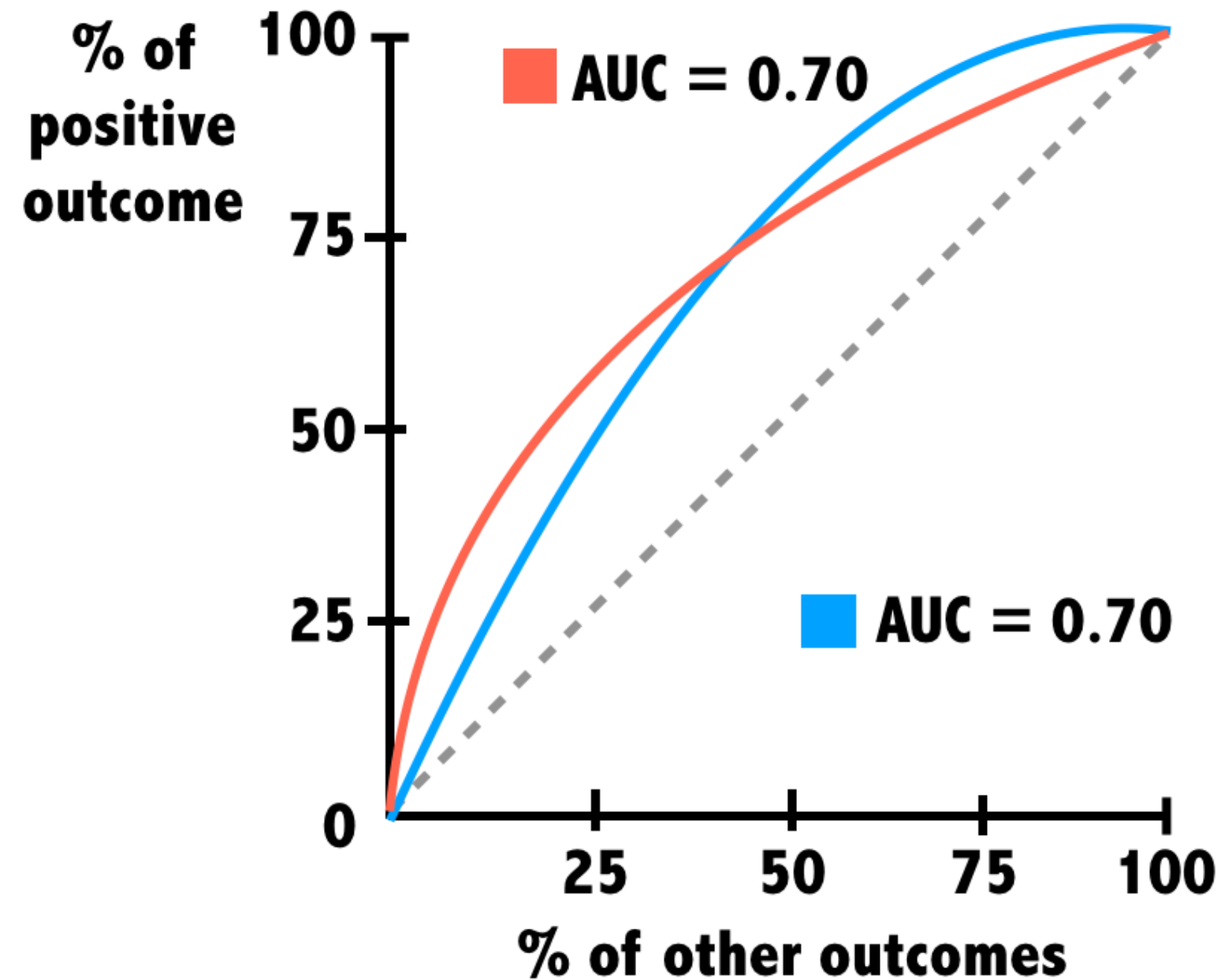


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Area under the ROC curve



Using AUC and ROC appropriately



Let's practice!

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Dummy variables, missing data, and interactions

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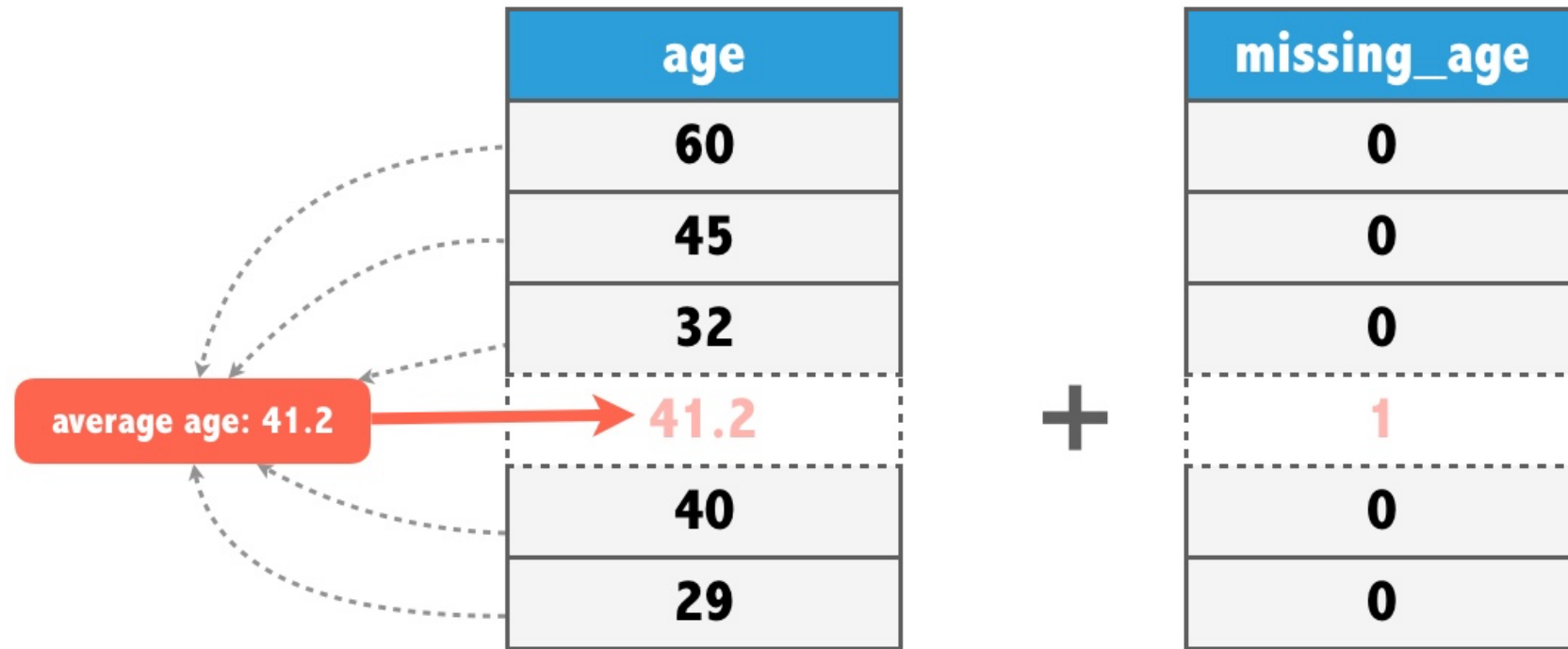


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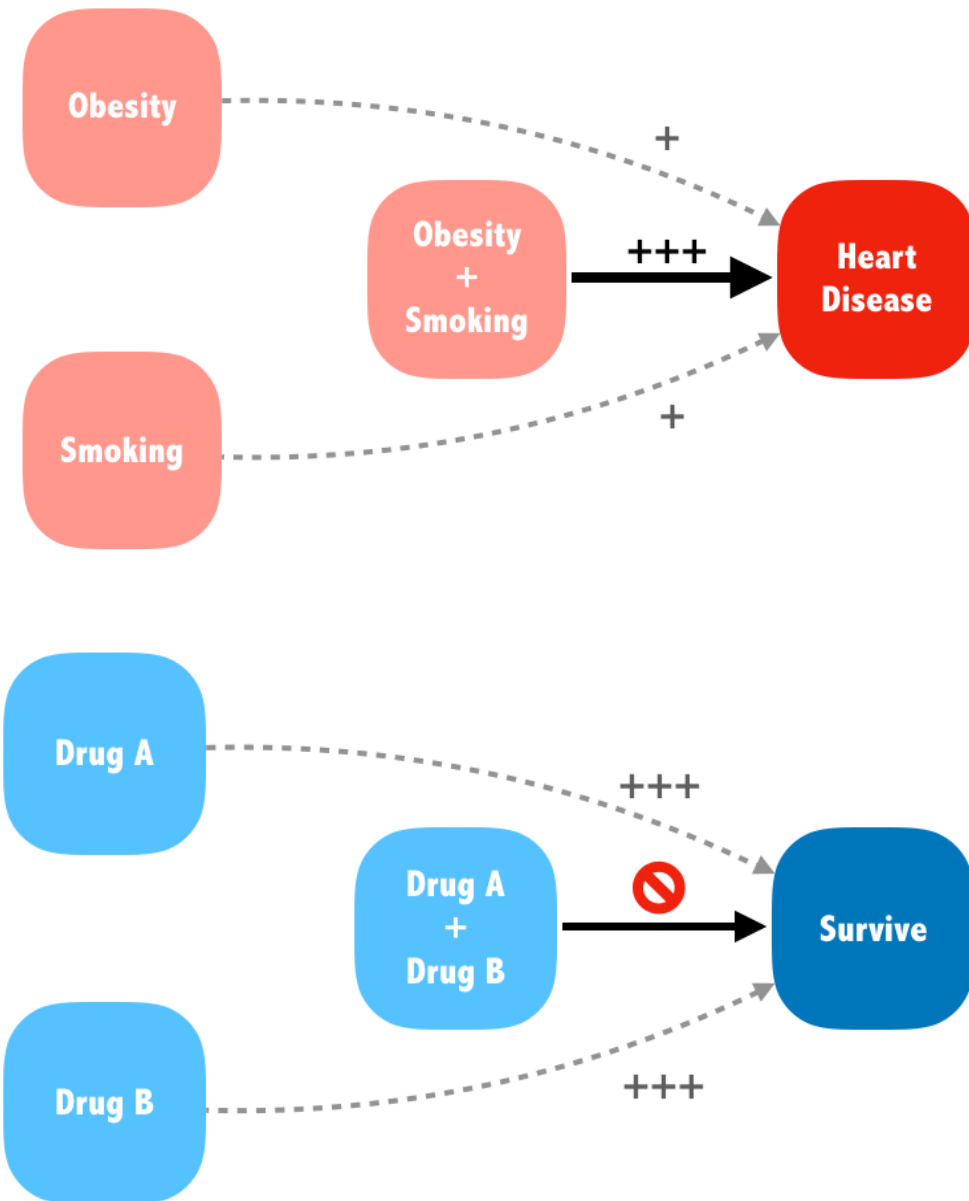
Dummy coding categorical data

```
# create gender factor
my_data$gender <- factor(my_data$gender,
                        levels = c(0, 1, 2),
                        labels = c("Male", "Female", "Other"))
```

Imputing missing data



Interaction effects



```
# interaction of obesity and smoking  
glm(disease ~ obesity * smoking,  
    data = health,  
    family = "binomial")
```

Let's practice!

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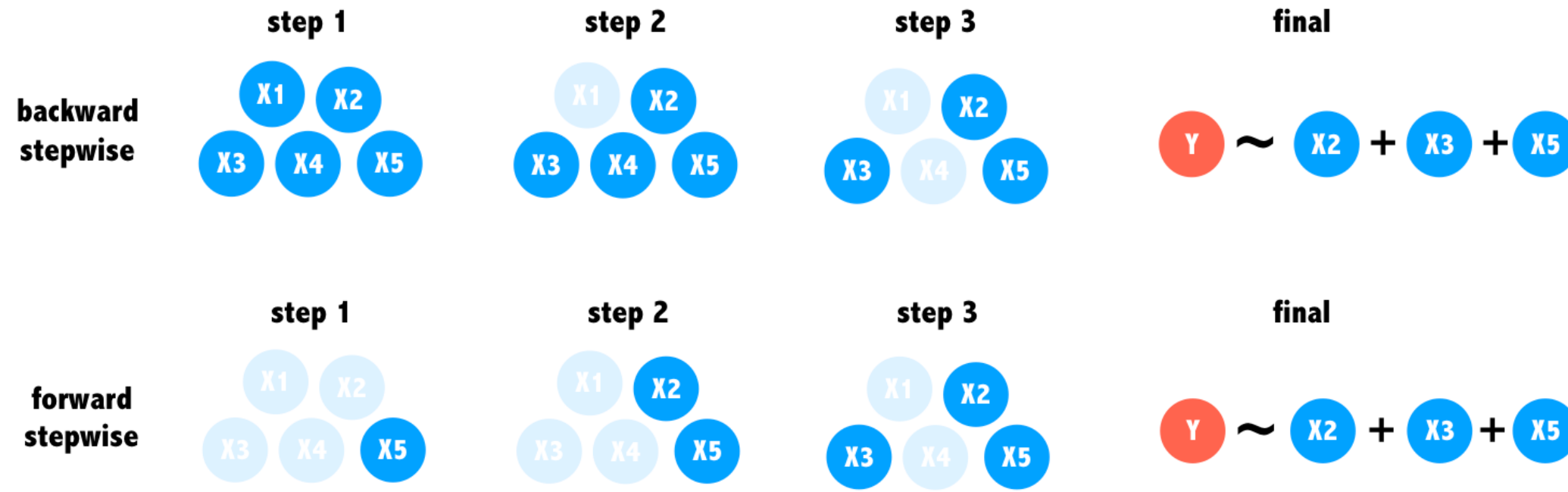
Automatic feature selection

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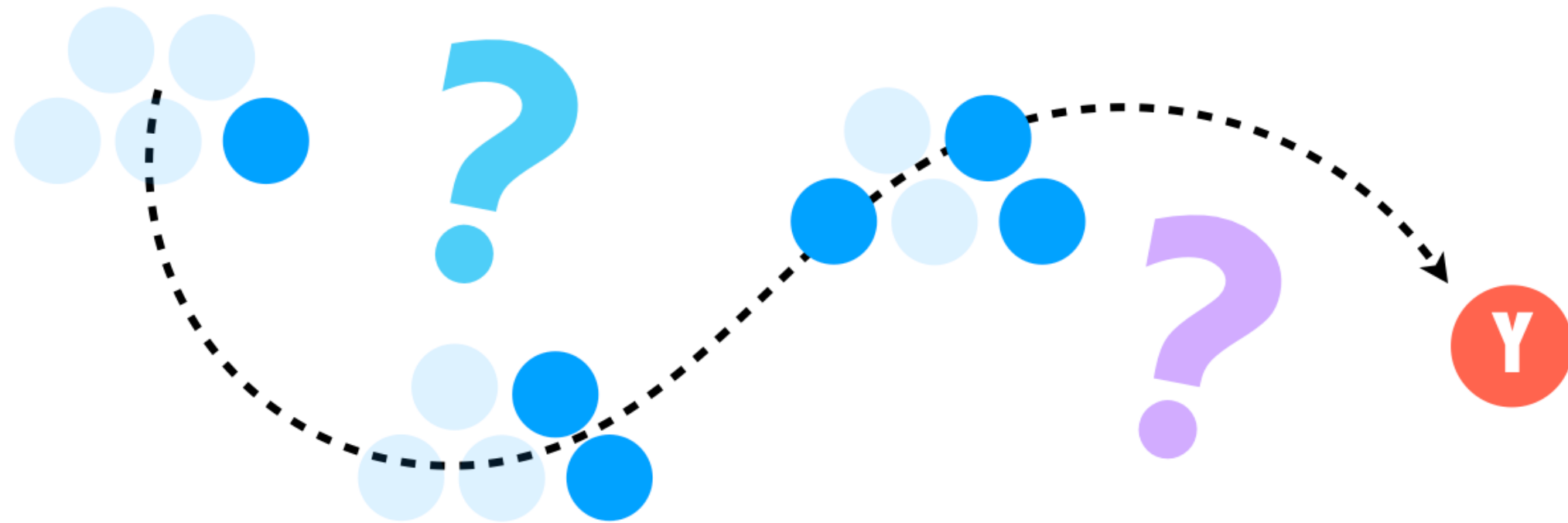


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Stepwise regression



Stepwise regression caveats



Let's practice!

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