# Prediction Competition 2:Regression Trees, Cross-Validation, and Variable Importance

Anonymized name: Sukuna  $R^2 = 0.40 \\ MSE = 1.06$ 

### $\mathbf{Q2}$

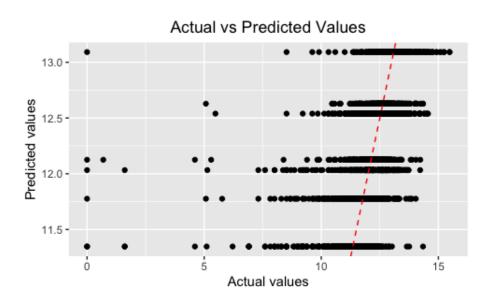


Figure 1: Actual vs. Predicted values

### Variable Importance Plot

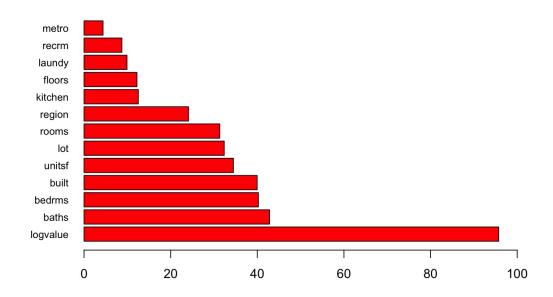


Figure 2: Variable Importance Bargraph

## Training and Test Errors vs. Tree Depth

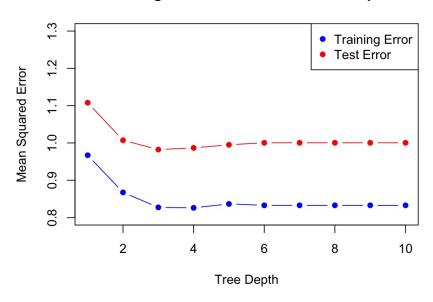


Figure 3: Test vs train

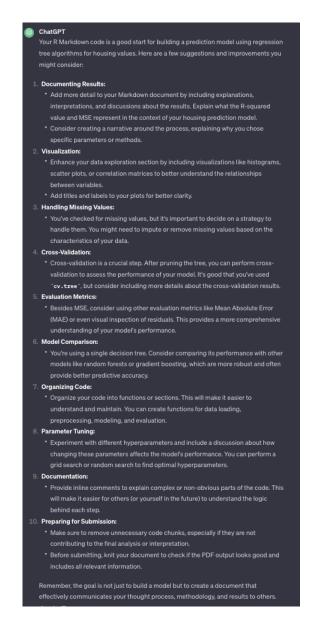


Figure 4: Screen capture of my conversation with ChatGPT

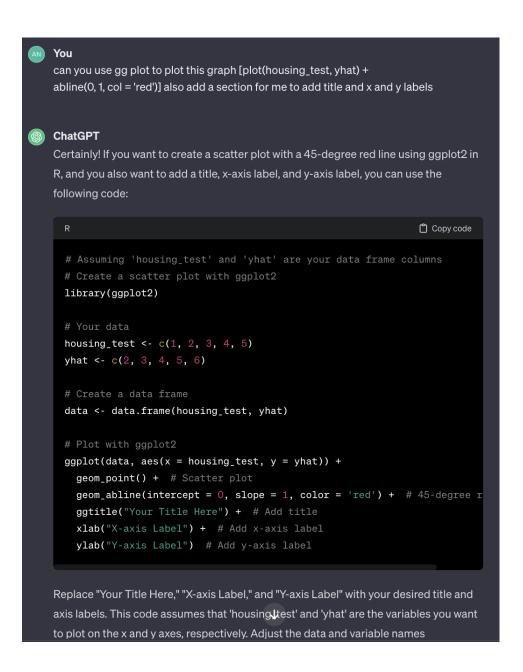


Figure 5: Screen capture of my conversation with ChatGPT

```
ChatGPT
  Certainly! To estimate regression trees of varying depth and construct a graph showing
  training error (MSE) and test error (MSE) as a function of model depth, you can use a
  loop to fit trees with different depths and record the errors. Here's how you can modify
  your existing R code:
                                                                        Copy code
    \ensuremath{\textit{\#}} Splitting the training data into two sets for model evaluation
    set.seed(21108082)
    train_set <- sample(1:nrow(train_housing_data), nrow(train_housing_data</pre>
    test_set <- setdiff(1:nrow(train_housing_data), train_set)</pre>
    train_data <- train_housing_data[train_set, ]</pre>
    test_data <- train_housing_data[test_set, ]</pre>
    # Initialize vectors to store training and test errors
    train_errors <- vector('numeric', length = 10)</pre>
    test_errors <- vector('numeric', length = 10)</pre>
    # Loop through different tree depths
    for (depth in 1:10) {
      # Fit a tree with varying depth
      tree_model <- tree(LOGVALUE ~ ., train_data, subset = train_set, cont</pre>
      # Predict on training set
      yhat_train <- predict(tree_model, newdata = train_data)</pre>
      train_errors[depth] <- mean((yhat_train - train_data$LOGVALUE)^2)</pre>
      # Predict on test set
       yhat_test <- predict(tree_model, newdata = test_data)</pre>
      test_errors[depth] <- mean((yhat_test - test_data$LOGVALUE)^2)</pre>
    # Plotting the errors as a function of model depth
    plot(1:10, train_errors, type = 'b', col = 'blue', pch = 16, xlab = 'Tr
    lines(1:10, test_errors, type = 'b', col = 'red', pch = 16)
    legend("topright", legend = c("Training Error", "Test Error"), col = c(
  This code sets up a loop from 1 to 10, where each iteration fits a regression tree with a
  specified depth using the 'tree' function. It then calculates and stores the Mean
  Squared Error (MSE) for both the training and test sets. Finally, it plots the errors
  against the tree depth, providing insight into how the model performs with different
  depths. Adjust the range of depths and other parameters as needed for your specific
```

Figure 6: Screen capture of my conversation with ChatGPT

#### Code

```
title: "Prediction Competition 2"
output: pdf_document
Anonymized name: Sukuna
R^2 = 0.40
MSE = 1.06
'''{r setup, include=FALSE}
knitr::opts_chunk$set(echo = TRUE)
## Importing libraries
'''{r, include=FALSE}
library(readr)
library(ggplot2)
library(tree)
library(randomForest)
library(rpart)
## Importing data
'''{r}
setwd('/Users/andrew/Downloads/UW courses/ECON 626/Prediction Competition 2')
train_housing_data = read.csv('ECON626_PC2_train.csv')
test_housing_data = read.csv('ECON626_PC2_test.csv')
### Viewing our data
'''{r}
names(train_housing_data) <- lapply(names(train_data), tolower)</pre>
head_train = head(train_housing_data)
print(head_train)
""
head_test = head(test_housing_data)
print(head_test)
```

```
'''{r}
#Count of na
sum(is.na(train_housing_data))
sum(is.na(test_housing_data))
#Searching for na values
which(is.na(train_housing_data))
which(is.na(test_housing_data))
'''{r}
set.seed(21108082)
#set seed for reproducability
help(tree)
train <- sample(1:nrow(train_housing_data), nrow(train_housing_data) *.8)</pre>
tree_housing <- tree(logvalue ~ ., train_housing_data , subset = train)</pre>
model = summary(tree_housing)
model
""
'''{r}
plot(tree_housing)
text(tree_housing , pretty = 0)
'''{r}
tree_housing
'''{r}
cv_housing <- cv.tree(tree_housing)</pre>
plot(cv_housing$size , cv_housing$dev, type = "b")
'''{r}
yhat <- predict(tree_housing , newdata = train_housing_data[-train , ])</pre>
housing_test <- train_housing_data[-train, "logvalue"]</pre>
plot_data <- data.frame(yhat, housing_test)</pre>
ggplot(plot_data, aes(x = housing_test, y = yhat)) +
  geom_point() + # Scatter plot
```

```
geom_abline(intercept = 0, slope = 1, color = 'red', linetype = "dashed", show_guide=TRUE)
     ggtitle("Actual vs Predicted Values") + # Add title
     xlab("Actual values") + # Add x-axis label
     ylab("Predicted values") + # Add y-axis label
     theme(plot.title = element_text(hjust = 0.5))
"
'''{r}
r2 = 1-(sum(model$residuals^2))/sum((train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-mean(train_housing_data$logvalue-m
MSE = mean((yhat - housing_test)^2)
print(MSE)
'''{r}
bag_housing <- randomForest(logvalue ~ ., data=train_housing_data , subset = train, mtry = :</pre>
class(bag_housing)
var_importance <- importance(bag_housing)</pre>
var_importance
overall_importance <- sort(var_importance[, 1], decreasing = T)</pre>
barplot(overall_importance,
                       names.arg = colnames(train_housing_data)[-ncol(train_housing_data)],
                      las = 1, # Set las to 1 for horizontal labels
                      main = "Variable Importance Plot",
                       col = "red", # Set color to red
                       cex.names = 0.8,
                      horiz = TRUE, # Set horiz to TRUE for horizontal bars
                      xlim = c(0, 100)
)
...
'''{r}
# Splitting the training data into two sets for model evaluation
set.seed(21108082)
```

```
train_set <- sample(1:nrow(train_housing_data), nrow(train_housing_data) * 0.2)</pre>
test_set <- setdiff(1:nrow(train_housing_data), train_set)</pre>
train_data <- train_housing_data[train_set, ]</pre>
test_data <- train_housing_data[test_set, ]</pre>
# Initialize vectors to store training and test errors
train_errors <- vector('numeric', length = 10)</pre>
test_errors <- vector('numeric', length = 10)</pre>
# Loop through different tree depths
for (depth in 1:10) {
 # Fit a tree with varying depth
 tree_model <- rpart(logvalue ~ ., train_data, subset = train_set, control = list(maxdepth
  # Predict on training set
 yhat_train <- predict(tree_model, newdata = train_data)</pre>
  train_errors[depth] <- mean((yhat_train - train_data$logvalue)^2)</pre>
  # Predict on test set
 yhat_test <- predict(tree_model, newdata = test_data)</pre>
  test_errors[depth] <- mean((yhat_test - test_data$logvalue)^2)</pre>
}
# Plotting the errors as a function of model depth
plot(1:10, train_errors, type = 'b', col = 'blue', pch = 16, xlab = 'Tree Depth', ylab = 'Me
lines(1:10, test_errors, type = 'b', col = 'red', pch = 16)
legend("topright", legend = c("Training Error", "Test Error"), col = c("blue", "red"), pch =
"
'''{r}
set.seed(21108082)
housing_test <- train_housing_data[-train, ]</pre>
dim(housing_test)
house_values <- train_housing_data$LOGVALUE[-tograin]</pre>
length(house_values)
#make sure both = 4000
pred_tree <- predict(tree_housing , housing_test)</pre>
table(pred_tree , house_values)
```

```
""
'''{r}
test_yhat <- predict(tree_housing , newdata = test_housing_data)</pre>
"
'''{r, include=FALSE}
# Writing the predictions to a csv
predictions <- test_yhat</pre>
r2 <- r2
\# Creating a dataframe with a single column of mixed data types
df <- data.frame(Column = c(21108082, "Sukuna", r2, predictions), stringsAsFactors = FALSE)</pre>
write.table(df, "/Users/andrew/Downloads/UW courses/ECON 626/Prediction Competition 2/pc2.ca
#In general:
#x <- c(1, 2, 3, 4, 5)
# Creating a dataframe with a single column of mixed data types
#df <- data.frame(Column = c(st number, "Anonymized name", x), stringsAsFactors = FALSE)</pre>
#write.table(df, "filelocation/filename.csv", sep=",",row.names=FALSE, col.names=FALSE)
""
```