

IS 804 Project

Project Title: Predicting the likelihood of developing depression.

Submitted By

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Project Title: Predicting the likelihood of developing depression.

Introduction

In this project I intend to do statistical learning on a dataset related to depression. The dataset contains various attributes related to life conditions of the individuals who live in rural zones and also indicates whether they developed depression or not. According to the data source, this data originated from a study undertaken by the Busara Center in rural Siaya County, Kenya, near Lake Victoria in 2015.

Depression is a troubling illness that affects the mental health of millions of individuals throughout the world. Approximately 280 millions of people suffer from depression which constitutes 3.8% of the world population, 5.0% of adults and 5.7% of adults older than 60 years [1]. According to a 2021 WHO article [2], depression can result from a complex interaction of social, psychological and biological factors.

As mentioned above, the project is about doing statistical analysis on depression data. In doing so, I would apply various statistical learning models to make sense of the data. Applying different statistical learning techniques, I would like to know which approach works best and whether it is possible to build a predictive model to detect the likelihood of developing depression from some personal, social and economical parameters included in the dataset. This analysis may help us to get some sense on what contributing factors can contribute to development of depression. The platform used for this analysis is R.

Dataset Description

Name of the dataset: b depressed

The dataset I am using for this project is available at Kaggle here: https://www.kaggle.com/diegobabativa/depression

It can also be seen at google sheet (with UMBC email) here: https://docs.google.com/spreadsheets/d/1Apfaow3l4Z7Qo2amHsOrpimq7FQ23A5eB6LK_jjNkx Y/edit?usp=sharing

These data originated from a study undertaken by the Busara Center in rural Siaya County, Kenya, near Lake Victoria in 2015. Original source:

https://zindi.africa/competitions/busara-mental-health-prediction-challenge/data

The dataset contains 23 columns and 1432 rows in total.

Some characteristics of the data:

Task: Classification.

• Number of observations (n): 1432.

The columns (variables) and their short explanations:

Survey_id : Individual Identifier Village_id : Village Identifier

sex: Male or female, expressed as 0 or 1, 0= female, 1= male

Age: Age

Married : Marital status, expressed as 0 or 1, 0= not married, 1= married Number_children : Number of children <=18 or younger in Household

education level: Years of education completed (respondent)

total_members : Household size gained_asset: Gained asset durable_asset : Durable asset save asset : Saved asset

living_expenses : Living expenses other_expenses : Other expenses

incoming_salary: Incoming salary, 0 or 1

incoming_own_farm : Incoming own farm, 0 or 1 incoming_business : Incoming business, 0 or 1

incoming_no_business: Incoming no business, 0 or 1

incoming_agricultural: Incoming agricultural

farm_expenses : Farm expenses labor_primary : labor primary, 0 or 1 lasting investment : lasting investment

no lasting investmen: no lasting investment

Target variable:

depressed: binary; expressed as 0 or 1, 0 means the individual doesn't have depression and 1 means the individual has depression.

Snapshot of the dataset:

Survey id	Village_id	sex	Age	Married	Nun	mber childrer education	n level total memb	ers ga	ined asset	durable asset	save asset	living expenses o	ther expenses in	coming salary incoming of	own f incoming	busine incomir	ng no bu in	coming agricu fa	m expenses labor	primary la	sting investment	_lasting_inver dep	ressed
	926	91	1	28	1	4	10	5	28912201	22861940		26692283	28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	0
	747	57	1	23	1	3	8	5	28912201			26692283	28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	- 1
	1190	115	1	22	- 1	3		- 5	28912201			26692283	28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	0
	1065	97	1	27	- 1	2	10	4	52667108		49647648	397715	44042267	0	1	0	1	22288055	18751329	0	7781123	69219765	0
	806	42		59		-	10		82606287		23399979		74503502		0	0		53384566	20731006		20100562	43419447	
	483	25		35			10		35937466		23399979	30696127	11531066					22688441	18907036	0	4442561	76629095	
	849	130		34			10		41303144		23399979		10890451					26692283	22243569	0	22562288	55608922	
	1386	72		21		1	10	3	12013633		48046108	80076849	58456101	0	0			9275569	36979933	0	33922659	54600174	- 1
			- 1		- 1	2		4						0	0	1	0			0			
	930	195	- 1	32	- 1	7	9	9	11087568			30162281	67184479	1	0	0	0	32564587	28738691	- 1	14018381	15117619	0
	390	33	1	29	1	4	10	5	28912201				28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	0
	540	52	1	84	0	0	1	5	28912201				28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	- 1
	557	93	1	59	0	2	9	3	1018915	47245342	23399979	262919	30108896	0	0	0	0	66730709	13968961	1	15714453	20214956	0
		232	1	38	1	4	10	6	12390944				498078	0	0	0	0	72069163	56721101	0	20745816	15708408	
	1195	92	1	27	1	4	10	6	16521259	37155658	23399979	21220366	10506083	0	1	0	0	3109651	22688441	0	62405292	12144989	0
	603	100	1	56	1	0	12	2	93596368	21140288	5925687	34566505	72469551	0	1	0	0	43775349	77808008	0	12402556	71201668	1
	729	54	1	24	1	2	10	5	1108353	12219727	1601537	38169963	37860336	0	1	0	0	21353827	37814063	0	23991919	48624439	
	770	102	1	25	1	3	10	5	37172832	75432396	80076847	40705733	40278656	0	1	0	0	6406148	44843035	0	11596846	12491988	
	76	15	1	44	1	5	12	5	28912201	22861940	23399979	26692283	28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	-
	1374	267	1	32	1	4	9	5	28912201	22861940	23399979	26692283	28203066	0	0	0	0	30028818	31363432		28411718	28292707	
	379	22	1	26	1	2	7	4	82606287		23399979		99295292	0	1	0	- 1	42707653	26247411	0	26450653	36790862	-
		207	4	40		0	7		28912201				28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	
	1356	198	- 1	55	0	0		1	17142671			16495831	42985252	0	0	0	0	48046109	58456101	0	25742926	12091604	-
	137	9	- :	34		3	10	5	28912201			49380727	30221003	0	4	0	0	30028818	31363432	0	249039	26558821	_
	840	102		43	- 1		4																
			1	43 51	1	4	12	9	12390944			18684598	23542593	1	0	0	1	58322639	24212127	1	2117823	29246958	
	309	25	1		1	2		5	28912201			26692283	28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	
	1078	164	1	28	1	3	10	5	75696259		23399979	53384566	67264552	0	1	0	0	92088375	67842889	0	13351174	20130429	
	519	50	1	53	1	4	9	5	28912201				28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	
	1156	69	1	26	1	3	11	5	37172832		23399979	15481524	41639961	1	0	0	0	44042268	330317	1	32064487	81077814	
		281	1	23	1	2	8	5	28912201				28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	
	404	86	1	36	1	5	12	5	28912201	22861940		26692283	28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	
	1385	108	1	27	1	3	8	5	28912201	22861940	23399979	26692283	28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	
	150	31	1	44	0	3	8	4	53694088	44843037	24023056	30696127	39557964	0	0	0	0	80076847	26024976	1	10334174	28627474	
	1237	20	0	40	1	5	11	9	24781887	51393323	23399979	60057635	28909344	0	1	0	0	25144131	4902483	0	63993225	35331688	
	993	92	1	19	1	2	10	5	28912201	22861940	23399979	26692283	28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	
	810	135	1	27	1	3	8	5	82477118	21941057	80076847	77407622	15086478	0	1	0	0	93422985	40705733	0	11130479	18484406	
	823	27	- 1	31	1	2	10	4	20651573	3119794	32030739	11611143	28026898	0	0	1	- 1	1134422	10104141	0	36786478	7572879	
	574	23	1	27	1	3	10	5	28912201	68065323		28694205	52049952	1	0	0	0	28827665	10409991	1	68065323	30429201	
	403	5	- 1	27	- 1	4		6	11151849		11210759		28187052	0	0	1	- 1	3203074	36034581	0	298578	46671452	-
	632	57		35		0	13	- 5	28912201				28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	
	1401	23		41			4	,	41303144			37369196	88084536		0	0	0	18417675	28694203		15787787	22888632	
	569	50		22		2	10	-	28912201				28203066		0	0	0	30028818	31363432		28411718	28292707	
	387	49		41	- :	4	10		86736603			41373043	16623955				0	14914313	20603106		31463531	1770199	
		101	1		-1		10							1	0	0				- 1			
	533		- 1	20 18	- 1	2	9		28912201				28203066	0	0	U		30028818	31363432	0	28411718	28292707	
	122	22	- 1		- 1	2	9	3	22375139		40038424	26158438	3867712	0	0	0	- 1	64061481	18684599	0	19053653	41906881	
	554	30	1	38	- 1	5	9	8	10429825				87283764	0	1	0	0	10276529	8563774	0	24843657	22430082	
	222	21	0	24	0	2	7	5	28912201			26692283	28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	
	399	21	1	26	1	1	8	3	22375139		23399979		86483002	1	0	0	1	28026898	42040348	1	21616112	15250636	
	1107	76	1	26	1	3	6	5	28912201				28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	
	1133	176	1	37	1	5	10	8	47847064				81838539	0	0	0	0	41639962	64862247	1	11525576	18927498	
	1152	18	1	23	1	4	14	6	82606287	59625221	23399979	66730708	17616907	0	1	0	0	21353827	17794855	0	74292	84525561	
	156	15	1	28	0	4	10	5	57142133	25064053	14413834	36034582	15695063	0	0	1	- 1	10009606	19018252	0	89573254	14324413	
	467	30	1	19	1	1	7	3	22375139	20819981	23399979	66730708	23382441	1	0	0	0	30028818	31363432	- 1	24659033		
	1010	11	1	35	1	3	9	5	41303144	37556042	23399979	20019212	32030739	0	0	0	0	26692283	2224357	0	42533453	22243569	
	588	52	1	53	1	3	8	5	28912201				28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	
	296	55	- 1	33	1	3	9	5	28912201	22861940		26692283	28203066	0	0	0	0	30028818	31363432	0	28411718	28292707	-
	2	1	1	19	1	2	6	4	41303144				42280579	1	0	0	1	24023056	21353827	1	18750629	53384566	- 7
	124		- 1	26	-		10	-	28912201			53384566	38757195	,	1	0	0	33365355	27804461	0	23702748	94535172	-
	red		1	20	1	3	10	9	20912201	10+1/6/6	25399979	03304066	30131195	U	1	U	U	33300300	£/004401	U	23/02/48	P4030172	0

Research Questions

The research questions I want to answer from the analysis:

- Is it possible to successfully predict the likelihood of developing depression using the used parameters and to what extent?
- Which variable contributes most for developing depression?
- How is the relative importance among variables in contributing to the development of depression?
- Is there any correlation between different personal & social factors (which are included in the dataset) and developing depression?
- How much is a person's financial situation responsible or not responsible for depression?

Analysis

Data preprocessing

Name of the dataset: b depressed

To get sense of the dataset, first I run the 'summary' function on the dataset, which results in:

```
> summary(b_depressed)
```

Survey_id Village_id sex Age Married

Min.: 1 Min.: 1.00 Min.: 0.0000 Min.: 17.00 Min.: 0.0000

1st Qu.: 358 1st Qu.: 24.00 1st Qu.:1.0000 1st Qu.:25.00 1st Qu.:1.0000

Median: 715 Median: 57.00 Median: 1.0000 Median: 30.00 Median: 1.0000

Mean: 715 Mean: 76.29 Mean: 0.9181 Mean: 34.78 Mean: 0.7726

3rd Qu.:1072 3rd Qu.:105.00 3rd Qu.:1.0000 3rd Qu.:42.00 3rd Qu.:1.0000

Max.: 1429 Max.: 292.00 Max.: 1.0000 Max.: 91.00 Max.: 1.0000

Number_children education_level total_members gained_asset
Min.: 0.000 Min.: 1.000 Min.: 1.000 Min.: 325112
1st Qu.: 2.000 1st Qu.: 8.000 1st Qu.: 4.000 1st Qu.: 23269824
Median: 3.000 Median: 9.000 Median: 5.000 Median: 28912201
Mean: 2.883 Mean: 8.687 Mean: 4.969 Mean: 33634478
3rd Qu.: 4.000 3rd Qu.:10.000 3rd Qu.: 6.000 3rd Qu.:37172832
Max.: 11.000 Max.: 19.000 Max.: 12.000 Max.: 99127548

durable_asset save_asset living_expenses other_expenses
Min.: 162556 Min.: 172966 Min.: 262919 Min.: 172966
1st Qu.:19298521 1st Qu.:23399979 1st Qu.:20886711 1st Qu.:20980135
Median: 22861940 Median: 23399979 Median: 26692283 Median: 28203066
Mean: 27172957 Mean: 27424708 Mean: 32482566 Mean: 33666324
3rd Qu.:26569498 3rd Qu.:23399979 3rd Qu.:38436887 3rd Qu.:40518887
Max.: 99615601 Max.: 99926758 Max.: 99295282 Max.: 99823799

incoming salary incoming own farm incoming business incoming no business

Min. :0.0000 Min. :0.0000 Min. :0.0000 Min. :0.0000 1st Qu.:0.0000 1st Qu.:0.0000 1st Qu.:0.0000 1st Qu.:0.0000 Median: 0.0000 Median: 0.0000 Median :0.0000 Median: 0.0000 Mean :0.1798 Mean :0.2519 Mean :0.1078 Mean :0.2603 3rd Qu.:0.0000 3rd Qu.:1.0000 3rd Qu.:0.0000 3rd Qu.:1.0000 Max. :1.0000 Max. :1.0000 Max. :1.0000 Max. :1.0000

Max. 11.0000 Max. 11.0000 Max. 11.0000

incoming_agricultural farm_expenses labor_primary lasting_investment

Min.: 325112 Min.: 271505 Min.: 0.0000 Min.: 74292

1st Qu.:23222287 1st Qu.:22799659 1st Qu.:0.0000 1st Qu.:20019113 Median :30028818 Median :31363432 Median :0.0000 Median :28411718 Mean :34510389 Mean :35491526 Mean :0.2134 Mean :32992215 3rd Qu.:40038424 3rd Qu.:43485844 3rd Qu.:0.0000 3rd Qu.:39826862 Max. :99789095 Max. :99651194 Max. :1.0000 Max. :99446667

no_lasting_investmen depressed
Min.: 126312 Min.: 0.0000
1st Qu.:20642033 1st Qu.:0.0000
Median: 28292707 Median: 0.0000
Mean: 33603851 Mean: 0.1666
3rd Qu.:41517625 3rd Qu.:0.0000
Max.: 99651194 Max.: 1.0000

NA's :20

I can see there are eight variables (including the target variable 'depressed') which are expressed as binary (0 and 1, as they are categorical). I need to express them as factors for the next steps of the analysis. For converting these eight variables into factors, I run the following codes:

b_depressed\$depressed<- as.factor(b_depressed\$depressed)</pre>

b_depressed\$sex<- as.factor(b_depressed\$sex)</pre>

b depressed\$Married<- as.factor(b depressed\$Married)</pre>

b depressed\$incoming salary<- as.factor(b depressed\$incoming salary)

b_depressed\$incoming_own_farm<- as.factor(b_depressed\$incoming_own_farm)</pre>

b depressed\$incoming business<- as.factor(b depressed\$incoming business)

b depressed\$incoming no business<- as.factor(b depressed\$incoming no business)

b_depressed\$labor_primary<- as.factor(b_depressed\$labor_primary)</pre>

Then I run the 'summary' function again which results in:

> summary(b depressed)

Survey_id Village_id sex Age Married Number_children

Min.: 1 Min.: 1.00 0: 117 Min.: 17.00 0: 325 Min.: 0.000

1st Qu.: 358 1st Qu.: 24.00 1:1312 1st Qu.:25.00 1:1104 1st Qu.: 2.000

Median: 715Median: 57.00Median: 30.00Median: 3.000Mean: 715Mean: 76.29Mean: 34.78Mean: 2.8833rd Qu.:10723rd Qu.:105.003rd Qu.:42.003rd Qu.: 4.000Max.: 1429Max.: 292.00Max.: 91.00Max.: 11.000

education_level total_members gained_asset durable_asset Min. : 1.000 Min. : 1.000 Min. : 325112 Min. : 162556

1st Qu.: 8.000 1st Qu.: 4.000 1st Qu.:23269824 1st Qu.:19298521 Median: 9.000 Median: 5.000 Median: 28912201 Median: 22861940 Mean: 8.687 Mean: 4.969 Mean: 33634478 Mean: 27172957 3rd Qu.:10.000 3rd Qu.: 6.000 3rd Qu.:37172832 3rd Qu.:26569498 Max.: 19.000 Max.: 12.000 Max.: 99127548 Max.: 99615601

save asset living expenses other expenses incoming salary

Min.: 172966 Min.: 262919 Min.: 172966 0:1172

1st Qu.:23399979 1st Qu.:20886711 1st Qu.:20980135 1: 257

Median :23399979 Median :26692283 Median :28203066 Mean :27424708 Mean :32482566 Mean :33666324 3rd Qu.:23399979 3rd Qu.:38436887 3rd Qu.:40518887 Max. :99926758 Max. :99295282 Max. :99823799

incoming_own_farm incoming_business incoming_no_business incoming_agricultural

0:1069 0:1275 0:1057 Min. : 325112 1: 360 1: 154 1: 372 1st Qu.:23222287

> Median :30028818 Mean :34510389 3rd Qu.:40038424 Max. :99789095

farm_expenses labor_primary lasting_investment no_lasting_investmen depressed

Min.: 271505 0:1124 Min.: 74292 Min.: 126312 0:1191

1st Qu.:22799659 1: 305 1st Qu.:20019113 1st Qu.:20642033 1: 238

 Median :31363432
 Median :28411718
 Median :28292707

 Mean :35491526
 Mean :32992215
 Mean :33603851

 3rd Qu.:43485844
 3rd Qu.:39826862
 3rd Qu.:41517625

 Max. :99651194
 Max. :99446667
 Max. :99651194

NA's :20

So all the variables which were expressed as binary categorical values are now converted into factors.

Omitting missing values

From the summary, I can see there are missing values in the data. For omitting missing values I apply the following codes:

```
#omitting missing values
is.na(b_depressed)
sum(is.na(b_depressed))
b_depressed<-na.omit(b_depressed)</pre>
sum(is.na(b_depressed))
dim(b_depressed)
Which results in:
> sum(is.na(b_depressed))
[1] 20
> b depressed<-na.omit(b depressed)
> sum(is.na(b_depressed))
[1] 0
> dim(b_depressed)
[1] 1409 23
Dividing the dataset into Training and Testing set
For dividing the dataset into training and testing set, I apply following codes:
set.seed(123)
split <- sort(sample(nrow(b_depressed), nrow(b_depressed)*0.5))</pre>
training <- b_depressed[split,]
testing <- b_depressed[-split,]
summary(training)
summary(testing)
dim(training)
dim(testing)
Which results in:
> dim(training)
[1] 704 23
> dim(testing)
[1] 705 23
```

In my analysis while applying different models, in most cases I used 'training[,c(3:23)]' as the training dataset which means I am taking the column 3 to column 23 for training the model. The reason I am doing that is, the first two columns are Survey_id and Village_id which are individual and village identifiers respectively. The identifiers are usually randomly assigned, so there should not be any effect on the target variable by them.

Logistic regression

As my data is a classification one, I apply the logistic regression first. Logistic regression basically models the probability of one event (out of two alternatives) taking place. I applied the following codes to perform logistic regression.

Code

```
attach(b depressed)
names(b_depressed)
summary(b_depressed)
b depressed$depressed<- as.factor(b depressed$depressed)</pre>
b_depressed$sex<- as.factor(b_depressed$sex)</pre>
b depressed$Married<- as.factor(b depressed$Married)</pre>
b depressed$incoming salary<- as.factor(b depressed$incoming salary)
b_depressed$incoming_own_farm<- as.factor(b_depressed$incoming_own_farm)</pre>
b depressed$incoming business<- as.factor(b depressed$incoming business)
b depressed$incoming no business<- as.factor(b depressed$incoming no business)
b depressed$labor primary<- as.factor(b depressed$labor primary)
summary(b depressed)
#omitting missing values
is.na(b depressed)
sum(is.na(b depressed))
b_depressed<-na.omit(b_depressed)</pre>
sum(is.na(b depressed))
dim(b depressed)
set.seed(123)
split <- sort(sample(nrow(b depressed), nrow(b depressed)*0.5))
training <- b depressed[split,]
```

```
testing <- b_depressed[-split,]
summary(training)
summary(testing)
dim(training)
dim(testing)
#implementing logistic regression model
log_model <- glm(depressed ~.,family = binomial,data =training[,c(3:23)])
summary(log_model)
#observing the performance of the logistic regression model
probabilities <- predict(log_model,
              newdata = testing,
              type = "response")
depressedPred<- ifelse(probabilities > 0.5, "1", "0")
#the confusion matrix
table(depressedPred, testing$depressed)
#accuracy
mean(depressedPred==testing$depressed)
Output
I observed the confusion matrix and the mean from the analysis.
> table(depressedPred, testing$depressed)
depressedPred 0 1
      0 582 121
       1 1 1
```

```
> mean(depressedPred==testing$depressed)
[1] 0.8269504
```

As we can see, the mean (accuracy) is 0.8269504, which is quite good. The confusion matrix shows that the model correctly predicted 582 cases where the person hasn't developed depression. But there is only one case where the model correctly predicted someone has depression, and incorrectly predicted 121 individuals having depression. So, although the mean is quite good, the number of correctly predicting cases of someone having depression is low in this model.

Applying Logistic regression to a different random training and testing set (Validation set approach)

I also did the logistic regression using a different random training and testing set. The seed function is set as 'set.seed(1)' this time, whereas the previous one was 'set.seed(123)'. I applied the following code.

Code:

```
#using a different seed sampling
set.seed(1)
split <- sort(sample(nrow(b_depressed), nrow(b_depressed)*0.5))

training <- b_depressed[split,]

testing <- b_depressed[-split,]
summary(training)
summary(testing)

dim(training)
dim(testing)

#implementing logistic regression model

log_model <- glm(depressed ~.,family = binomial,data =training[,c(3:23)])
summary(log_model)

#observing the performance of the logistic regression model</pre>
```

Output

I observed the confusion matrix and the mean from the analysis.

```
depressedPred 0 1
     0 598 106
     1 1 0
> mean(depressedPred==testing$depressed)
[1] 0.848227
```

As we can see, the mean (accuracy) is 0.848227, which is quite good and better than the previous one. The confusion matrix shows that the model correctly predicted 598 cases where the person hasn't developed depression. But there is zero case where the model correctly predicted someone has depression, and incorrectly predicted 106 individuals having depression. So, although the mean is better than the previous one, the number of correctly predicting cases of someone having depression actually dropped from 1 to zero.

KNN- k-nearest neighbors method

In k-nearest neighbors (KNN) method, an object is classified by a plurality vote of its neighbors, with the object being assigned to the class most common among its k nearest neighbors. For implementing the KNN method, I have applied the following codes and observed k for k=3,5,7, and 10.

Code:

```
library(class)
attach(b_depressed)
#missing values
is.na(b_depressed)
sum(is.na(b depressed))
b_depressed<-na.omit(b_depressed)</pre>
sum(is.na(b depressed))
dim(b depressed)
names(b depressed)
summary(b_depressed)
b depressed$depressed<- as.factor(b depressed$depressed)</pre>
b_depressed$sex<- as.factor(b_depressed$sex)</pre>
b_depressed$Married<- as.factor(b_depressed$Married)</pre>
b depressed$incoming salary<- as.factor(b depressed$incoming salary)
b_depressed$incoming_own_farm<- as.factor(b_depressed$incoming_own_farm)</pre>
b depressed$incoming business<- as.factor(b depressed$incoming business)
b depressed$incoming no business<- as.factor(b depressed$incoming no business)
b_depressed$labor_primary<- as.factor(b_depressed$labor_primary)</pre>
summary(b_depressed)
set.seed(1)
split <- sort(sample(nrow(b_depressed), nrow(b_depressed)*0.7))</pre>
training <- b_depressed[split,]
testing <- b_depressed[-split,]
train_feat <- training[,3:23]
test_feat <- testing[,3:23]
#knn model for k=3
set.seed(1)
train_pred <- knn(train_feat, train_feat, training$depressed, k=3)</pre>
train_acc <- mean(train_pred == training$depressed)</pre>
set.seed(1)
test_pred <- knn(train_feat, test_feat, training$depressed, k=3)</pre>
```

```
test acc <- mean(test pred == testing$depressed)
#Confusion Matrix for k=3
table(test_pred,testing$depressed)
cat('Training Accuracy for k=3: ', train acc, '\n',
       'Testing Accuracy for k=3: ', test_acc, sep=")
Output
I observed the confusion matrix, the training and testing accuracy for each k = 3, 5, 7, and 10.
For k=3
test_pred 0 1
       0 336 57
       1 23 7
> cat('Training Accuracy for k=3: ', train_acc, '\n',
       'Testing Accuracy for k=3: ', test acc, sep=")
Training Accuracy for k=3: 0.8539554
Testing Accuracy for k=3: 0.8108747
For k=5
test pred 0 1
       0 349 62
       1 10 2
> cat('Training Accuracy for k=5: ', train_acc, '\n',
       'Testing Accuracy for k=5: ', test_acc, sep=")
Training Accuracy for k=5: 0.836714
Testing Accuracy for k=5: 0.8297872
For k=7
test_pred 0 1
       0 355 62
       1 4 2
> cat('Training Accuracy for k=7: ', train_acc, '\n',
       'Testing Accuracy for k=7: ', test_acc, sep=")
Training Accuracy for k=7: 0.8286004
```

Testing Accuracy for k=7: 0.8439716

For k=10

```
test_pred 0 1
    0 356 62
    1 3 2
> cat('Training Accuracy for k=10: ', train_acc, '\n',
+ 'Testing Accuracy for k=10: ', test_acc, sep=")
Training Accuracy for k=10: 0.8296146
Testing Accuracy for k=10: 0.8463357
```

As we can see, for k=3 the testing accuracy is 0.8108747, for k=5 the testing accuracy is 0.8297872, for k=7 the testing accuracy is 0.8439716, for k=10 the testing accuracy is 0.8463357. So, the testing accuracy actually improves by increasing the k value although the increase of accuracy from k=7 to k=10 is not very significant.

On the other hand, if we look at the confusion matrix, k=3 giving the highest number of cases (7) where the model correctly predicted someone having depression.

LDA- Linear Discriminant Analysis

LDA is a method to find a linear combination of features that characterizes or separates two or more classes of objects or events. The LDA model assumes that the observations are random samples, each predictor is normally distributed, and every class has the same variance/covariance. I applied the following codes for applying the LDA model.

Code

```
library(class)
attach(b_depressed)
library(MASS)
library(ROCR)

library(tidyverse)
library(caret)

#missing values
is.na(b_depressed)
sum(is.na(b_depressed))
b_depressed<-na.omit(b_depressed)
sum(is.na(b_depressed))
```

```
dim(b_depressed)
names(b depressed)
summary(b depressed)
b depressed$depressed<- as.factor(b depressed$depressed)</pre>
b depressed$sex<- as.factor(b depressed$sex)</pre>
b depressed$Married<- as.factor(b depressed$Married)</pre>
b_depressed$incoming_salary<- as.factor(b_depressed$incoming_salary)</pre>
b_depressed$incoming_own_farm<- as.factor(b_depressed$incoming_own_farm)</pre>
b depressed$incoming business<- as.factor(b depressed$incoming business)
b_depressed$incoming_no_business<- as.factor(b_depressed$incoming_no_business)</pre>
b_depressed$labor_primary<- as.factor(b_depressed$labor_primary)</pre>
summary(b_depressed)
set.seed(1)
split <- sort(sample(nrow(b_depressed), nrow(b_depressed)*0.7))</pre>
training <- b_depressed[split,]
testing <- b depressed[-split,]
#LDA
Idamodel <- Ida(depressed~., data = training[,c(3:23)])</pre>
# Make predictions
Idapredictions <- Idamodel %>% predict(testing)
table(Idapredictions$class,testing$depressed)
# Model accuracy
mean(Idapredictions$class==testing$depressed)
Output
I observed the confusion matrix and the mean from the analysis.
```

> table(ldapredictions\$class,testing\$depressed)

```
0 358 63
1 1 1
> # Model accuracy
> mean(ldapredictions$class==testing$depressed)
[1] 0.8486998
```

QDA- Quadratic Discriminant Analysis

QDA works identically as LDA except that it estimates separate variances/ covariance for each class. I have applied the following code to perform the QDA model.

#QDA qdamodel <- qda(depressed~., data = training[,c(3:23)]) # Make predictions qdapredictions <- qdamodel %>% predict(testing) table(qdapredictions\$class,testing\$depressed) # Model accuracy mean(qdapredictions\$class==testing\$depressed)

Output:

I observed the confusion matrix and the mean from the analysis.

> table(qdapredictions\$class,testing\$depressed)

```
0 1
0 319 56
1 40 8
> # Model accuracy
> mean(qdapredictions$class==testing$depressed)
[1] 0.7730496
```

As we can see, the LDA model gives a higher accuracy (0.8486998) than the QDA model (0.7730496). But from the confusion matrix we can see that the QDA model correctly predicts 8 cases of someone having depression whereas the LDA model correctly predicts just one. In terms of accuracy LDA is a better model, so it can be inferred that the variances are similar among classes or we don't have enough data to accurately estimate the variances. The QDA model is also doing well as it also has quite good accuracy.

Leave-One-Out Cross-Validation

Cross-validation (CV) is a resampling method that uses different portions of the data to test and train a model on different iterations. I applied the following codes to implement leave one out cross-validation.

Code

glm.fit=glm(depressed~.,family = binomial,data=training[,c(3:23)]) #leave one out cross validation, k unspecified cv.err=cv.glm(training[,c(3:23)],glm.fit) cv.err\$delta

Output

Observed the cross validation error.

> cv.err\$delta [1] 0.1433677 0.1433643

As we can see, the cross validation error is 0.1433677. Which is guite good.

CV to evaluate Polynomial models with different degrees

I have implemented the following codes for CV to evaluate polynomial models with different degrees. In doing so, I applied glm function and as variables I took five columns named as the Age, no_lasting_investmen, education_level, arm_expenses, and other_expenses.

Code

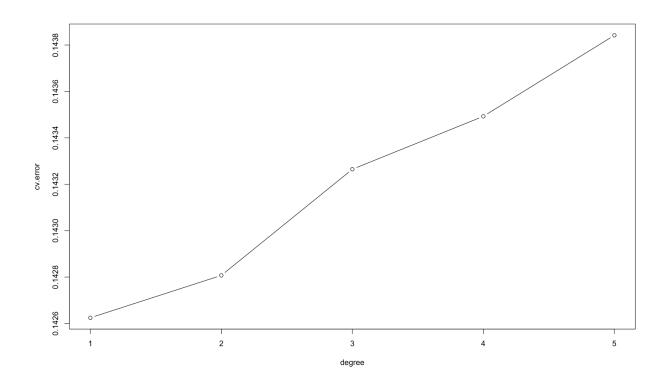
#cv to evaluate Polynomial models with different degrees cv.error=rep(0,5) for (i in 1:5){

```
glm.fit=glm(depressed~poly(Age+no_lasting_investmen+education_level+farm_expenses+other
_expenses,i),family = binomial,data=training[,c(3:23)])
    cv.error[i]=cv.glm(training[,c(3:23)],glm.fit)$delta[1]
}
cv.error
degree=1:5
plot(degree,cv.error, type="b")
```

Output

I observed the plot for CV error with degrees from 1 to 5.

> plot(degree,cv.error, type="b")



As we can see from the plot, actually the degree 1 gives the lowest CV error.

10-Fold Cross-Validation

I have applied the following codes for implementing 10 (k)- fold cross validation.

Code

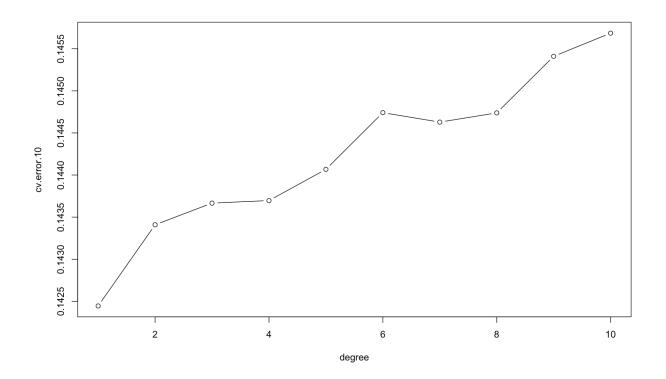
```
set.seed(17)
cv.error.10=rep(0,10)
for (i in 1:10){

glm.fit=glm(depressed~poly(Age+no_lasting_investmen+education_level+farm_expenses+other
    _expenses,i),family = binomial,data=training[,c(3:23)])
    cv.error.10[i]=cv.glm(training[,c(3:23)],glm.fit,K=10)$delta[1]
}
cv.error.10
degree=1:10

#type="b": plot for both points and lines
plot(degree,cv.error.10, type="b")
```

Output

I observed the plot for CV error for 10-fold cross-validation for degrees 1 to 10



As we can see from the plot, the 10-fold CV plot is a bit different from the leave-one-out CV plot but still the degree 1 is giving the lowest CV error.

Best subset selection

"Best subset selection is a method that aims to find the subset of independent variables that best predict the outcome and it does so by considering all possible combinations of independent variables" [3]. I applied the following codes to implement best subset selection method

Code

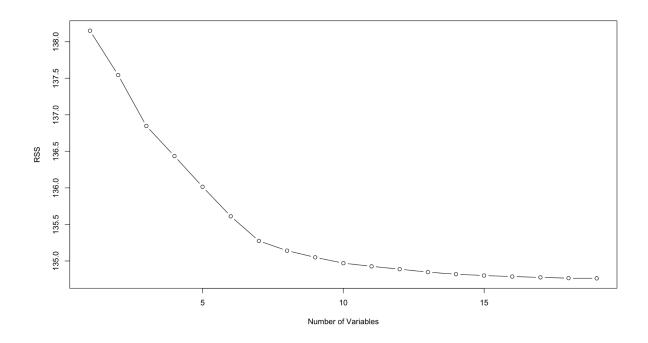
```
regfit.full=regsubsets(depressed~.,training[,c(3:23)])
?regsubsets
summary(regfit.full)
regfit.full=regsubsets(depressed~.,data=training[,c(3:23)],nvmax=19)
reg.summary=summary(regfit.full)
reg.summary
names(reg.summary)
reg.summary$rsq
plot(reg.summary$rss,xlab="Number of Variables",ylab="RSS",type="b")
plot(reg.summary$adjr2,xlab="Number of Variables",ylab="Adjusted RSq",type="b")
which.max(reg.summary$adjr2)
points(11,reg.summary$adjr2[11], col="red",pch=20)
plot(reg.summary$cp,xlab="Number of Variables",ylab="Cp",type='b')
which.min(reg.summary$cp)
points(10,reg.summary$cp[10],col="red",pch=20)
plot(reg.summary$bic,xlab="Number of Variables",ylab="BIC",type='b')
which.min(reg.summary$bic)
points(6,reg.summary$bic[6],col="red",pch=20)
#regsubsets function to plot all subsets and their corresponding statistics specified in "scale"
plot(regfit.full,scale="r2")
plot(regfit.full,scale="adjr2")
plot(regfit.full,scale="Cp")
plot(regfit.full,scale="bic")
coef(regfit.full,1)
coef(regfit.full,7)
```

Output

```
names(reg.summary)
[1] "which" "rsq" "rss" "adjr2" "cp" "bic" "outmat" "obj"
reg.summary$rsq
[1] 0.01344751 0.01778394 0.02275089 0.02569736 0.02869445 0.03157832 0.03398271
[8] 0.03493630 0.03558941 0.03615864 0.03646795 0.03674395 0.03703588 0.03723580
```

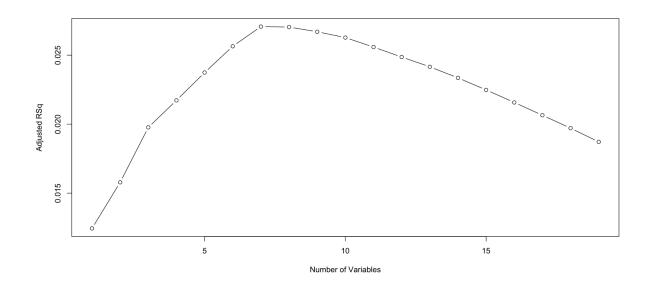
[15] 0.03736726 0.03746762 0.03754691 0.03762391 0.03764500

> plot(reg.summary\$rss,xlab="Number of Variables",ylab="RSS",type="b")



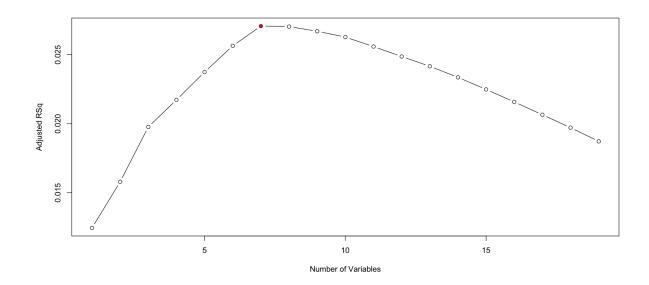
As we can see from the plot, with the increase of number of variables, the RSS goes down.

> plot(reg.summary\$adjr2,xlab="Number of Variables",ylab="Adjusted RSq",type="b")



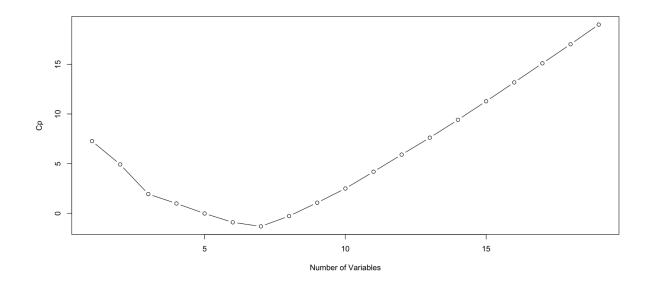
> which.max(reg.summary\$adjr2) [1] 7

> points(7,reg.summary\$adjr2[7], col="red",pch=20)



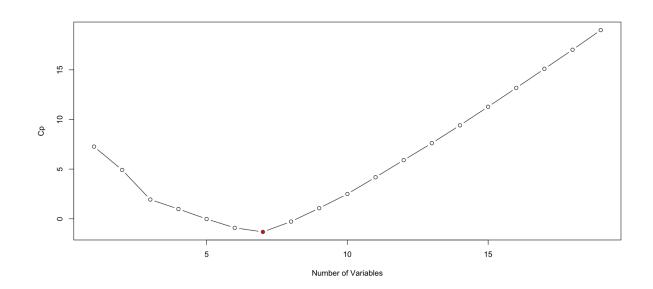
As we can see from the plot, the highest Adjusted RSq happens when the number of variables is 7.

> plot(reg.summary\$cp,xlab="Number of Variables",ylab="Cp",type='b')



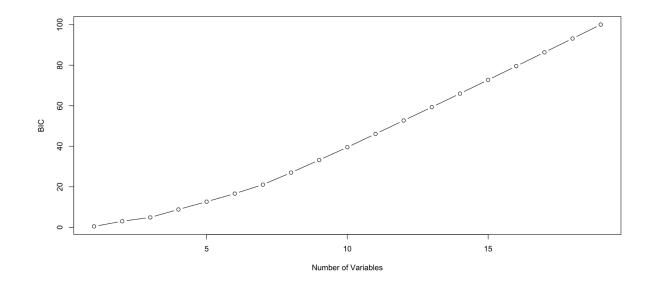
> which.min(reg.summary\$cp)
[1] 7

> points(7,reg.summary\$cp[7],col="red",pch=20)



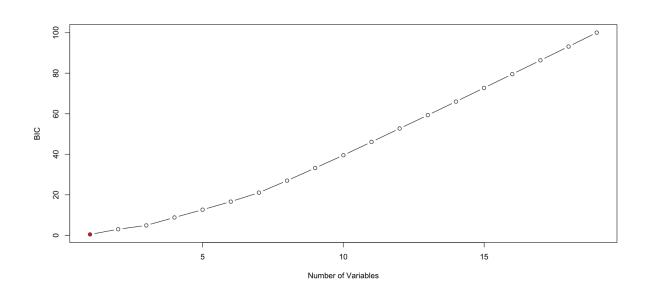
As we can see from the plot, the lowest Cp happens when the number of variables is 7.

> plot(reg.summary\$bic,xlab="Number of Variables",ylab="BIC",type='b')



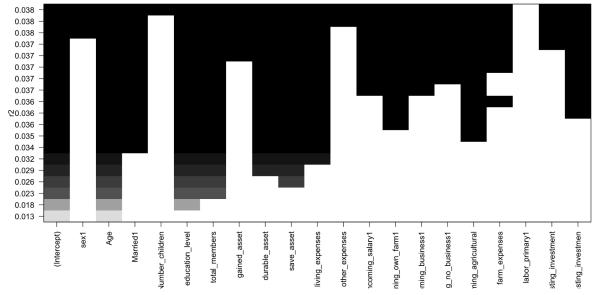
> which.min(reg.summary\$bic)

[1] 1

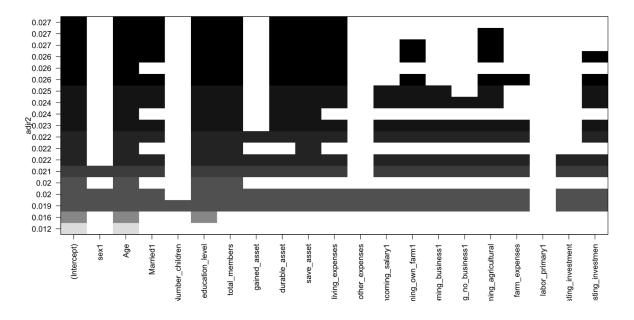


As we can see from the plot, the lowest BIC happens when the number of variables is 1.

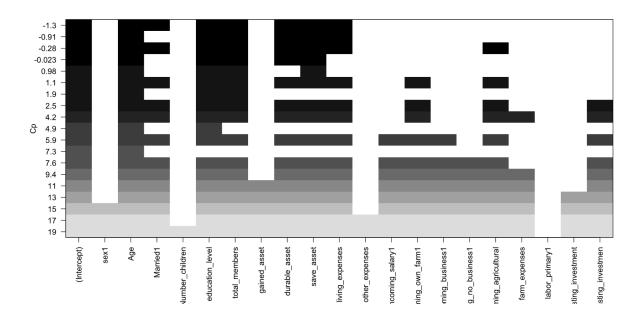
> plot(regfit.full,scale="r2")



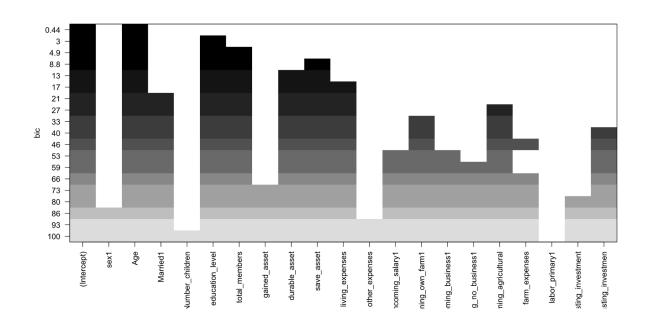
> plot(regfit.full,scale="adjr2")



> plot(regfit.full,scale="Cp")



> plot(regfit.full,scale="bic")



Now I observe the one most influential variable according to this method.

> coef(regfit.full,1) (Intercept) Age As we can see the one most influential variable according to this method is the 'Age'.

Now I observe the top seven influential variable according to this method.

```
> coef(regfit.full,7)

(Intercept) Age Married1 education_level total_members

1.118609e+00 1.835969e-03 -4.841129e-02 -1.034727e-02 1.684815e-02

durable_asset save_asset living_expenses

1.133159e-09 1.198798e-09 -9.563247e-10
```

As we can see, the top seven influential variables according to this method are, Age, Married, education level, total members, durable asset, save_asset, and living_expenses.

Forward and Backward Stepwise Selection

Forward stepwise selection begins with a model containing no predictors, and then adds predictors to the model, one-at-a-time, until all of the predictors are in the model. On the other hand, backward stepwise selection begins with the full least squares model containing all p predictors, and then iteratively removes the least useful predictor, one-at-a-time. I have implemented the following codes to implement forward and backward stepwise selection.

Code:

```
regfit.fwd=regsubsets(depressed~.,data=training[,c(3:23)],nvmax=19,method="forward") summary(regfit.fwd) regfit.bwd=regsubsets(depressed~.,data=training[,c(3:23)],nvmax=19,method="backward") summary(regfit.bwd) coef(regfit.full,7) reg.summary=summary(regfit.full) reg.summary$adjr2[7] coef(regfit.fwd,7) reg.summary=summary(regfit.fwd) reg.summary$adjr2[7] coef(regfit.bwd,7) reg.summary$adjr2[7] coef(regfit.bwd,7) reg.summary=summary(regfit.bwd) reg.summary=summary(regfit.bwd) reg.summary$adjr2[7]
```

Output

Result for best subset selection:

Result for forward stepwise selection selection:

Result for backward stepwise selection selection:

As we can see above, the forward and backward stepwise selection gives the identical results as the best subset selection for my dataset.

Polynomial Logistic Regression

Code

#predicting depression using a fourth-degree polynomial in 'Age':

```
log_model <- glm(depressed ~ poly(Age, 4),family = binomial,data =training[,c(3:23)])
```

Output

I observed the confusion matrix and the mean from the analysis.

```
> table(depressedPred, testing$depressed)
```

```
depressedPred 0 1
     0 356 63
     1 3 1
> mean(depressedPred==testing$depressed)
[1] 0.8439716
```

As we can see, the accuracy after applying polynomial logistic regression is very good, which is 0.8439716. The confusion matrix shows that the model is good at correctly predicting people who don't have depression (356 correct predictions). But the model could predict only one case correctly who has depression.

Classification tree

I applied the following codes to implement a simple classification tree.

Code

library(tree)

```
tree.depressed <- tree(depressed ~ ., training[,c(3:22,23)])
###
summary(tree.depressed)
###
plot(tree.depressed)
text(tree.depressed, pretty = 0)
Output
```

> summary(tree.depressed)

Classification tree:

tree(formula = depressed ~ ., data = training[, c(3:22, 23)])

Variables actually used in tree construction:

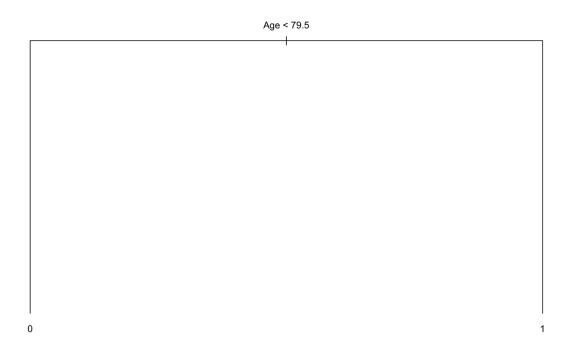
[1] "Age"

Number of terminal nodes: 2

Residual mean deviance: 0.9113 = 896.7 / 984 Misclassification error rate: 0.1694 = 167 / 986

> plot(tree.depressed)

> text(tree.depressed, pretty = 0)



At output, I have plotted the classification tree. The variable that was used to plot the classification tree is 'Age', which is the most influential variable.

Another way to implement classification tree

I have implemented another code to implement the classification tree, that is the following.

Code

```
modFit <- caret::train(depressed \sim ., method = "rpart", data = training[,c(3:22,23)]) predictions <- predict(modFit, newdata = testing[,c(3:22,23)]) confusionMatrix(predictions, testing$depressed)
```

Output

Confusion Matrix and Statistics

Reference Prediction 0 1 0 359 64 1 0 0

Accuracy: 0.8487

95% CI : (0.8109, 0.8815) No Information Rate : 0.8487 P-Value [Acc > NIR] : 0.5333

Kappa: 0

Mcnemar's Test P-Value: 3.407e-15

Sensitivity: 1.0000 Specificity: 0.0000 Pos Pred Value: 0.8487 Neg Pred Value: NaN Prevalence: 0.8487

Detection Rate: 0.8487

Detection Prevalence: 1.0000

Balanced Accuracy: 0.5000

'Positive' Class: 0

The output shows that the accuracy is good, which is 0.8487. The confusion matrix showed that the model could predict zero cases correctly who has developed depression.

Random forests

"Random forests or random decision forests is an ensemble learning method for classification, regression and other tasks that operates by constructing a multitude of decision trees at training time. For classification tasks, the output of the random forest is the class selected by most trees." [4] I have applied the following codes to implement the random forest method on my working dataset.

Code

```
# random forest using all predictors

modFit.rf <- randomForest::randomForest(depressed ~ ., data = training[,c(3:23)])

modFit.rf

predictions.rf <- predict(modFit.rf, newdata = testing[,c(3:23)])

confusionMatrix(predictions.rf, testing$depressed)

plot(modFit.rf, main = "Error rate of random forest")

varImpPlot(modFit.rf, pch = 20, main = "Importance of Variables")
```

Output

> confusionMatrix(predictions.rf, testing\$depressed)Confusion Matrix and Statistics

Reference Prediction 0 1 0 357 62 1 2 2

Accuracy: 0.8487

95% CI : (0.8109, 0.8815) No Information Rate : 0.8487 P-Value [Acc > NIR] : 0.5333

Kappa: 0.0418

Mcnemar's Test P-Value: 1.643e-13

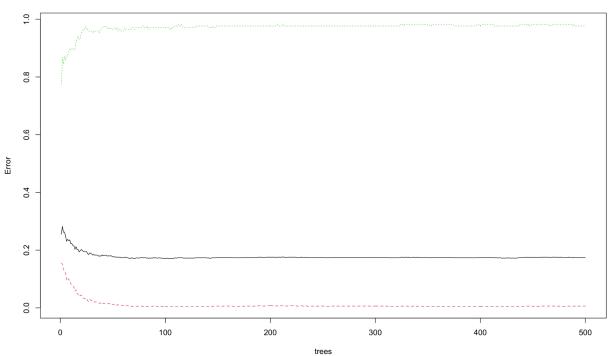
Sensitivity: 0.99443
Specificity: 0.03125
Pos Pred Value: 0.85203
Neg Pred Value: 0.50000
Prevalence: 0.84870
Detection Rate: 0.84397
Detection Prevalence: 0.99054
Balanced Accuracy: 0.51284

'Positive' Class: 0

As we can see, the accuracy comes out very good using the random forest method which is 0.8487. The confusion matrix shows that the model is good at correctly predicting people who don't have depression (357 correct predictions). But the model could predict only two cases correctly who has depression.

> plot(modFit.rf, main = "Error rate of random forest")

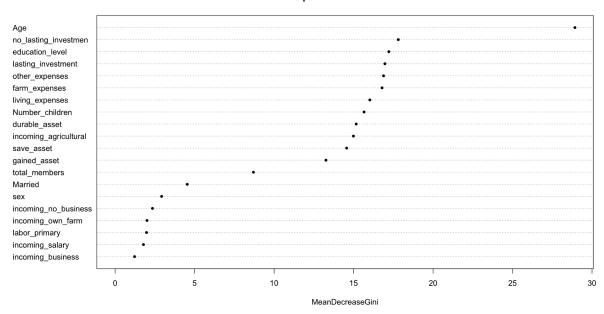
Error rate of random forest



As we can see from the Error rate of random forest plot the error rate kind of stabilizes after around 70.

> varImpPlot(modFit.rf, pch = 20, main = "Importance of Variables")

Importance of Variables



I observed the Importance of variables plot to see which variables are most important according to this method. As we can see, the most important variable is 'Age'. According to their importance, the variables are in the following order.

Age

no_lasting_investmen

education_level

lasting investment

other_expenses

farm_expenses

living_expenses

Number_children

durable_asset

incoming_agricultural

save_asset

gained_asset

total_members

Married

sex

incoming_no_business

Incoming_own_farm

labor_primary

incoming salary

Incoming_business

This 'importance of Variables' plot gives great insights about the data. The relative importance of different variables can be inferred from this plot.

In terms of the most important variable, this method (Random forest) and the best subset selection method (also forward and backward stepwise selection) agree with each other. According to both methods the most important variable is 'Age'. Let's compare the first 7 important variables in these two methods in the following table.

Serial	Seven important variables by Random forest model	Seven important variables by best subset selection model				
1	Age	Age				
2	no_lasting_investmen	Married				
3	education_level	education_level				
4	lasting_investment	total_members				
5	other_expenses	durable_asset				

6	farm_expenses	save_asset
7	living_expenses	living_expenses

It looks like the 'Age', 'education_level', and 'living_expenses' are common in both models as important variables.

Discussion and conclusion

I have run several statistical learning models on the b_depression dataset. The accuracy of all the models implemented came out to be close, most of them are in the range of 0.80 to 0.85. The only model that scored less accuracy than that range is by the QDA model which is 0.7730496. Despite having high accuracy in most models, the case of correctly detecting whether someone has depression is consistently low among all the models which is revealed by the confusion matrices. The biggest number in this case is 8 by the QDA model and the next one is 7 by the k=3 KNN model (accuracy 0.8108747). The reason for most of the models having a high accuracy is, the models are doing very well on correctly predicting the individuals who don't have depression. While correctly predicting the individuals who don't have depression is important, for my analysis it is more important to correctly predict individuals who have depression where the models don't seem to do great. Having said that, it is guite evident from the results by different models that it is possible to build good predictive models based on the data I have worked on. The best performing model among the model I ran would be the 'random forests' one with the accuracy of 0.8487 and predicting two cases correctly who have depression. In regards to different variables, it is quite evident from multiple analyses (random forests, best subset selection, classification tree) that the 'Age' is the most influential variable among all the variables. Two other influential factors would be 'education level', 'living_expenses'. Other than these three, 'no_lasting_investmen', 'lasting_investment', 'Married', 'total members', 'other expenses', 'durable asset', 'farm expenses', 'save asset' play important roles. So as we can see, among the variables which are important towards the prediction of depression, there are different personal & social factors. Also, among these important variables several of them are related to an individual's financial situation. So that also plays a role in the process of developing depression.

In an overall sense, the statistical learning models that have been run for detecting depression performed quite good in terms of accuracy although the models could not do great in correctly predicting the individuals who have depression in many cases. So, the accuracy shows a good predictive power in the data but it is not even for all cases. As other studies [2] show that depression can result from a complex interaction of social, psychological and biological factors, quantitative statistical analysis may not always predict everything about depression correctly.

influence the prediction.
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Also, many other issues for example the context of the data collection process may also