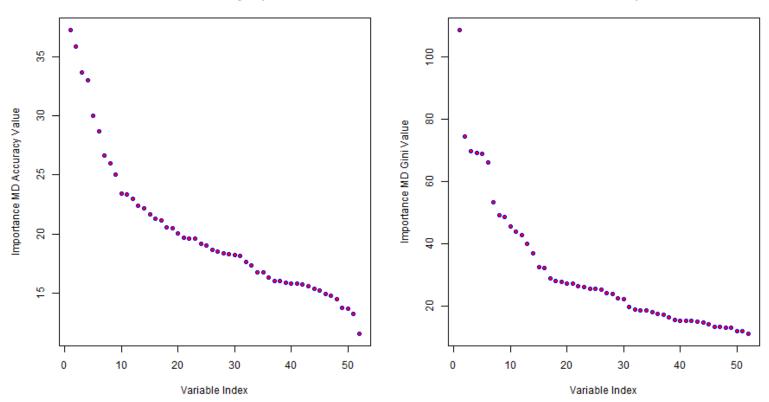
- > t <- cpScript()
- [1] ---> loading data...
- [1] ...done reading data and creating data frames
- [1] plotting Random Forest variable importance() metrics
- [1] no clear dividing line differentiating important vs. unimportant variables

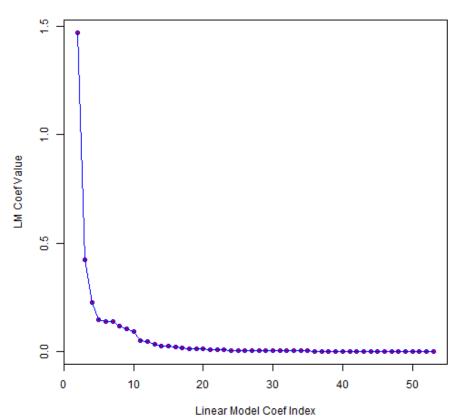
Variable MD Accuracy/Importance

Variable MD Gini Importance



- [1] ---> assessing whether Linear Model coefficients offer useful variable importance rankings...
- [1] plotting Linear Model coefficients sorted in decreasing order

Linear Model Coefficients



```
[1] ---> examining Random Forest performance for a range of 'mtry' and 'ntree' parameters...
[1] evaluating Random Forest w/ mtry=2 ntree=1
[1] evaluating Random Forest w/ mtry=2 ntree=2
[1] evaluating Random Forest w/ mtry=2 ntree=3
[1] evaluating Random Forest w/ mtry=2 ntree=5
[1] evaluating Random Forest w/ mtry=2 ntree=10
[1] evaluating Random Forest w/ mtry=2 ntree=20
[1] evaluating Random Forest w/ mtry=5 ntree=1
[1] evaluating Random Forest w/ mtry=5 ntree=2
[1] evaluating Random Forest w/ mtry=5 ntree=3
[1] evaluating Random Forest w/ mtry=5 ntree=5
[1] evaluating Random Forest w/ mtry=5 ntree=10
[1] evaluating Random Forest w/ mtry=5 ntree=20
[1] evaluating Random Forest w/ mtry=10 ntree=1
[1] evaluating Random Forest w/ mtry=10 ntree=2
[1] evaluating Random Forest w/ mtry=10 ntree=3
[1] evaluating Random Forest w/ mtry=10 ntree=5
[1] evaluating Random Forest w/ mtry=10 ntree=10
[1] evaluating Random Forest w/ mtry=10 ntree=20
[1] --> Random Forest accuracy values for evaluated (mtry, ntree) grid pairs:
[1] --> NOTE: row names are mtry values; column names are ntree values
[1] --> NOTE: matrix entries are classification accuracy on train set
                    2
                              3
                                        5
                                                 10
2 0.9548321 0.9512009 0.9906989 0.9978977 0.9997452 1.0000000
5 0.9720966 0.9693572 0.9950946 0.9984710 0.9998726 1.0000000
10 0.9684016 0.9678282 0.9948398 0.9984073 0.9998726 0.9999363
[1] --->parameters from best 52-feature Random Forest:
[1] resultant rf52: train accuracy=1.000000 mtry=2 ntree=20 00B error=0.023445
[1] ---> printing best (rf52) Random Forest for above parameters:
Call:
randomForest(formula = classe ~ ., data = df, mtry = mt, ntree = nt)
              Type of random forest: classification
                    Number of trees: 20
No. of variables tried at each split: 2
       OOB estimate of error rate: 2.34%
Confusion matrix:
    A B C
                      E class.error
                  D
                 14
       22
             9
                       2 0.01058320
A 4394
  45 2951 32 14
                      10 0.03309305
   7 45 2610 30
                       7 0.03297518
  12
        3 63 2480
                      10 0.03426791
       15
            4 22 2893 0.01464578
[1] ---> computing rfcv() cross-validation error - this may take several minutes...
[1] ...done computing rfcv() output
[1] rfcv() cross-validation estimates for training set vs. number variables used:
                    26
                                13
0.005542460\ 0.007581066\ 0.009683379\ 0.045104160\ 0.109320252\ 0.596929350
[1] accuracy of best (rf52) Random Forest on 20% TEST set: 0.991847
[1] ---> As additional exercise fit Random Forest to top-20 features from Linear Model
[1] evaluating Random Forest w/ mtry=2 ntree=10
[1] evaluating Random Forest w/ mtry=2 ntree=50
[1] evaluating Random Forest w/ mtry=2 ntree=100
[1] evaluating Random Forest w/ mtry=2 ntree=200
[1] evaluating Random Forest w/ mtry=5 ntree=10
[1] evaluating Random Forest w/ mtry=5 ntree=50
[1] evaluating Random Forest w/ mtry=5 ntree=100
[1] evaluating Random Forest w/ mtry=5 ntree=200
[1] evaluating Random Forest w/ mtry=10 ntree=10
[1] evaluating Random Forest w/ mtry=10 ntree=50
[1] evaluating Random Forest w/ mtry=10 ntree=100
[1] evaluating Random Forest w/ mtry=10 ntree=200
```

- [1] --> Random Forest accuracy values for evaluated (mtry, ntree) grid pairs: [1] --> NOTE: row names are mtry values; column names are ntree values [1] --> NOTE: matrix entries are classification accuracy on train set 10 50 100 200 2 0.9997452 1 1 1 5 0.9998726 1 1 10 0.9998726 1 1 [1] --->parameters from best 20-feature Random Forest: [1] resultant rf20: train accuracy=1.000000 mtry=2 ntree=50 OOB error=0.009110 [1] ---> printing best Random Forest for above parameters: Call: randomForest(formula = classe ~ ., data = df, mtry = mt, ntree = nt) Type of random forest: classification Number of trees: 50 No. of variables tried at each split: 2 OOB estimate of error rate: 0.91% Confusion matrix: A B C D E class.error 7 0 3 1 0.002476920 A 4430 B 21 3020 8 1 2 0.010484928 C 3 28 2663 5 1 0.013703704 3 0 42 2519 4 0.019080997 E 0 3 1 10 2922 0.004768392 [1] ---> evalute top-20 feature Random Forest: [1] accuracy of best (rf20) Random Forest on 20% TEST set: 0.994395 [1] ---> use rf52 to predict labels for course project 20-row data set (pml-testing.csv 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 B A B A A E D B A A B C B A E E A B B Levels: A B C D E [1] ---> use rf20 to predict labels for course project 20-row data set (pml-testing.csv 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20
- B A B A A E D B A A B C B A E E A B B B

Levels: A B C D E