

Wine Data SAS Analysis: Rita Dicarlo, Katie Clewett, Chang Guo
Classification

The HPSPLIT Procedure

Performance Information	
Execution Mode	Single-Machine
Number of Threads	2

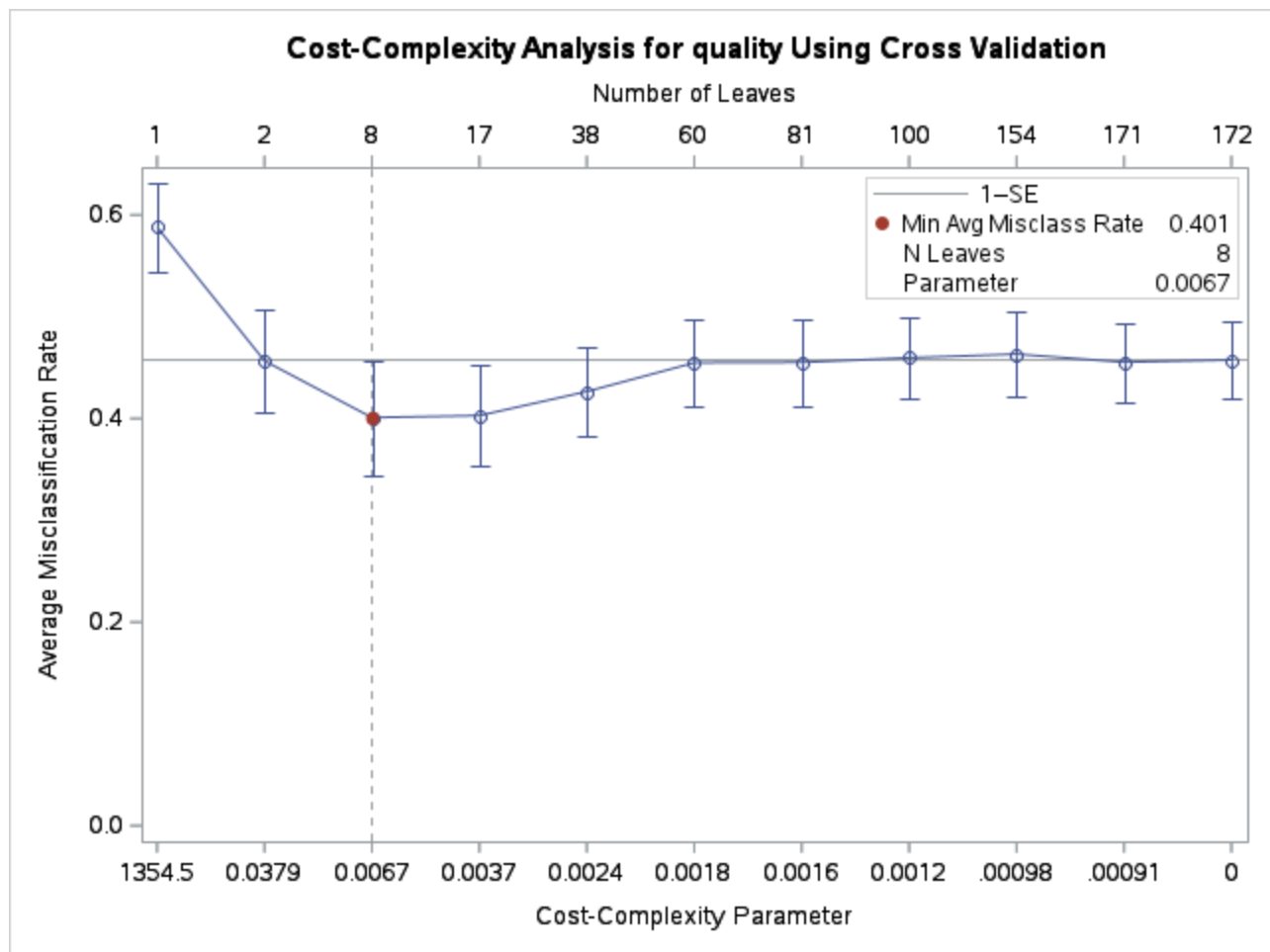
Data Access Information			
Data	Engine	Role	Path
WORK.TRAIN	V9	Input	On Client

Model Information	
Split Criterion Used	Entropy
Pruning Method	Cost-Complexity
Subtree Evaluation Criterion	Cost-Complexity
Number of Branches	2
Maximum Tree Depth Requested	10
Maximum Tree Depth Achieved	10
Tree Depth	5
Number of Leaves Before Pruning	197
Number of Leaves After Pruning	8

Number of Observations Read	945
Number of Observations Used	945

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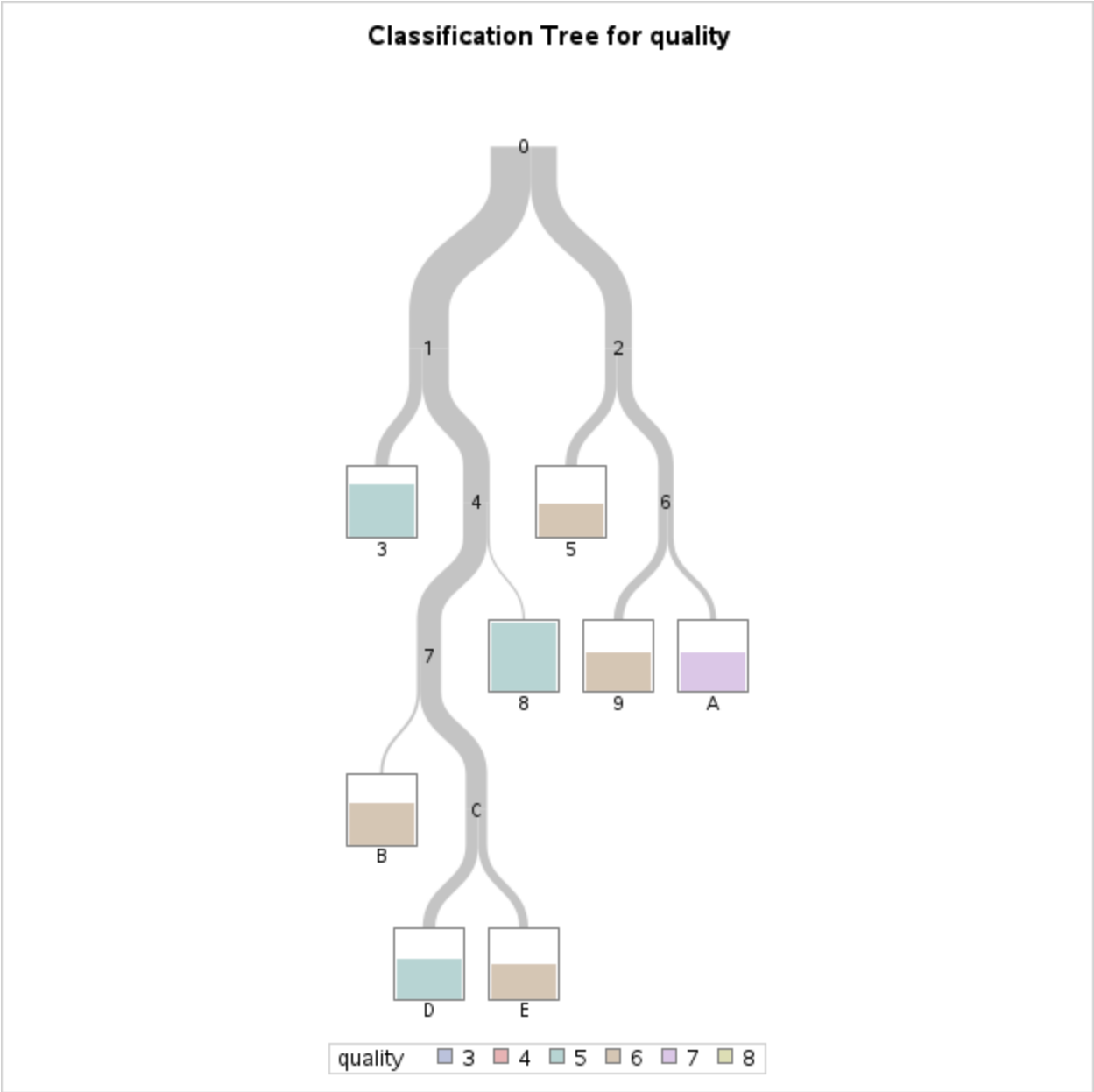
10-Fold Cross Validation Assessment of Model											
N Leaves	Average Square Error				Number of Leaves			Misclassification Rate			
	Min	Avg	Standard Error	Max	Min	Median	Max	Min	Avg	Standard Error	Max
7	0.0782	0.0948	0.00715	0.1039	5	7.5	11	0.2959	0.4323	0.0601	0.5000

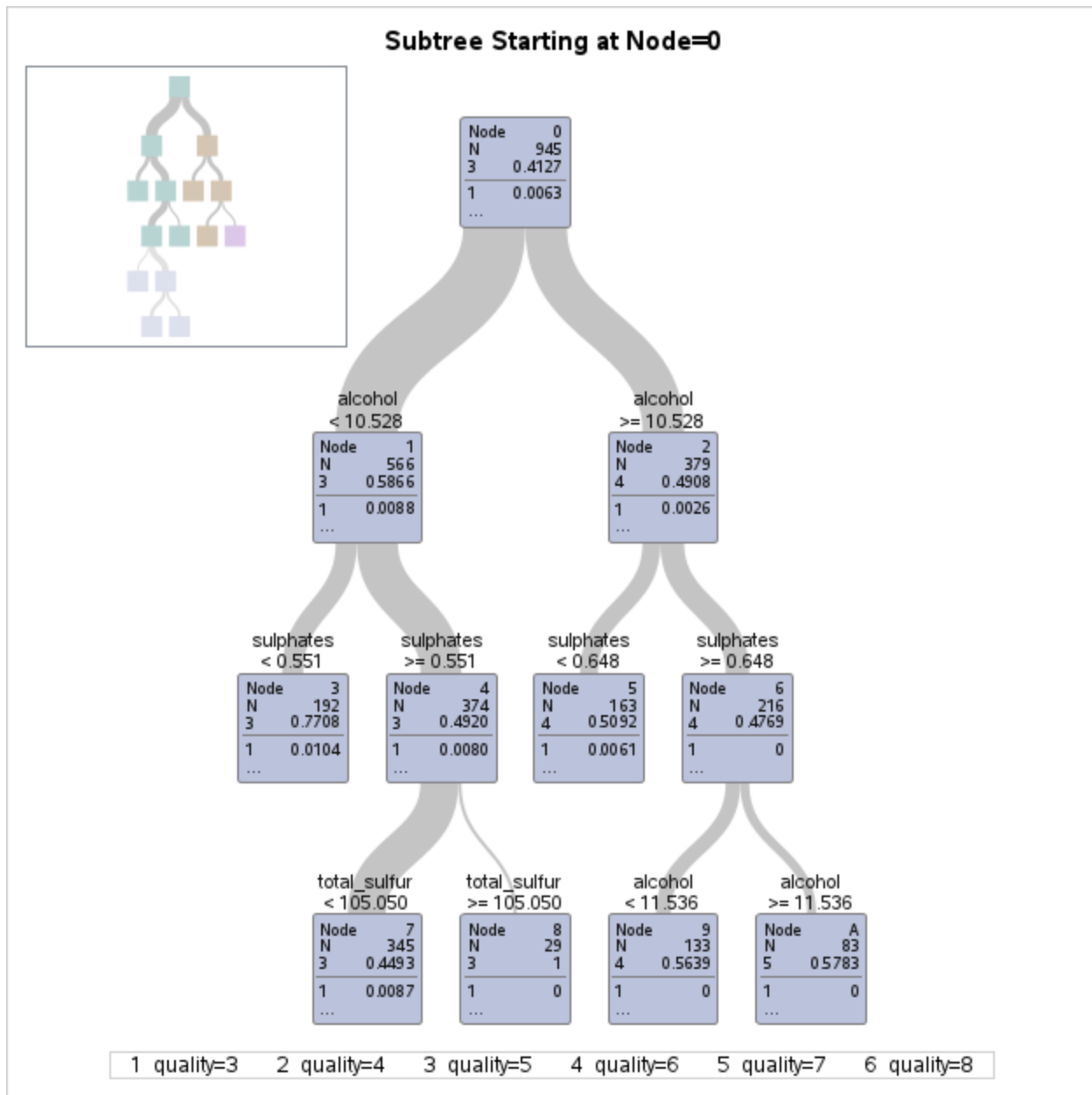
10-Fold Cross Validation Confusion Matrix							
Actual	Predicted						Error Rate
	3	4	5	6	7	8	
3	0	0	3	3	0	0	1.0000
4	0	0	16	17	0	0	1.0000
5	0	0	269	120	1	0	0.3103
6	0	0	125	220	28	0	0.4102
7	0	0	11	72	49	0	0.6288
8	0	0	0	5	6	0	1.0000

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The HPSPLIT Procedure





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Confusion Matrices								
	Actual	Predicted						Error Rate
		3	4	5	6	7	8	
Model Based	3	0	0	3	3	0	0	1.0000
	4	0	0	15	18	0	0	1.0000
	5	0	0	282	107	1	0	0.2769
	6	0	0	97	248	28	0	0.3351
	7	0	0	3	81	48	0	0.6364
	8	0	0	0	5	6	0	1.0000
Cross Validation	3	0	0	3	3	0	0	1.0000
	4	0	0	16	17	0	0	1.0000
	5	0	0	269	120	1	0	0.3103
	6	0	0	125	220	28	0	0.4102

Confusion Matrices								
	Actual	Predicted						Error Rate
		3	4	5	6	7	8	
	7	0	0	11	72	49	0	0.6288
	8	0	0	0	5	6	0	1.0000

Fit Statistics for Selected Tree						
	N Leaves	ASE	Mis-class	Entropy	Gini	RSS
Model Based	8	0.0872	0.3884	1.3597	0.5233	494.5
Cross Validation	7	0.0948	0.4323			

Variable Importance			
Variable	Training		Count
	Relative	Importance	
alcohol	1.0000	8.8686	3
sulphates	0.5490	4.8685	2
total_sulfur	0.4143	3.6742	1
vol_acidity	0.2918	2.5882	1

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The HPFOREST Procedure

Performance Information	
Execution Mode	Single-Machine
Number of Threads	2

Data Access Information			
Data	Engine	Role	Path
WORK.TRAIN	V9	Input	On Client

Model Information		
Parameter	Value	
Variables to Try	3	(Default)
Maximum Trees	100	
Actual Trees	100	
Inbag Fraction	0.3	
Prune Fraction	0	(Default)
Prune Threshold	0.1	(Default)
Leaf Fraction	0.00001	(Default)
Leaf Size Setting	1	(Default)
Leaf Size Used	1	
Category Bins	30	(Default)
Interval Bins	100	
Minimum Category Size	5	(Default)
Node Size	100000	(Default)
Maximum Depth	20	(Default)
Alpha	1	(Default)

Model Information		
Parameter	Value	
Exhaustive	5000	(Default)
Rows of Sequence to Skip	5	(Default)
Split Criterion	.	Gini
Preselection Method	.	BinnedSearch
Missing Value Handling	.	Valid value

Number of Observations	
Type	N
Number of Observations Read	945
Number of Observations Used	945

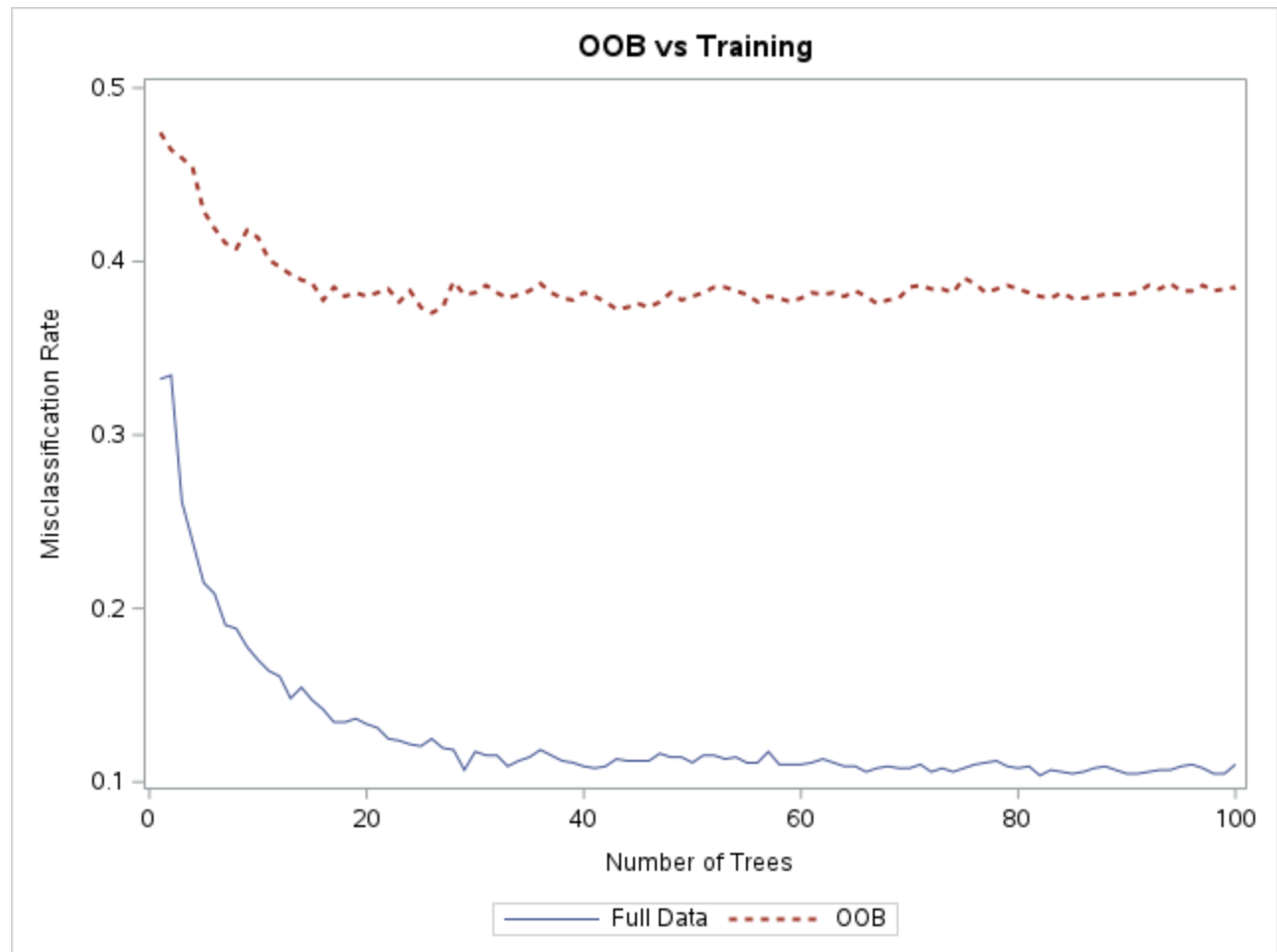
Baseline Fit Statistics	
Statistic	Value
Average Square Error	0.109
Misclassification Rate	0.587
Log Loss	1.208

Fit Statistics							
Number of Trees	Number of Leaves	Average Square Error (Train)	Average Square Error (OOB)	Misclassification Rate (Train)	Misclassification Rate (OOB)	Log Loss (Train)	Log Loss (OOB)
1	108	0.1108	0.1581	0.332	0.474	7.651	10.92
2	207	0.0732	0.1323	0.334	0.464	3.342	8.30
3	322	0.0609	0.1175	0.261	0.460	1.800	6.55
4	420	0.0577	0.1110	0.238	0.454	1.294	5.40
5	517	0.0535	0.1041	0.215	0.429	0.930	4.58
6	624	0.0503	0.0991	0.208	0.419	0.674	3.75
7	736	0.0485	0.0966	0.190	0.411	0.580	3.39
8	832	0.0482	0.0954	0.188	0.407	0.540	3.00
9	925	0.0476	0.0940	0.178	0.418	0.538	2.70
10	1034	0.0467	0.0921	0.170	0.414	0.512	2.50
11	1153	0.0452	0.0892	0.164	0.401	0.502	2.20
12	1260	0.0449	0.0891	0.161	0.397	0.503	2.16
13	1359	0.0445	0.0885	0.148	0.393	0.501	2.09
14	1475	0.0438	0.0876	0.154	0.389	0.475	2.02
15	1582	0.0432	0.0864	0.147	0.387	0.472	1.93
16	1686	0.0429	0.0859	0.142	0.378	0.469	1.88
17	1798	0.0425	0.0853	0.134	0.385	0.469	1.84
18	1900	0.0421	0.0846	0.134	0.380	0.466	1.79
19	1996	0.0419	0.0842	0.137	0.382	0.465	1.77
20	2111	0.0415	0.0836	0.133	0.380	0.463	1.74
21	2214	0.0412	0.0834	0.131	0.382	0.462	1.72
22	2312	0.0411	0.0834	0.125	0.384	0.462	1.68
23	2419	0.0411	0.0834	0.124	0.377	0.462	1.60
24	2524	0.0410	0.0831	0.122	0.383	0.460	1.60
25	2625	0.0408	0.0828	0.121	0.374	0.459	1.55
26	2729	0.0408	0.0826	0.125	0.370	0.459	1.53
27	2829	0.0409	0.0830	0.120	0.374	0.462	1.53

Fit Statistics							
Number of Trees	Number of Leaves	Average Square Error (Train)	Average Square Error (OOB)	Misclassification Rate (Train)	Misclassification Rate (OOB)	Log Loss (Train)	Log Loss (OOB)
28	2944	0.0408	0.0829	0.119	0.388	0.462	1.51
29	3044	0.0407	0.0828	0.107	0.381	0.462	1.51
30	3152	0.0407	0.0827	0.117	0.382	0.461	1.51
31	3251	0.0408	0.0827	0.115	0.386	0.462	1.51
32	3347	0.0409	0.0827	0.115	0.382	0.463	1.51
33	3463	0.0407	0.0826	0.109	0.379	0.462	1.51
34	3574	0.0406	0.0824	0.112	0.381	0.462	1.51
35	3680	0.0406	0.0824	0.114	0.383	0.462	1.49
36	3790	0.0406	0.0825	0.119	0.387	0.463	1.49
37	3888	0.0406	0.0824	0.115	0.382	0.463	1.49
38	3995	0.0406	0.0823	0.112	0.379	0.463	1.47
39	4091	0.0405	0.0822	0.111	0.378	0.463	1.47
40	4200	0.0405	0.0823	0.109	0.382	0.463	1.47
41	4305	0.0405	0.0822	0.108	0.380	0.463	1.41
42	4412	0.0405	0.0823	0.109	0.377	0.464	1.41
43	4522	0.0404	0.0822	0.113	0.372	0.463	1.41
44	4623	0.0404	0.0822	0.112	0.374	0.464	1.41
45	4726	0.0403	0.0821	0.112	0.376	0.463	1.39
46	4826	0.0404	0.0821	0.112	0.374	0.463	1.39
47	4929	0.0403	0.0820	0.116	0.377	0.463	1.39
48	5025	0.0404	0.0821	0.114	0.382	0.463	1.39
49	5126	0.0405	0.0822	0.114	0.378	0.463	1.39
50	5236	0.0405	0.0822	0.111	0.380	0.463	1.37
51	5344	0.0404	0.0822	0.115	0.382	0.463	1.35
52	5453	0.0404	0.0823	0.115	0.385	0.464	1.35
53	5555	0.0403	0.0821	0.113	0.385	0.463	1.35
54	5653	0.0403	0.0821	0.114	0.383	0.464	1.35
55	5756	0.0403	0.0819	0.111	0.381	0.463	1.35
56	5860	0.0402	0.0818	0.111	0.377	0.463	1.35
57	5966	0.0402	0.0818	0.117	0.380	0.463	1.35
58	6069	0.0402	0.0818	0.110	0.379	0.462	1.33
59	6166	0.0402	0.0818	0.110	0.377	0.463	1.31
60	6275	0.0401	0.0816	0.110	0.379	0.462	1.27
61	6363	0.0401	0.0817	0.111	0.382	0.462	1.27
62	6471	0.0402	0.0817	0.113	0.381	0.463	1.27
63	6578	0.0402	0.0817	0.111	0.382	0.463	1.27
64	6686	0.0402	0.0817	0.109	0.380	0.462	1.27
65	6790	0.0401	0.0815	0.109	0.383	0.462	1.27
66	6891	0.0401	0.0815	0.106	0.380	0.462	1.27
67	6992	0.0401	0.0816	0.108	0.376	0.462	1.27
68	7097	0.0400	0.0814	0.109	0.378	0.462	1.27
69	7207	0.0400	0.0815	0.108	0.379	0.462	1.27
70	7306	0.0401	0.0814	0.108	0.385	0.462	1.26
71	7410	0.0400	0.0814	0.110	0.386	0.461	1.26
72	7523	0.0400	0.0814	0.106	0.384	0.461	1.24
73	7624	0.0400	0.0814	0.108	0.384	0.461	1.25

Fit Statistics							
Number of Trees	Number of Leaves	Average Square Error (Train)	Average Square Error (OOB)	Misclassification Rate (Train)	Misclassification Rate (OOB)	Log Loss (Train)	Log Loss (OOB)
74	7724	0.0400	0.0814	0.106	0.382	0.461	1.25
75	7823	0.0401	0.0814	0.108	0.390	0.462	1.25
76	7926	0.0401	0.0816	0.110	0.387	0.462	1.25
77	8028	0.0401	0.0815	0.111	0.382	0.462	1.25
78	8130	0.0401	0.0815	0.112	0.384	0.462	1.25
79	8232	0.0401	0.0815	0.109	0.386	0.462	1.25
80	8332	0.0401	0.0815	0.108	0.384	0.462	1.25
81	8436	0.0400	0.0813	0.109	0.382	0.462	1.22
82	8553	0.0400	0.0812	0.104	0.380	0.462	1.22
83	8659	0.0400	0.0812	0.107	0.379	0.462	1.21
84	8763	0.0400	0.0813	0.106	0.382	0.462	1.21
85	8863	0.0400	0.0813	0.105	0.379	0.462	1.21
86	8964	0.0400	0.0813	0.106	0.379	0.462	1.21
87	9072	0.0400	0.0813	0.108	0.380	0.462	1.21
88	9186	0.0399	0.0813	0.109	0.381	0.462	1.21
89	9295	0.0399	0.0813	0.107	0.381	0.462	1.21
90	9396	0.0399	0.0812	0.105	0.381	0.461	1.21
91	9485	0.0399	0.0811	0.105	0.382	0.461	1.20
92	9573	0.0399	0.0812	0.106	0.386	0.462	1.20
93	9674	0.0400	0.0812	0.107	0.384	0.462	1.20
94	9782	0.0399	0.0812	0.107	0.387	0.462	1.20
95	9879	0.0399	0.0811	0.109	0.383	0.462	1.18
96	9980	0.0399	0.0811	0.110	0.383	0.461	1.18
97	10078	0.0399	0.0810	0.108	0.386	0.461	1.16
98	10186	0.0398	0.0810	0.105	0.383	0.461	1.16
99	10289	0.0398	0.0810	0.105	0.384	0.461	1.16
100	10389	0.0398	0.0810	0.110	0.385	0.461	1.16

Loss Reduction Variable Importance					
Variable	Number of Rules	Gini	OOB Gini	Margin	OOB Margin
alcohol	2178	0.163513	-0.01866	0.239715	0.05579
chlorides	626	0.035312	-0.02884	0.058962	-0.00307
vol_acidity	1135	0.081046	-0.04207	0.121102	0.00161
free_sulfur	1050	0.058708	-0.04628	0.103072	-0.00129
total_sulfur	1553	0.099693	-0.05383	0.171029	0.01710
sulphates	2059	0.124944	-0.06134	0.211574	0.02173
pH	1688	0.086853	-0.07573	0.151529	-0.01331



High Quality Wine Classification using validation data set

The LOGISTIC Procedure

Model Information	
Data Set	WORK.VALIDATION_SET
Response Variable	high_quality
Number of Response Levels	2
Model	binary logit
Optimization Technique	Fisher's scoring

Number of Observations Read	481
Number of Observations Used	481

Response Profile		
Ordered Value	high_quality	Total Frequency
1	0	432
2	1	49

Probability modeled is high_quality=0.

Model Convergence Status
Convergence criterion (GCONV=1E-8) satisfied.

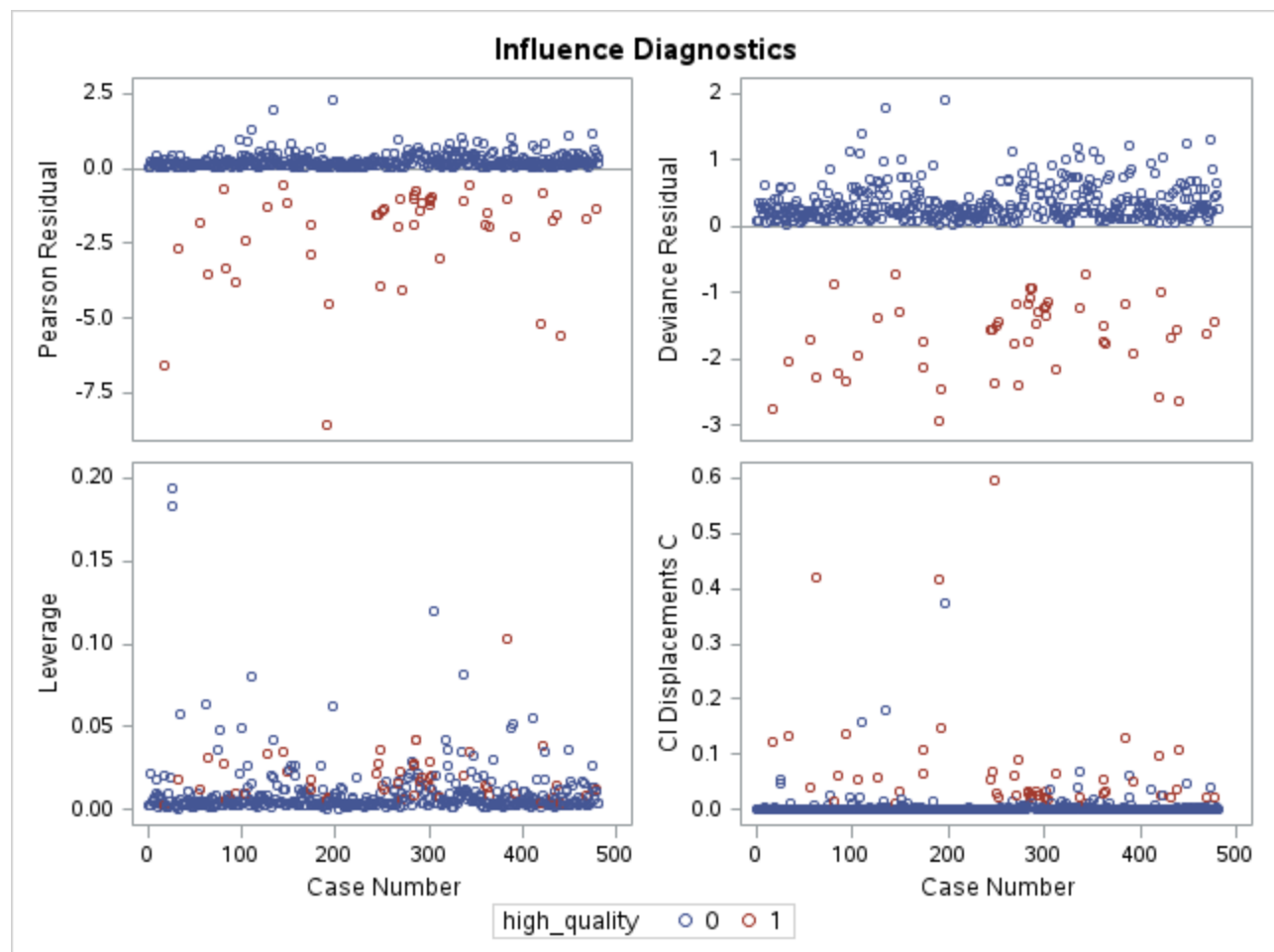
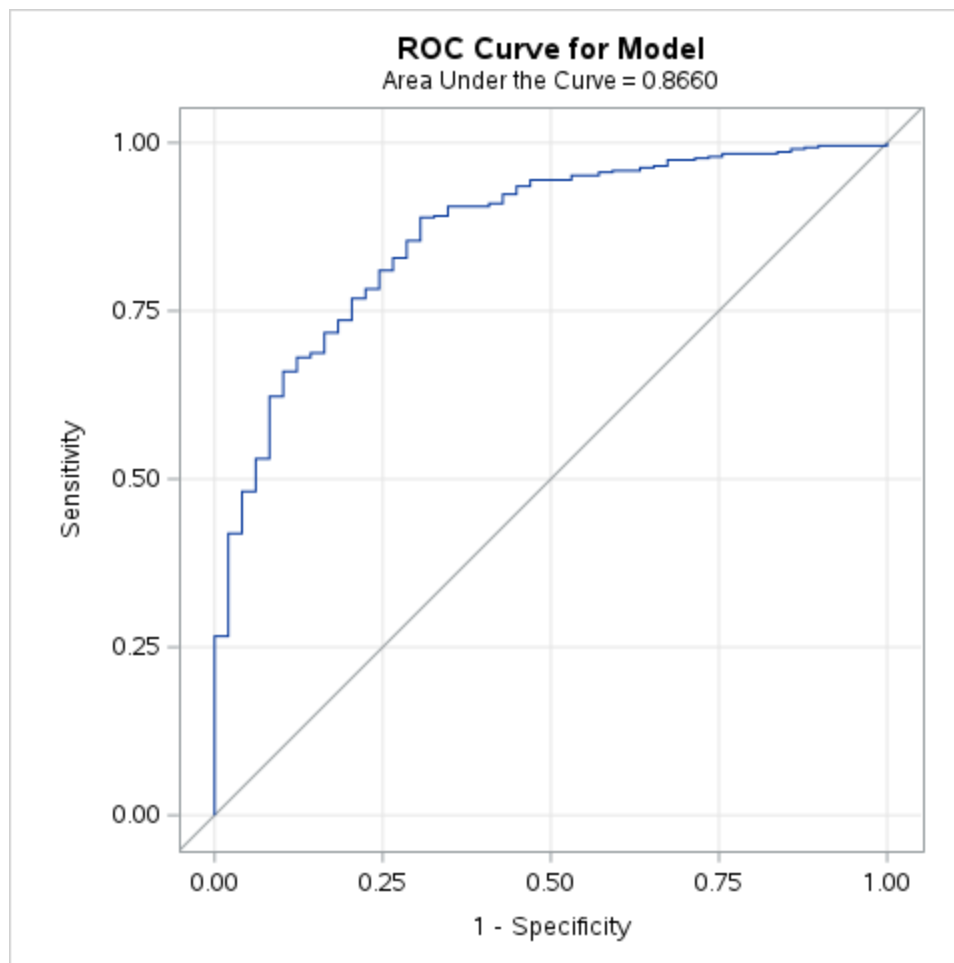
Model Fit Statistics		
Criterion	Intercept Only	Intercept and Covariates
AIC	318.666	238.956
SC	322.842	259.835
-2 Log L	316.666	228.956

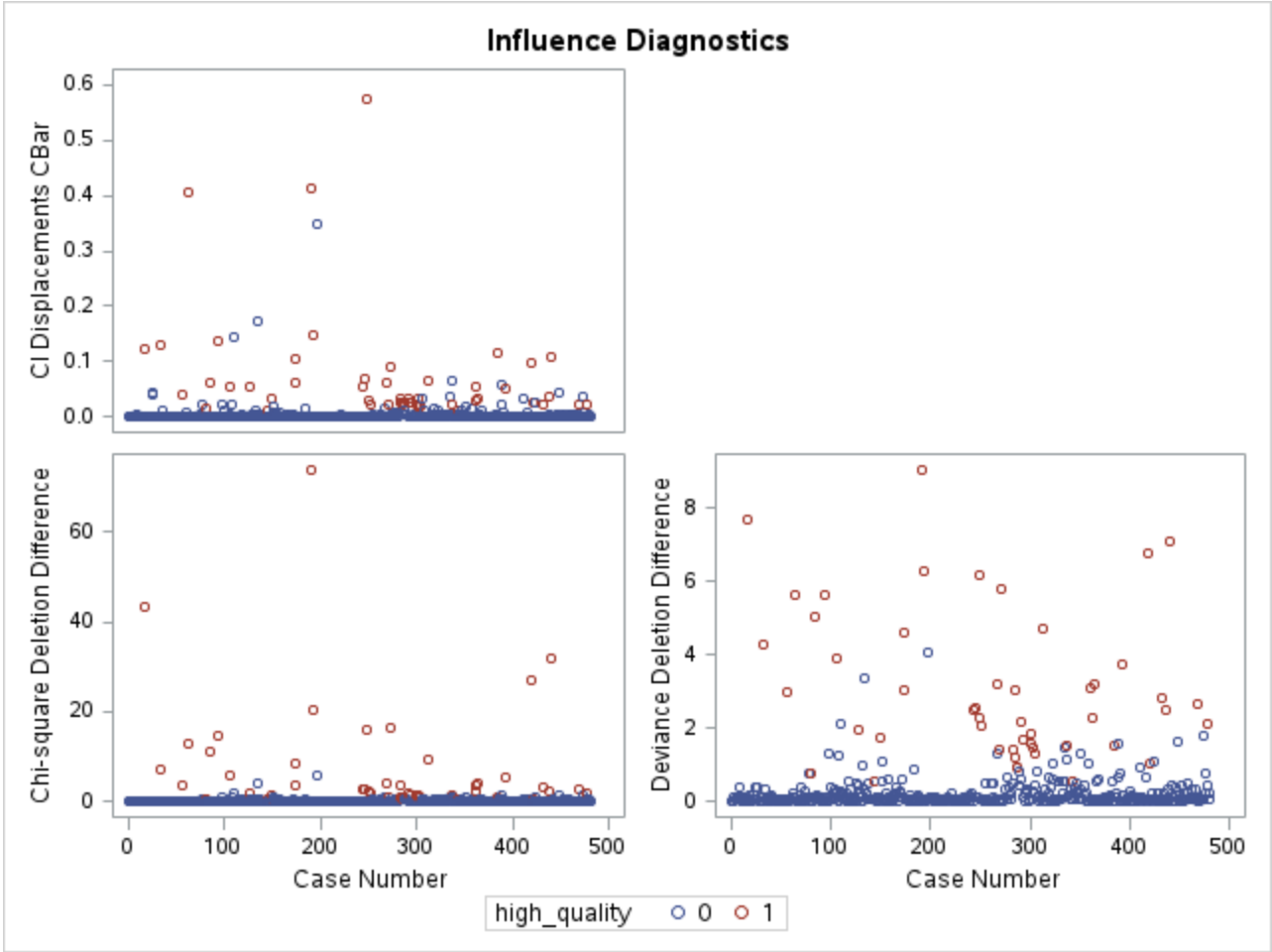
Testing Global Null Hypothesis: BETA=0			
Test	Chi-Square	DF	Pr > ChiSq
Likelihood Ratio	87.7105	4	<.0001
Score	87.9760	4	<.0001
Wald	57.6247	4	<.0001

Analysis of Maximum Likelihood Estimates					
Parameter	DF	Estimate	Standard Error	Wald Chi-Square	Pr > ChiSq
Intercept	1	11.5202	2.1183	29.5752	<.0001
alcohol	1	-0.9193	0.1596	33.1670	<.0001
sulphates	1	-2.6453	0.9729	7.3933	0.0065
total_sulfur	1	0.0196	0.00820	5.7066	0.0169
vol_acidity	1	3.7199	1.2526	8.8197	0.0030

Odds Ratio Estimates			
Effect	Point Estimate	95% Wald Confidence Limits	
alcohol	0.399	0.292	0.545
sulphates	0.071	0.011	0.478
total_sulfur	1.020	1.004	1.036
vol_acidity	41.258	3.543	480.502

Association of Predicted Probabilities and Observed Responses			
Percent Concordant	86.6	Somers' D	0.732
Percent Discordant	13.4	Gamma	0.732
Percent Tied	0.0	Tau-a	0.134
Pairs	21168	c	0.866





**High Quality Wine
Classification using validation data set**

The HPSPLIT Procedure

Performance Information	
Execution Mode	Single-Machine
Number of Threads	2

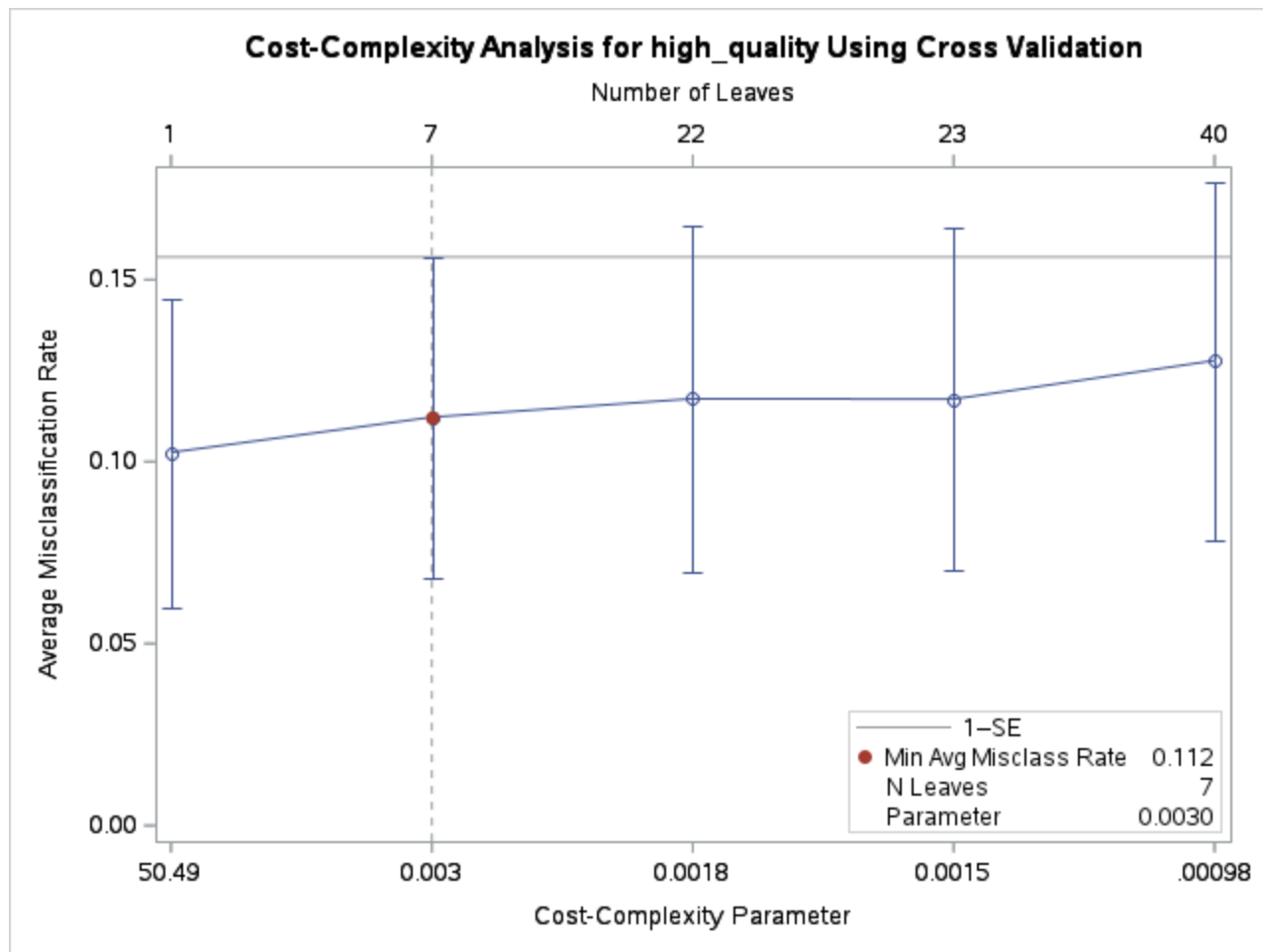
Data Access Information			
Data	Engine	Role	Path
WORK.VALIDATION_SET	V9	Input	On Client

Model Information	
Split Criterion Used	Entropy
Pruning Method	Cost-Complexity
Subtree Evaluation Criterion	Cost-Complexity
Number of Branches	2
Maximum Tree Depth Requested	10
Maximum Tree Depth Achieved	10
Tree Depth	6
Number of Leaves Before Pruning	40
Number of Leaves After Pruning	8
Model Event Level	0

Number of Observations Read	481
Number of Observations Used	481

High Quality Wine Classification using validation data set

The HPSPLIT Procedure

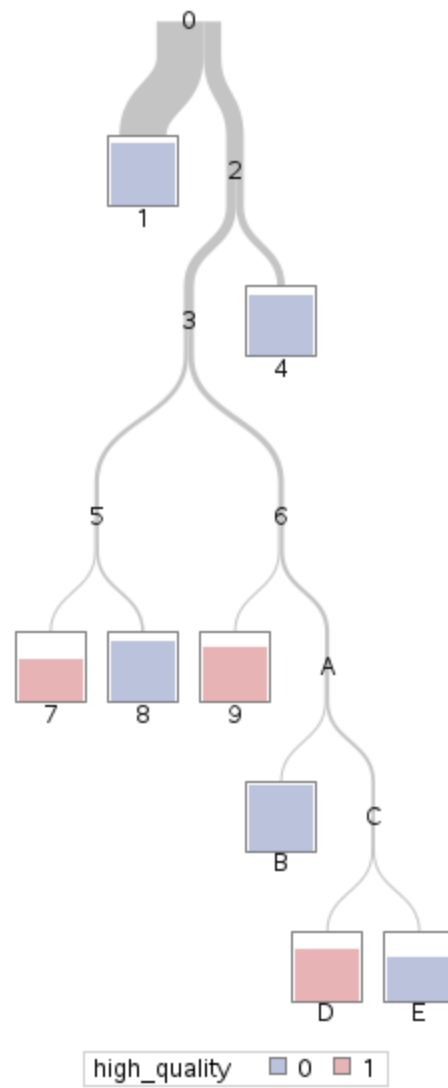


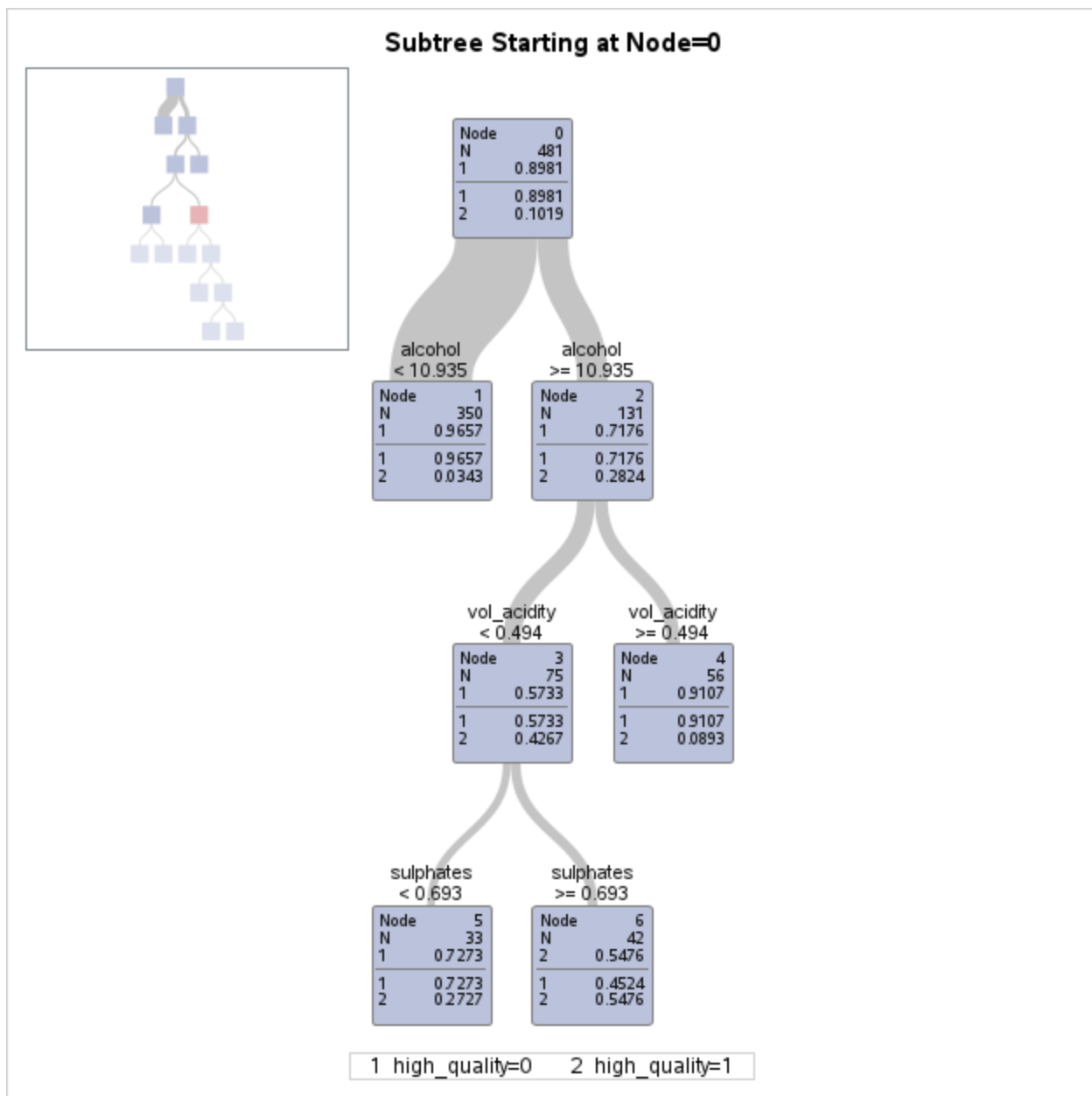
10-Fold Cross Validation Assessment of Model											
N Leaves	Average Square Error				Number of Leaves			Misclassification Rate			
	Min	Avg	Standard Error	Max	Min	Median	Max	Min	Avg	Standard Error	Max
8	0.0306	0.0801	0.0325	0.1407	6	8.5	12	0.0278	0.0945	0.0391	0.1636

10-Fold Cross Validation Confusion Matrix			
Actual	Predicted		Error Rate
	0	1	
0	415	17	0.0394
1	30	19	0.6122

High Quality Wine Classification using validation data set

The HPSPLIT Procedure

Classification Tree for high_quality



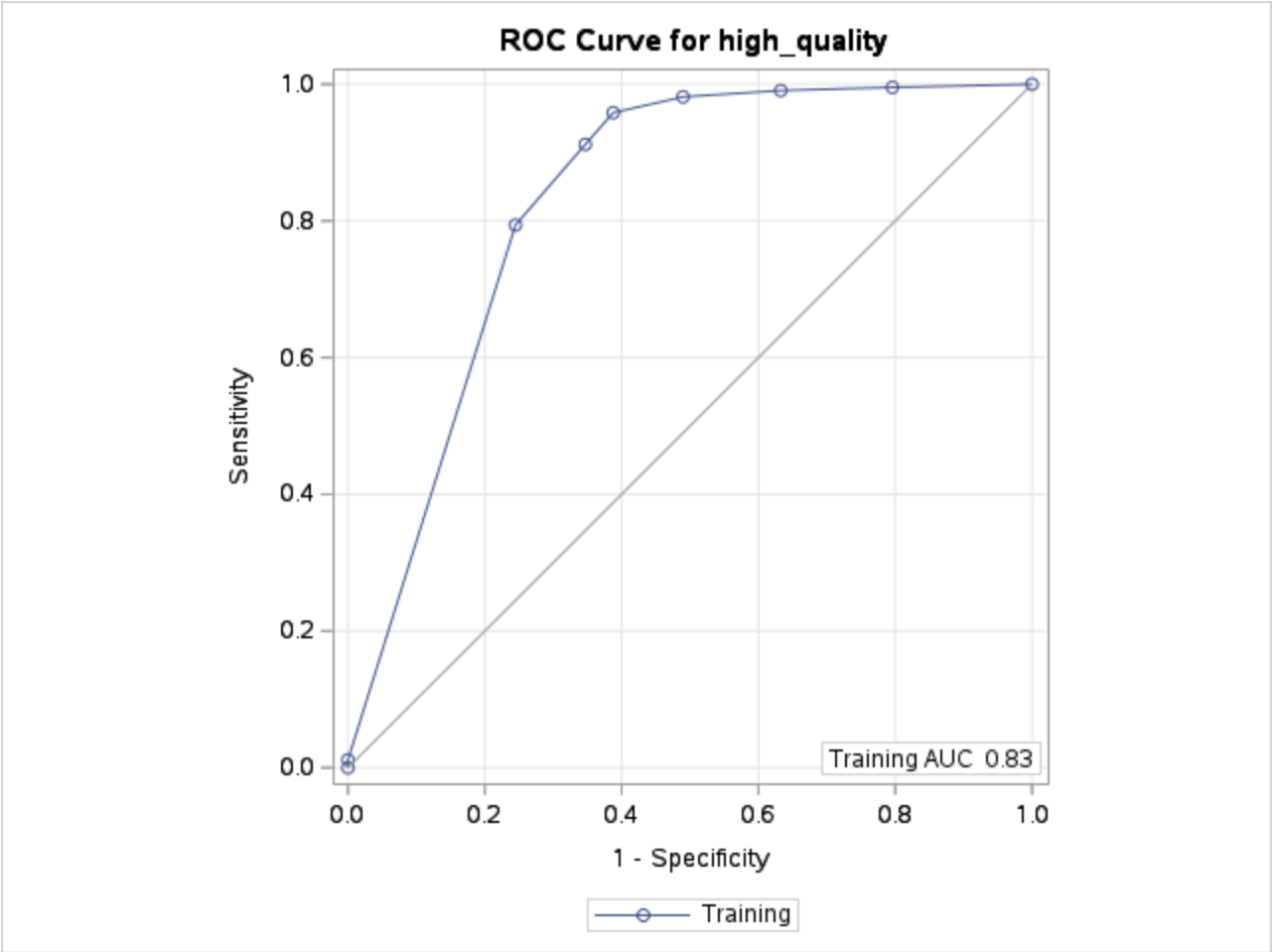
High Quality Wine Classification using validation data set

The HPSPLIT Procedure

Confusion Matrices				
	Actual	Predicted		Error Rate
		0	1	
Model Based	0	424	8	0.0185
	1	24	25	0.4898
Cross Validation	0	415	17	0.0394
	1	30	19	0.6122

Fit Statistics for Selected Tree									
	N Leaves	ASE	Mis-class	Sensitivity	Specificity	Entropy	Gini	RSS	AUC
Model Based	8	0.0564	0.0665	0.9815	0.5102	0.3089	0.1127	54.2116	0.8294

Fit Statistics for Selected Tree									
	N Leaves	ASE	Mis- class	Sensitivity	Specificity	Entropy	Gini	RSS	AUC
Cross Validation	8	0.0801	0.0945	0.9606	0.3878				



Variable Importance			
Variable	Training		Count
	Relative	Importance	
alcohol	1.0000	3.4264	1
vol_acidity	0.9248	3.1689	2
total_sulfur	0.8867	3.0381	3
sulphates	0.4877	1.6712	1