

Homework 2

Exploratory Data Analysis

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1 Introduction

For this homework you will write three functions that are meant to interact with the dataset that accompanies this assignment. The dataset is contained in a zip file `exp-auc.zip` that you can download from canvas. You should submit this homework to github.

1.1 Data

The zip file contains 94 comma-separated-value (CSV) files containing data about tuning parameters for a decision tree model (machine learning algorithm). The model predicts conversion rates (the probability that an impression will convert) for advertising campaigns. The files ending in “`_exp.csv`” contain the results of various the experiments, each file corresponds to an advertising campaign. The files ending in “`_ci.csv`” contain confidence intervals for one of the experiments. In this homework you are going to write three functions to analyze the result of this experiment. The main performance matrix is “`auc`” (area under the curve).

1.2 Exercise 1 (5 points)

Write a function named “mean_auc” that computes the mean “auc” per campaign id **for campaigns specified by the input**. Given a vector of campaign ids, the function reads a subset of the “_exp.csv” files from the directory specified in the “directory” argument and returns the mean auc per campaign id. A prototype of the function is as follows

```
auc_mean <- function(directory, campaigns=1:47)
  # directory is a vector of length 1
  # campaigns is a numeric vector e.g c(2,4,5)
  # this function outputs a data frame with columns
  # campaign,mean_auc
}
```

Please save your code to a file named mean_auc.R. The function that you write should be able to match this output:

```
> source("mean_auc.R")
> mean_auc("exp-auc", campaigns=1:2)
  campaign mean_auc
1         1 0.6382610
2         2 0.6329466
>
> auc <- mean_auc("exp-auc")
> summary(auc$mean_auc)
   Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
0.4631  0.5762  0.6357  0.6441  0.7067  0.8300
```

1.3 Exercise 2 (5 points)

Write a function that given a *directory name* and threshold (a number between 0 and 1). Does the following:

- Reads all files ending in “_exp.csv”
- Computes *mean_auc* for each campaign (call it *mean_auc_campaign*)

- Keeps campaigns with *mean_auc_campaign* > threshold
- For the subset of the campaigns, computes *mean_auc* as a function of *num_trees*

The function should return a data frame with columns *num_trees* and *mean_auc*. If no campaigns meet the threshold requirement, the function should return an empty data frame with the right names. A prototype of this function follows:

```
num_trees_auc <- function(directory, threshold=0.5)
  # this function outputs a data frame with columns
  # num_trees,mean_auc
}
```

hint: list.files, lapply, ave

Please save your code to a file named num_trees_auc.R. The function that you write should be able to match this output:

```
> source("num_trees_auc.R")
> num_trees_auc("exp-auc")
  num_trees  mean_auc
1         2 0.5844875
2         5 0.6263897
3        10 0.6470991
4        20 0.6603226
5        30 0.6627370
6        40 0.6667567
7        50 0.6674781
8        60 0.6688882
```

```
num_trees_auc("exp-auc", threshold=0.6)
  num_trees  mean_auc
1         2 0.6170085
2         5 0.6679285
3        10 0.6891289
4        20 0.6989281
5        30 0.7023458
```

6	40	0.7063402
7	50	0.7076356
8	60	0.7080126

1.4 Exercise 3 (5 points)

In this exercise you are going to use the function you wrote in HW 1 exercise 1. Write a function that computes the minimum num.trees per campaign for experiments with auc in the confidence interval. You can follow the following steps:

- Use the function from HW 1 exercise 1 to compute a data frame for each campaign. (This filters experiments if auc outside the confidence interval).
- Use the “rbind” or similar function to create a data frame with all campaigns.
- Use the function aggregate to compute the minimum num.trees per campaign.

A prototype of this function follows

```
min_num_trees <- function(directory)
  # this function outputs a data frame with columns
  # campaign,num_trees
}
```

Please save your code to a file named min_num_trees.R. The function that you write should be able to match this output:

```
head(min_num_trees("exp-auc"))
  campaign num_trees
1         1         10
2         2          5
3         3         10
4         4          5
5         5          5
6         6         20
```

2 Testing your code

I will deduct 10% of your grade if your code is not executable exactly in the fashion mentioned in this document. Please use the test code (test_hw2.R) provided with this assignment and make sure your code passes the tests before submitting your homework. I will be testing your code in a unix machine (a mac) please make sure your code runs properly under linux.

Before submitting, place your R files, "test_hw2.R" and the data dir "exp-
auc" in your working directory and run the following commands in R.

```
# if you don't have it installed
install.packages("testthat")
library("testthat")
test_dir(".")
# You should get this output
Running unit tests

Testing mean_auc.R
...
Testing num_trees_auc.R
...
Testing min_num_trees.R
..
```