

Model for Random Forest

Model for classification and regression based on a forest of trees using random inputs.



Product: IBM® SPSS® Modeler

Extension type: Model

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Description

This is an SPSS® Modeler 'model' node for classification and regression based on a forest of trees using random inputs, utilizing conditional inference trees as base learners. Simply install the node, choose the target and predictors and specify additional settings.

Requirements

- SPSS Modeler v16.0 or later
- SPSS Modeler 'R Essentials' plugin

Installation

Close SPSS Modeler. Save the *.cfe* file in the CDB folder of the IBM SPSS Modeler installation directory for Windows and Linux. The copy should reside in that same folder and not in a sub-folder.

For example, for Windows 7 the default location is "C:\ProgramData\IBM\SPSS\Modeler\16\CDB".

ProgramData folder is a hidden system folder by default, either you need to turn off "Hidden System Folders" in Folder Options or put the direct path in the toolbar in order to navigate to that folder. Another alternative is to place a CFE in the "C:\Program Files\IBM\SPSS\Modeler\17\ext\lib" folder. Modeler will recognize the extension if it is placed here as well. However, you need to have Admin rights to copy a file to that location.

Restart SPSS Modeler: the node will now appear in the Field Ops palette.

R Packages used

The R packages will be installed the first time the node is used as long as an Internet connection is available.

'party' by Torsten Hothorn [aut, cre], Kurt Hornik [aut], Carolin Strobl [aut], Achim Zeileis [aut]
 http://cran.r-project.org/web/packages/party/

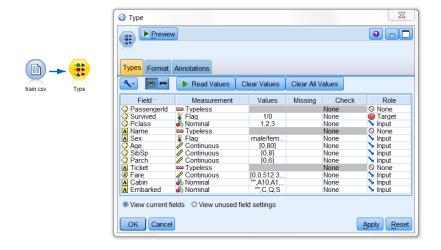


Result example

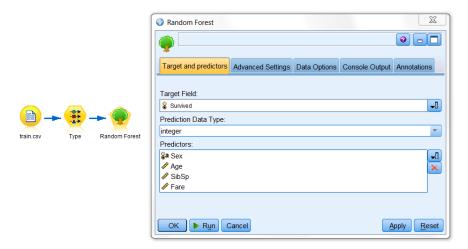
For this tutorial, we will predict the survival probability of the Titanic passengers; the data is available on the popular analytics competitions website http://kaggle.com/

1. Create a 'Var. File' source node. Select the 'train.csv' file that contains training data for the model to learn. Be careful: Select 'comma' and 'newline' as field delimeters. Select 'Pair and discard' for double quotes. Click on preview to verify the data fills the columns normally.

Add a type node and select the type as follow:



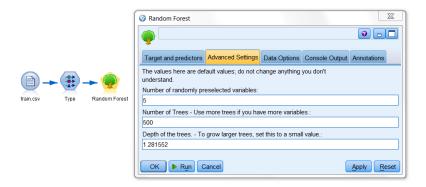
2. Add a 'Random Forest' node from the model palette. Then double-click on it:



Choose a Target, the supposed type of the prediction and the predictors. Here you want to predict if the passenger survived or not, so the target is 'Survived'. The predictors should be for example: Sex, Age, SbSp (number of sibillings and spouses), Fare (\$).

Then you can specify additionnal settings:

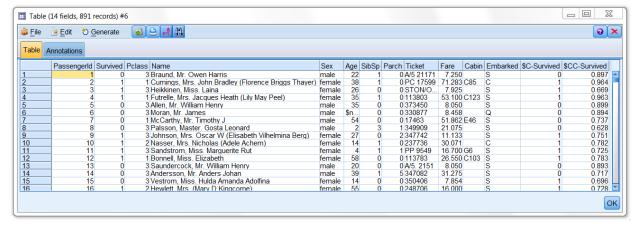




- Number of randomly preselected variables. Default: 5
- Number of trees. The more variables, the more trees you should use. Default: 500
- Depth of the trees. To grow larger trees, set this to a small value. Default: 1.281552
- 3. Select the Random Forest node and run the stream. A golden nugget should appear now.

Select it and add a table node from the output palette. Then run again the stream.

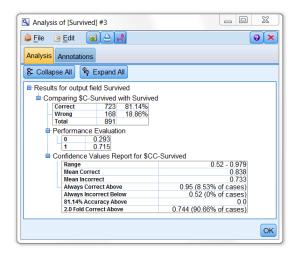




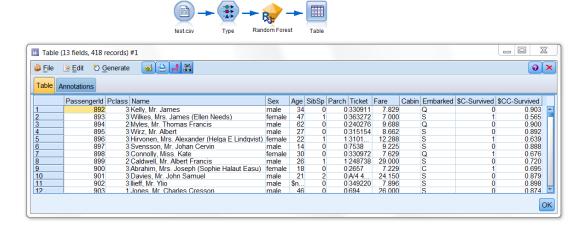
Two new columns appear: \$C-Survived (the prediction); \$CC-Survived (the probability it's true).



You can evaluate the accuracy of the model by adding an 'Analysis' node after the nugget and running the stream again:



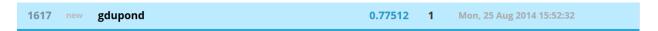
4. Now you can use your model on other data to predict if the passenger survived. Re-do the step one, this time with *'test.csv'*. Then add the golden 'Random Forest' nugget from the 'Models' tab on the top-right of the screen. Add a table; then run the stream.



Thanks to your model you predicted the survival of the other passengers.

5 – bonus:

You can now send your results to Kaggle and see if the predictions were true. We use a filler node from the field ops palette to do this; and a Flat File export node to get the data as a csv.



You see how easily you can get good results with only a few nodes. With further data preparation you can expect to get a greater rank.

Important links

Learn

- Learn more about SPSS software.
- Visit <u>developerWorks Business analytics</u> for more technical analytics resources for developers.
- <u>The Comprehensive R Archive Network</u> is the main site for the R project and each R package. The help pages and manuals that are associated with optimx, nlmrt, and Rcgmin are detailed. Numerous references are provided.
- Read "<u>Do I need to learn R?</u>" (Catherine Dalzell, developerWorks, September 2013) to learn
 why R is a valuable tool for data analytics that was expressly designed to reflect the way that
 statisticians think and work.
- "Calling R from SPSS" describes how to use R code inside IBM SPSS Modeler 16.
- Read "<u>Using Google maps API</u>" to discover how to use Google Maps API with R.
- Read "<u>Create new nodes for IBM SPSS Modeler 16 using R</u>" to learn how to create new extensions easily.

Get products and technologies

- Download the R plug-in for SPSS plugin.
- Download the R 2.15.2 for Windows package.

Discuss

- Visit the <u>IBM SPSS DevCentral developerWorks community</u> to share tips and experiences with other IBM SPSS developers.
- Follow developerWorks on Twitter to be among the first to hear about new resources.