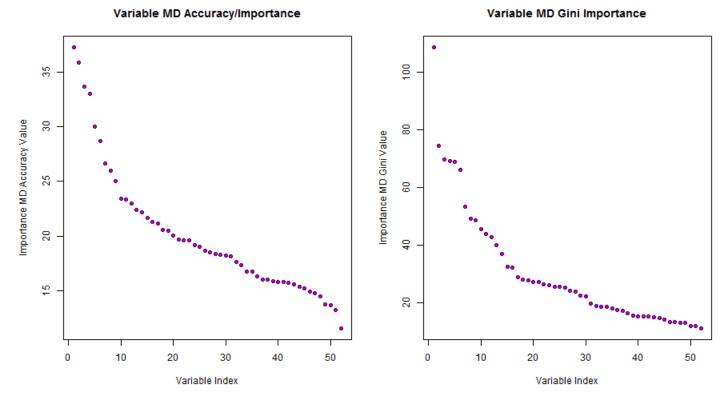
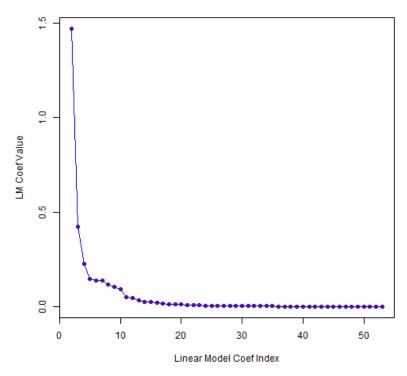
- > source("CpScript.R")
- > t <- cpScript()</pre>
- [1] ---> loading data...
- [1] ...done reading data and creating data frames
- [1] plotting Random Forest variable importance() metrics
- [1] no clear dividing line differentiating important vs. unimportant variables



[1] ---> assessing whether Linear Model coefficients offer useful variable importance rankings...

[1] plotting Linear Model coefficients sorted in decreasing order

Linear Model Coefficients



```
[1] ---> computing rfcv() to estimate 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:
                         13
                                     6
                    26
0.005542460\ 0.007581066\ 0.009683379\ 0.045104160\ 0.109320252\ 0.596929350
[1] ---> find best Random Forest (52 features = rf52) 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 (rf52) 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
                              3
                                                 10
2 0.9548321 0.9512009 0.9906989 0.9978977 0.9997452 1.0000000
5 \quad 0.9720966 \quad 0.9693572 \quad 0.9950946 \quad 0.9984710 \quad 0.9998726 \quad 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 OOB error=0.023445
[1] ---> printing best (rf52) Random Forest trained on 52 features 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:
       в с
                  D E class.error
             9 14
                       2 0.01058320
       22
A 4394
  45 2951 32 14 10 0.03309305
   7 45 2610 30 7 0.03297518
   12 3 63 2480 10 0.03426791
   2 15 4 22 2893 0.01464578
[1] ---> As an additional exercise fit another Random Forest (rf20) 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 (rf20) 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
                  50 100 200
         10
2 0.9994903 1.0000000 1 1
5 0.9996815 1.0000000 1 1
10 0.9995541 0.9999363 1 1
[1] --->parameters from best 20-feature Random Forest:
[1] resultant rf20: train accuracy=1.000000 mtry=2 ntree=50 OOB error=0.014143
[1] ---> printing best (rf20) Random Forest trained on 20 features 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: 1.41%
Confusion matrix:
    A B C D E class.error
A 4419 10 10 2 0 0.004953839
  41 2980 29 0 2 0.023591088
   4 21 2639 35 1 0.022592593
   5 2 40 2519 2 0.019080997
    3 2 4 9 2918 0.006130790
[1] ---> TEST set evaluation of 52-feature (rf52) Random Forest:
[1] accuracy of best (rf52) Random Forest on 20% TEST set: 0.992102
[1] ---> TEST set evaluation of top-20 (rf20) feature Random Forest:
[1] accuracy of best (rf20) Random Forest on 20% TEST set: 0.985732
[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 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
Levels: A B C D E
```