# Basics of Statistical Learning

David Dalpiaz 2019-08-30

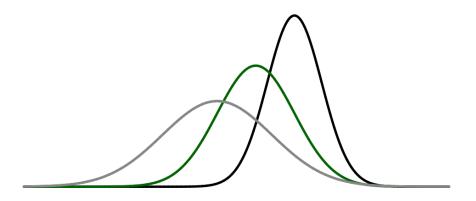
# Contents

1	Intr	oducti	ion 7
	1.1	Regres	ssion: Powerlifting
		1.1.1	Background
		1.1.2	Data
		1.1.3	EDA
		1.1.4	Modeling
		1.1.5	Model Evaluation
		1.1.6	Discussion
	1.2	Classif	fication: Handwritten Digits
		1.2.1	Background
		1.2.2	Data
		1.2.3	EDA
		1.2.4	Modeling
		1.2.5	Model Evaluation
		1.2.6	Discussion
	1.3	Cluste	ring: NBA Players
		1.3.1	Background
		1.3.2	Data
		1.3.3	EDA
		1.3.4	Modeling
		1.3.5	Model Evaluation
		1.3.6	Discussion
<b>2</b>	Con	nputin	$_{ m g}$
	2.1	Resou	
		2.1.1	R
		2.1.2	RStudio
		2.1.3	R Markdown
	2.2	BSL I	dioms
		2.2.1	Reference Style
		2.2.2	BSL Style Overrides
		2.2.3	Objects and Functions
		2.2.4	Print versus Return

4 CONTENTS	
------------	--

2.2.5	Help											33
2.2.6	Keyboard Shortcuts											33

# **Preface**



Welcome to Basics of Statistical Learning!

- TODO: Warning about development.
- TODO: Warning about PDF version.
- $\bullet\,$  TODO: Transfer acknowledgements.
- $\bullet \ \ TODO: \ discuss \ https://daviddalpiaz.github.io/r4sl/$
- TODO: course vs book
- TODO: stat432.org

6 CONTENTS

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# Chapter 1

# Introduction

```
library(readr)
library(tibble)
library(dplyr)
library(purrr)
library(ggplot2)
library(ggridges)
library(lubridate)
library(randomForest)
library(rpart)
library(rpart.plot)
library(cluster)
library(caret)
library(factoextra)
library(rsample)
library(janitor)
library(rvest)
library(dendextend)
library(knitr)
library(kableExtra)
library(ggthemes)
```

- TODO: Show package messaging? check conflicts!
- TODO: Should this be split into three analyses with different packages?

# 1.1 Regression: Powerlifting

# 1.1.1 Background

- TODO: https://www.openpowerlifting.org/
- TODO: https://en.wikipedia.org/wiki/Powerlifting

## 1.1.2 Data

- TODO: Why readr::col\_factor() and not just col\_factor()?
- TODO: Characters should be character and "categories" should be factors.
- TODO: Is na.omit() actually a good idea?

```
pl = read_csv("data/pl.csv", col_types = cols(Sex = readr::col_factor()))
pl
## # A tibble: 3,604 x 8
##
     Name
                     Sex
                          Bodyweight
                                       Age Squat Bench Deadlift Total
##
     <chr>
                    <fct>
                               <dbl> <dbl> <dbl> <dbl> <
                                                        <dbl> <dbl>
## 1 Ariel Stier
                    F
                                60
                                       32 128.
                                                 72.5
                                                         150
                                                               350
## 2 Nicole Bueno
                                60
                                       26 110
                                                 60
                                                         135
                                                               305
## 3 Lisa Peterson F
                                67.5
                                       28 118.
                                                 67.5
                                                         138. 322.
## 4 Shelby Bandula F
                                67.5
                                       26 92.5 67.5
                                                         140
                                                               300
                                       28 92.5 62.5
                                                         132. 288.
## 5 Lisa Lindhorst F
                                67.5
## 6 Laura Burnett
                     F
                                67.5
                                       30 90
                                                 45
                                                         108. 242.
## 7 Suzette Bradley F
                               75
                                       38 125
                                                 75
                                                         158. 358.
## 8 Norma Romero
                     F
                                75
                                       20 92.5 42.5
                                                         125
                                                               260
## 9 Georgia Andrews F
                                82.5
                                       29 108.
                                                 52.5
                                                         120
                                                               280
## 10 Christal Bundang F
                                90
                                        30 100
                                                 55
                                                         125
                                                               280
## # ... with 3,594 more rows
```

#### 1.1.3 EDA

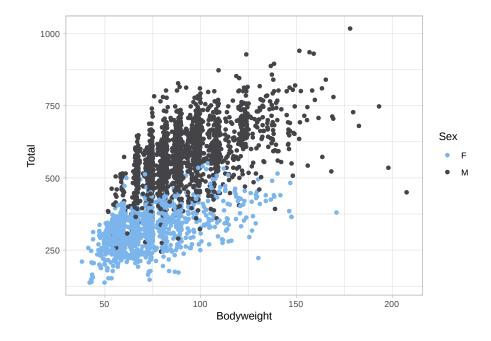
```
set.seed(1)

# test-train split
pl_tst_trn_split = initial_split(pl, prop = 0.80)
pl_trn = training(pl_tst_trn_split)
pl_tst = testing(pl_tst_trn_split)

# estimation-validation split
pl_est_val_split = initial_split(pl_trn, prop = 0.80)
```

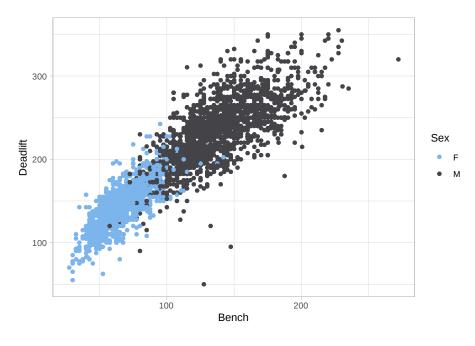
```
pl_est = training(pl_est_val_split)
pl_val = testing(pl_est_val_split)
rm(pl)
```

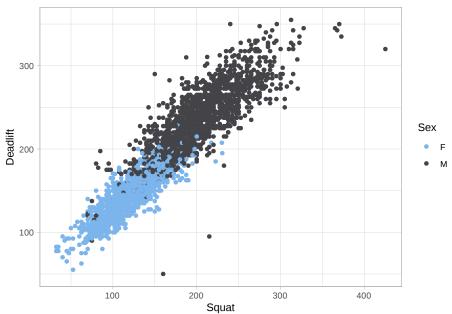
- TODO: Train can be used however you want. (Including EDA.)
- TODO: Test can only be used after all model decisions have been made!





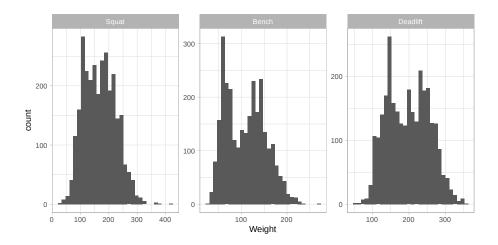




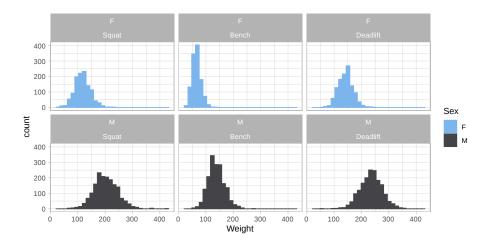


pl\_trn\_tidy\$Lift = factor(pl\_trn\_tidy\$Lift, levels = c("Squat", "Bench", "Deadlift"))

TODO: https://www.tidyverse.org/
TODO: https://en.wikipedia.org/wiki/Tidy\_data
TODO: http://vita.had.co.nz/papers/tidy-data.pdf





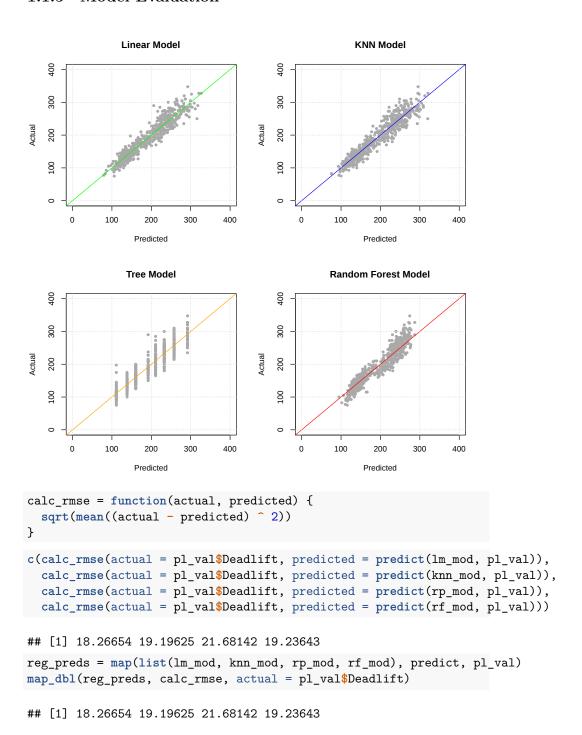


# 1.1.4 Modeling

```
dl_mod_form = formula(Deadlift ~ Sex + Bodyweight + Age + Squat + Bench)
set.seed(1)
lm_mod = lm(dl_mod_form, data = pl_est)
knn_mod = caret::knnreg(dl_mod_form, data = pl_est)
rf_mod = randomForest(dl_mod_form, data = pl_est)
rp_mod = rpart(dl_mod_form, data = pl_est)
```

- TODO: Note: we are not using Name. Why? We are not using Total. Why?
- TODO: look what happens with Total! You'll see it with lm(), you'll be optimistic with randomForest().
- TODO: What variables are allowed? (With respect to real world problem.)
- TODO: What variables lead to the best predictions?

## 1.1.5 Model Evaluation



• TODO: Never supply data = df to predict(). You have been warned.

```
knitr::include_graphics("img/sim-city.jpg")
```



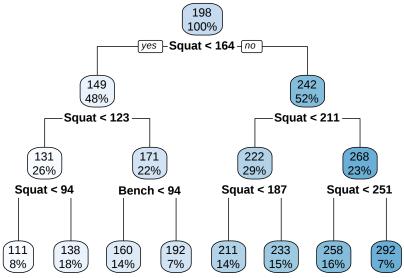
```
calc_mae = function(actual, predicted) {
  mean(abs(actual - predicted))
}
map_dbl(reg_preds, calc_mae, actual = pl_val$Deadlift)
```

```
## [1] 14.38953 14.99748 17.14823 15.28626
```

```
reg_results = tibble(
  Model = c("Linear", "KNN", "Tree", "Forest"),
  RMSE = map_dbl(reg_preds, calc_rmse, actual = pl_val$Deadlift),
  MAE = map_dbl(reg_preds, calc_mae, actual = pl_val$Deadlift))
```

Model	RMSE	MAE						
Linear	18.26654	14.38953						
KNN	19.19625	14.99748						
Tree	21.68142	17.14823						
Forest	19.23643	15.28626						

# 1.1.6 Discussion



```
lm_mod_final = lm(dl_mod_form, data = pl_trn)
calc_rmse(actual = pl_tst$Deadlift,
          predicted = predict(lm_mod_final, pl_tst))
## [1] 22.29668
  • TODO: Is this a good model?
  • TODO: Is this model useful?
william_biscarri = tibble(
  Name = "William Biscarri",
  Age = 28,
  Sex = "M",
  Bodyweight = 83,
  Squat = 130,
  Bench = 90
predict(lm_mod_final, william_biscarri)
##
         1
## 175.495
```

# 1.2 Classification: Handwritten Digits

## 1.2.1 Background

- TODO: https://en.wikipedia.org/wiki/MNIST\_database
- TODO: http://yann.lecun.com/exdb/mnist/

#### 1.2.2 Data

- TODO: How is this data pre-processed?
- TODO: https://gist.github.com/daviddalpiaz/ae62ae5ccd0bada4b9acd6dbc9008706
- TODO: https://github.com/itsrainingdata/mnistR
- TODO: https://pjreddie.com/projects/mnist-in-csv/
- TODO: http://varianceexplained.org/r/digit-eda/

```
mnist_trn = read_csv(file = "data/mnist_train_subest.csv")
mnist_tst = read_csv(file = "data/mnist_test.csv")

mnist_trn_y = as.factor(mnist_trn$X1)
mnist_tst_y = as.factor(mnist_tst$X1)

mnist_trn_x = mnist_trn[, -1]
mnist_tst_x = mnist_tst[, -1]
```

- TODO: If we were going to tune a model, we would need a validation split as well. We're going to be lazy and just fit a single random forest.
- TODO: This is an agreed upon split.

#### 1.2.3 EDA



# 1.2.4 Modeling

```
set.seed(42)
mnist_rf = randomForest(x = mnist_trn_x, y = mnist_trn_y, ntree = 100)
```

## 1.2.5 Model Evaluation

```
mnist_tst_pred = predict(mnist_rf, mnist_tst_x)
mean(mnist_tst_pred == mnist_tst_y)
## [1] 0.8839
table(predicted = mnist_tst_pred, actual = mnist_tst_y)
##
            actual
## predicted
                     1
                          2
                              3
                                        5
                                             6
                                                   7
                                                       8
                                                             9
                        14
##
          0 959
                    0
                              6
                                   1
                                       15
                                             22
                                                   1
                                                       10
                                                            10
##
           1
                0 1112
                         5
                              5
                                       16
##
           2
                    2 928
                             31
                                   3
                                        5
                                             19
                                                  24
                                                       17
                                                            8
                1
##
           3
                0
                    2
                        11
                             820
                                   1
                                       24
                                             0
                                                  1
                                                      13
                                                           13
           4
##
               4
                    0
                        13
                                 839
                                       21
                                             39
                                                  11
                                                      18
                                                            40
                             1
##
           5
               3
                             88
                                   3 720
                                                  1
                                                      25
                                                            9
                    1
                         1
                                            18
           6
               7
                    2
                                                            2
##
                       15
                              3
                                  25
                                       15
                                            848
                                                   0
                                                       18
##
           7
               2
                    1
                        29
                             24
                                   1
                                       14
                                             2 928
                                                      15
                                                           30
##
           8
               4
                             22
                                    5
                                                      797
                    14
                       13
                                       19
                                              5
                                                   4
                                                             3
##
                   1
                         3
                            10 103
                                       43
                                                 49
                                                      56 888
```

# 1.2.6 Discussion

```
par(mfrow = c(3, 3))
plot_mistake(actual = 6, predicted = 4)
```

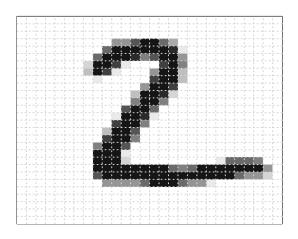
```
mnist_obs_to_check = 2
predict(mnist_rf, mnist_tst_x[mnist_obs_to_check, ], type = "prob")[1, ]

## 0 1 2 3 4 5 6 7 8 9
## 0.09 0.03 0.25 0.14 0.02 0.14 0.25 0.01 0.05 0.02

mnist_tst_y[mnist_obs_to_check]

## [1] 2
## Levels: 0 1 2 3 4 5 6 7 8 9
```

show\_digit(mnist\_tst\_x[mnist\_obs\_to\_check, ])



# 1.3 Clustering: NBA Players

# 1.3.1 Background

- https://www.youtube.com/watch?v=cuLprHh\_BRg
- $\bullet \ \, https://www.youtube.com/watch?v=1FBwSO\_1Mb8$
- $\bullet \ \, https://www.basketball-reference.com/leagues/NBA\_2019.html$

# 1.3.2 Data

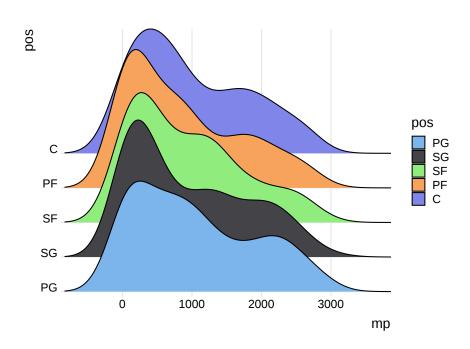
- $\bullet \ \ https://www.basketball-reference.com/leagues/NBA\_2019\_totals.html$

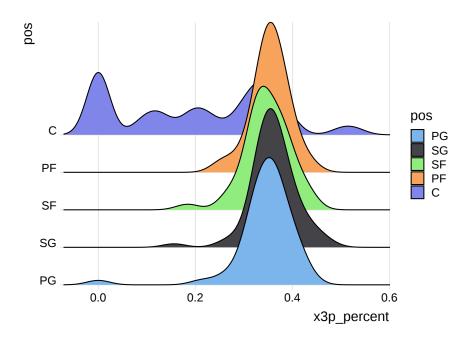
- https://www.basketball-reference.com/leagues/NBA\_2019\_per\_poss. html
- https://www.basketball-reference.com/leagues/NBA\_2019\_advanced.

```
nba = scrape_nba_season_player_stats()
nba$pos = factor(nba$pos, levels = c("PG", "SG", "SF", "PF", "C"))
```

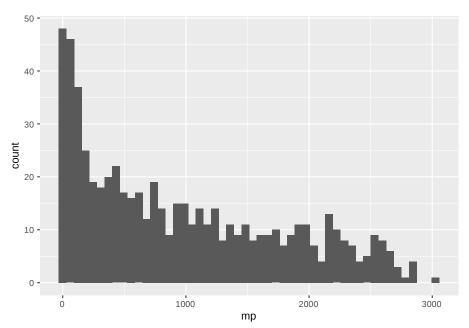
```
## # A tibble: 100 x 93
##
      player_team pos
                                                                fga fg_percent
                           age tm
                                                           fg
                                              gs
                                                     mp
                                         g
##
      <chr>
                  <fct> <dbl> <chr> <dbl> <dbl> <dbl> <dbl>
                                                        <dbl> <dbl>
                                                                          <dbl>
    1 Álex Abrin~ SG
                            25 OKC
                                        31
                                               2
                                                    588
                                                           56
                                                                157
                                                                         0.357
    2 Quincy Acy~ PF
                            28 PHO
                                                                         0.222
##
                                        10
                                               0
                                                    123
                                                            4
                                                                 18
##
    3 Jaylen Ada~ PG
                            22 ATL
                                        34
                                               1
                                                    428
                                                           38
                                                                110
                                                                         0.345
##
    4 Steven Ada~ C
                            25 OKC
                                        80
                                              80
                                                   2669
                                                          481
                                                                809
                                                                         0.595
##
   5 Bam Adebay~ C
                            21 MIA
                                        82
                                                   1913
                                                                486
                                                                         0.576
                                              28
                                                          280
    6 Deng Adel ~ SF
##
                            21 CLE
                                        19
                                               3
                                                    194
                                                           11
                                                                 36
                                                                         0.306
##
    7 DeVaughn A~ SG
                            25 DEN
                                         7
                                               0
                                                     22
                                                                 10
                                                                         0.3
                                                            3
##
   8 LaMarcus A~ C
                            33 SAS
                                        81
                                              81
                                                   2687
                                                          684
                                                               1319
                                                                         0.519
##
    9 Rawle Alki~ SG
                            21 CHI
                                        10
                                                    120
                                                           13
                                                                 39
                                                                         0.333
                                               1
## 10 Grayson Al~ SG
                            23 UTA
                                        38
                                               2
                                                    416
                                                           67
                                                                178
                                                                         0.376
## # ... with 90 more rows, and 83 more variables: x3p <dbl>, x3pa <dbl>,
       x3p_percent <dbl>, x2p <dbl>, x2pa <dbl>, x2p_percent <dbl>,
## #
       e_fg_percent <dbl>, ft <dbl>, fta <dbl>, ft_percent <dbl>, orb <dbl>,
## #
       drb <dbl>, trb <dbl>, ast <dbl>, stl <dbl>, blk <dbl>, tov <dbl>,
## #
       pf <dbl>, pts <dbl>, fg_pm <dbl>, fga_pm <dbl>, fg_percent_pm <dbl>,
## #
       x3p_pm <dbl>, x3pa_pm <dbl>, x3p_percent_pm <dbl>, x2p_pm <dbl>,
## #
       x2pa_pm <dbl>, x2p_percent_pm <dbl>, ft_pm <dbl>, fta_pm <dbl>,
## #
       ft_percent_pm <dbl>, orb_pm <dbl>, drb_pm <dbl>, trb_pm <dbl>,
## #
       ast_pm <dbl>, stl_pm <dbl>, blk_pm <dbl>, tov_pm <dbl>, pf_pm <dbl>,
## #
       pts_pm <dbl>, fg_pp <dbl>, fga_pp <dbl>, fg_percent_pp <dbl>,
## #
       x3p_pp <dbl>, x3pa_pp <dbl>, x3p_percent_pp <dbl>, x2p_pp <dbl>,
## #
       x2pa_pp <dbl>, x2p_percent_pp <dbl>, ft_pp <dbl>, fta_pp <dbl>,
## #
       ft_percent_pp <dbl>, orb_pp <dbl>, drb_pp <dbl>, trb_pp <dbl>,
## #
       ast_pp <dbl>, stl_pp <dbl>, blk_pp <dbl>, tov_pp <dbl>, pf_pp <dbl>,
## #
       pts_pp <dbl>, o_rtg_pp <dbl>, d_rtg_pp <dbl>, per <dbl>,
## #
       ts_percent <dbl>, x3p_ar <dbl>, f_tr <dbl>, orb_percent <dbl>,
## #
       drb_percent <dbl>, trb_percent <dbl>, ast_percent <dbl>,
## #
       stl_percent <dbl>, blk_percent <dbl>, tov_percent <dbl>,
## #
       usg_percent <dbl>, ows <dbl>, dws <dbl>, ws <dbl>, ws_48 <dbl>,
## #
       obpm <dbl>, dbpm <dbl>, bpm <dbl>, vorp <dbl>
```

# 1.3.3 EDA



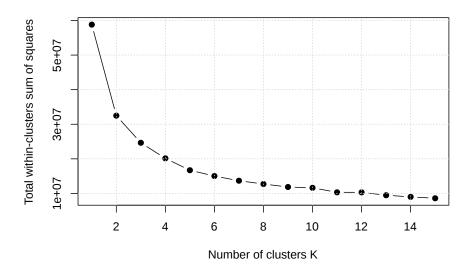






```
nba_for_clustering = nba %>%
  filter(mp > 2000) %>%
  column_to_rownames("player_team") %>%
  select(-pos, -tm)
```

# 1.3.4 Modeling



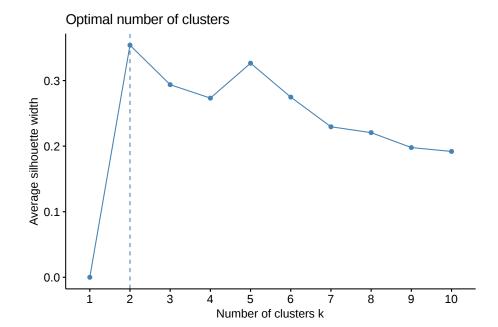
- TODO: K-Means likes clusters of roughly equal size.
- TODO: http://varianceexplained.org/r/kmeans-free-lunch/

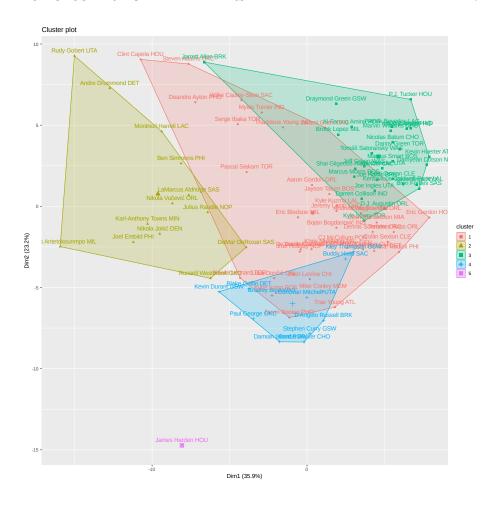
```
nba_hc = hclust(dist(nba_for_clustering))
nba_hc_clust = cutree(nba_hc, k = 5)
table(nba_hc_clust)
```

```
## nba_hc_clust
## 1 2 3 4 5
## 38 13 28 11 1
```

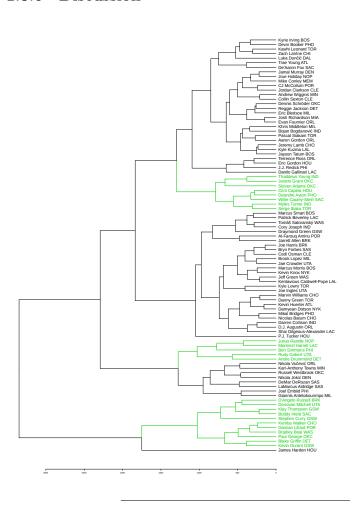
# 1.3.5 Model Evaluation







# 1.3.6 Discussion



# Chapter 2

# Computing

This is not a book about R. It is however, a book that uses R. Because of this, you will need to be familiar with R. The text will point out some thing about R along the way, but some previous study of R is necessary.

The following (freely available) readings are highly recommended:

- Hands-On Programming with R Garrett Grolemund
  - If you have never used R or RStudio before, Part 1, Chapters 1 3, will be useful.
- R for Data Science Garrett Grolemund, Hadley Wickham
  - This book helps getting you up to speed working with data in R.
     While it is a lot of reading, Chapters 1 21 are highly recommended.
- Advanced R Hadley Wickham
  - Part I, Chapters 1 8, of this book will help create a mental model for working with R. These chapters are not an easy read, so they should be returned to often. (Chapter 2 could be safely skipped for our purposes, but is important if you will use R in the long term.)

If you are a UIUC student who took the course STAT 420, the first six chapters of that book could serve as a nice refresher.

• Applied Statistics with R - David Dalpiaz

## 2.1 Resources

The following resources are more specific or more advanced, but could still prove to be useful.

#### 2.1.1 R

- Efficient R programming
- R Programming for Data Science
- R Graphics Cookbook
- Modern Dive
- The tidyverse Website
  - dplyr Website
  - readr Website
  - tibble Website
  - forcats Website

# 2.1.2 RStudio

- RStudio IDE Cheatsheet
- RStudio Resources

## 2.1.3 R Markdown

- R Markdown Cheatsheet
- R Markdown: The Definitive Guide Yihui Xie, J. J. Allaire, Garrett Grolemund
- R4DS R Markdown Chapter

## 2.1.3.1 Markdown

- Daring Fireball Markdown: Basics
- GitHub Mastering Markdown
- CommonMark

# 2.2 BSL Idioms

Things here supercede everythign above.

# 2.2.1 Reference Style

• tidyverse Style Guide

2.2. BSL IDIOMS 31

# 2.2.2 BSL Style Overrides

- TODO: never use T or F, only TRUE or FALSE

```
## [1] FALSE
F == TRUE

## [1] FALSE
F = TRUE
F == TRUE
```

#### ## [1] TRUE

FALSE == TRUE

- TODO: never ever use attach()
- TODO: never ever use <<-
- TODO: never ever ever use setwd() or set a working directory some other way
- TODO: a newline before and after any chunk
- TODO: use headers appropriately! (short names, good structure)
- TODO: never ever ever put spaces in filenames. use -. (others will use \_.)
- TODO: load all needed packages at the beginning of an analysis in a single chunk (TODO: pros and cons of this approach)
- TODO: one plot per chunk! no other printed output

#### Be consistent...

- with yourself!
- with your group!
- with your organization!

```
set.seed(1337);mu=10;sample_size=50;samples=100000;
x_bars=rep(0, samples)
for(i in 1:samples)
{
x_bars[i]=mean(rpois(sample_size,lambda = mu))}
x_bar_hist=hist(x_bars,breaks=50,main="Histogram of Sample Means",xlab="Sample Means",col="darkon mean(x_bars>mu-2*sqrt(mu)/sqrt(sample_size)&x_bars<mu+2*sqrt(mu)/sqrt(sample_size))</pre>
```

# 2.2.3 Objects and Functions

To understand computations in R, two slogans are helpful:

- Everything that exists is an object.
- Everything tha thappens is a function call.

— John Chambers

## 2.2.4 Print versus Return

```
cars_mod = lm(dist ~ speed, data = cars)
summary(cars mod)
##
## Call:
## lm(formula = dist ~ speed, data = cars)
##
## Residuals:
      Min
               1Q Median
                               3Q
                                      Max
## -29.069 -9.525 -2.272
                            9.215 43.201
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) -17.5791
                           6.7584 -2.601 0.0123 *
## speed
                3.9324
                           0.4155 9.464 1.49e-12 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 15.38 on 48 degrees of freedom
## Multiple R-squared: 0.6511, Adjusted R-squared: 0.6438
## F-statistic: 89.57 on 1 and 48 DF, p-value: 1.49e-12
is.list(summary(cars_mod))
## [1] TRUE
names(summary(cars_mod))
  [1] "call"
                       "terms"
                                       "residuals"
                                                       "coefficients"
   [5] "aliased"
                       "sigma"
                                       "df"
                                                       "r.squared"
   [9] "adj.r.squared" "fstatistic"
                                       "cov.unscaled"
str(summary(cars_mod))
## List of 11
## $ call
                  : language lm(formula = dist ~ speed, data = cars)
## $ terms
                  :Classes 'terms', 'formula' language dist ~ speed
    ....- attr(*, "variables")= language list(dist, speed)
    ....- attr(*, "factors")= int [1:2, 1] 0 1
##
    .. .. ..- attr(*, "dimnames")=List of 2
   .. .. .. ..$ : chr [1:2] "dist" "speed"
   .. .. .. ..$ : chr "speed"
##
```

2.2. BSL IDIOMS 33

```
##
     ....- attr(*, "term.labels")= chr "speed"
     .. ..- attr(*, "order")= int 1
##
     .. ..- attr(*, "intercept")= int 1
     ... - attr(*, "response")= int 1
##
     ....- attr(*, ".Environment")=<environment: R_GlobalEnv>
##
     .. ..- attr(*, "predvars")= language list(dist, speed)
    ....- attr(*, "dataClasses")= Named chr [1:2] "numeric" "numeric"
    ..... attr(*, "names")= chr [1:2] "dist" "speed"
                  : Named num [1:50] 3.85 11.85 -5.95 12.05 2.12 ...
   $ residuals
    ..- attr(*, "names")= chr [1:50] "1" "2" "3" "4" ...
##
   $ coefficients : num [1:2, 1:4] -17.579 3.932 6.758 0.416 -2.601 ...
    ..- attr(*, "dimnames")=List of 2
     .. ..$ : chr [1:2] "(Intercept)" "speed"
    .. ..$ : chr [1:4] "Estimate" "Std. Error" "t value" "Pr(>|t|)"
                  : Named logi [1:2] FALSE FALSE
    ..- attr(*, "names")= chr [1:2] "(Intercept)" "speed"
##
##
   $ sigma
                  : num 15.4
## $ df
                  : int [1:3] 2 48 2
                : num 0.651
## $ r.squared
## $ adj.r.squared: num 0.644
## $ fstatistic : Named num [1:3] 89.6 1 48
   ..- attr(*, "names")= chr [1:3] "value" "numdf" "dendf"
## $ cov.unscaled : num [1:2, 1:2] 0.19311 -0.01124 -0.01124 0.00073
    ..- attr(*, "dimnames")=List of 2
    ....$ : chr [1:2] "(Intercept)" "speed"
##
    ....$ : chr [1:2] "(Intercept)" "speed"
## - attr(*, "class")= chr "summary.lm"
# RStudio only
View(summary(cars_mod))
```

#### 2.2.5 Help

• TODO: ?, google, stack overflow, (office hours, course forums)

## 2.2.6 Keyboard Shortcuts

- TODO: copy-paste, switch program, switch tab, etc...
- TODO: TAB!!!
- TODO: new chunk!
- TODO: style!
- TODO: keyboard shortcut for keyboard shortcut