Stock Counts 52 Machine Learning

Janis Corona

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This script takes the STOCK\_COUNTS\_52.csv table made in the matrix.Rmd script and runs known algorithms on it for machine learning results using the features in the table of counts from the time specified in making the table.

library(e1071)  
library(caret)  
library(randomForest)  
library(MASS)  
library(gbm)  
  
library(dplyr)  
library(tidyr)  
library(lubridate)

These are the lag1 entries to compare to the next day or today stock values where today is the instance date.

stocks\_65 <- read.csv('ALL\_65\_stocks\_countGroups\_1999-01-01\_2020-03-15\_lag1.csv', sep=',', header=TRUE,   
 na.strings=c('',' ','NA'))

head(stocks\_65)

## stockName  
## 1 AAL  
## 2 AAL  
## 3 AAL  
## 4 AAL  
## 5 AAL  
## 6 AAL  
## stockInfo  
## 1 American Airlines Group Inc. (AAL)\nNasdaqGS - NasdaqGS Real Time Price. Currency in USD  
## 2 American Airlines Group Inc. (AAL)\nNasdaqGS - NasdaqGS Real Time Price. Currency in USD  
## 3 American Airlines Group Inc. (AAL)\nNasdaqGS - NasdaqGS Real Time Price. Currency in USD  
## 4 American Airlines Group Inc. (AAL)\nNasdaqGS - NasdaqGS Real Time Price. Currency in USD  
## 5 American Airlines Group Inc. (AAL)\nNasdaqGS - NasdaqGS Real Time Price. Currency in USD  
## 6 American Airlines Group Inc. (AAL)\nNasdaqGS - NasdaqGS Real Time Price. Currency in USD  
## stockExchange Date DayOfWeek Month Year MonthYear stockDayValue  
## 1 Nasdaq 2005-09-28 Wednesday Sep 2005 Sep-2005 20.50  
## 2 Nasdaq 2005-09-29 Thursday Sep 2005 Sep-2005 20.21  
## 3 Nasdaq 2005-09-30 Friday Sep 2005 Sep-2005 21.01  
## 4 Nasdaq 2005-10-03 Monday Oct 2005 Oct-2005 21.50  
## 5 Nasdaq 2005-10-04 Tuesday Oct 2005 Oct-2005 22.16  
## 6 Nasdaq 2005-10-05 Wednesday Oct 2005 Oct-2005 22.20  
## startDayValue startDayDate finalDayValue finalDayDate lag1 today2lag1  
## 1 19.3 2005-09-27 14.31 2020-03-13 19.30 1.0621762  
## 2 19.3 2005-09-27 14.31 2020-03-13 20.50 0.9858536  
## 3 19.3 2005-09-27 14.31 2020-03-13 20.21 1.0395844  
## 4 19.3 2005-09-27 14.31 2020-03-13 21.01 1.0233222  
## 5 19.3 2005-09-27 14.31 2020-03-13 21.50 1.0306977  
## 6 19.3 2005-09-27 14.31 2020-03-13 22.16 1.0018051  
## todayGrtrThanlag1 cumulativeSumTodayGrtrThanlag1 nRepeatsTodayGrtrThanlag1  
## 1 1 1 2  
## 2 0 1 2  
## 3 1 2 1  
## 4 1 3 1  
## 5 1 4 1  
## 6 1 5 1  
## decrDaysThisCycle nTimesDecrDayCountsOccurs todayLessThanlag1  
## 1 1 411 0  
## 2 1 411 1  
## 3 0 943 0  
## 4 0 943 0  
## 5 0 943 0  
## 6 0 943 0  
## cumulativeSumTodayLessThanlag1 nRepeatsTodayLessThanlag1 incrDaysThisCycle  
## 1 0 1 0  
## 2 1 6 5  
## 3 1 6 5  
## 4 1 6 5  
## 5 1 6 5  
## 6 1 6 5  
## nTimesIncrDayCountsOccurs  
## 1 955  
## 2 30  
## 3 30  
## 4 30  
## 5 30  
## 6 30

colnames(stocks\_65)

## [1] "stockName" "stockInfo"   
## [3] "stockExchange" "Date"   
## [5] "DayOfWeek" "Month"   
## [7] "Year" "MonthYear"   
## [9] "stockDayValue" "startDayValue"   
## [11] "startDayDate" "finalDayValue"   
## [13] "finalDayDate" "lag1"   
## [15] "today2lag1" "todayGrtrThanlag1"   
## [17] "cumulativeSumTodayGrtrThanlag1" "nRepeatsTodayGrtrThanlag1"   
## [19] "decrDaysThisCycle" "nTimesDecrDayCountsOccurs"   
## [21] "todayLessThanlag1" "cumulativeSumTodayLessThanlag1"  
## [23] "nRepeatsTodayLessThanlag1" "incrDaysThisCycle"   
## [25] "nTimesIncrDayCountsOccurs"

Create a subset of the 65 stocks data of the AAL stock.

sAAL <- subset(stocks\_65, stocks\_65$stockName =='AAL')  
row.names(sAAL) <- sAAL$Date  
sAAL <- sAAL[,c(5,9,14:25)]  
head(sAAL)

## DayOfWeek stockDayValue lag1 today2lag1 todayGrtrThanlag1  
## 2005-09-28 Wednesday 20.50 19.30 1.0621762 1  
## 2005-09-29 Thursday 20.21 20.50 0.9858536 0  
## 2005-09-30 Friday 21.01 20.21 1.0395844 1  
## 2005-10-03 Monday 21.50 21.01 1.0233222 1  
## 2005-10-04 Tuesday 22.16 21.50 1.0306977 1  
## 2005-10-05 Wednesday 22.20 22.16 1.0018051 1  
## cumulativeSumTodayGrtrThanlag1 nRepeatsTodayGrtrThanlag1  
## 2005-09-28 1 2  
## 2005-09-29 1 2  
## 2005-09-30 2 1  
## 2005-10-03 3 1  
## 2005-10-04 4 1  
## 2005-10-05 5 1  
## decrDaysThisCycle nTimesDecrDayCountsOccurs todayLessThanlag1  
## 2005-09-28 1 411 0  
## 2005-09-29 1 411 1  
## 2005-09-30 0 943 0  
## 2005-10-03 0 943 0  
## 2005-10-04 0 943 0  
## 2005-10-05 0 943 0  
## cumulativeSumTodayLessThanlag1 nRepeatsTodayLessThanlag1  
## 2005-09-28 0 1  
## 2005-09-29 1 6  
## 2005-09-30 1 6  
## 2005-10-03 1 6  
## 2005-10-04 1 6  
## 2005-10-05 1 6  
## incrDaysThisCycle nTimesIncrDayCountsOccurs  
## 2005-09-28 0 955  
## 2005-09-29 5 30  
## 2005-09-30 5 30  
## 2005-10-03 5 30  
## 2005-10-04 5 30  
## 2005-10-05 5 30

str(sAAL)

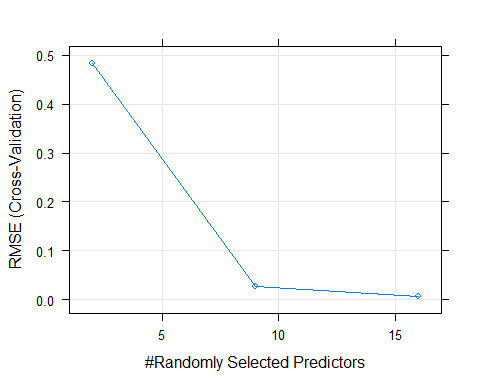
## 'data.frame': 3639 obs. of 14 variables:  
## $ DayOfWeek : Factor w/ 5 levels "Friday","Monday",..: 5 3 1 2 4 5 3 1 2 4 ...  
## $ stockDayValue : num 20.5 20.2 21 21.5 22.2 ...  
## $ lag1 : num 19.3 20.5 20.2 21 21.5 ...  
## $ today2lag1 : num 1.062 0.986 1.04 1.023 1.031 ...  
## $ todayGrtrThanlag1 : int 1 0 1 1 1 1 1 0 1 0 ...  
## $ cumulativeSumTodayGrtrThanlag1: int 1 1 2 3 4 5 6 6 7 7 ...  
## $ nRepeatsTodayGrtrThanlag1 : int 2 2 1 1 1 1 2 2 4 4 ...  
## $ decrDaysThisCycle : int 1 1 0 0 0 0 1 1 3 3 ...  
## $ nTimesDecrDayCountsOccurs : int 411 411 943 943 943 943 411 411 107 107 ...  
## $ todayLessThanlag1 : int 0 1 0 0 0 0 0 1 0 1 ...  
## $ cumulativeSumTodayLessThanlag1: int 0 1 1 1 1 1 1 2 2 3 ...  
## $ nRepeatsTodayLessThanlag1 : int 1 6 6 6 6 6 6 2 2 1 ...  
## $ incrDaysThisCycle : int 0 5 5 5 5 5 5 1 1 0 ...  
## $ nTimesIncrDayCountsOccurs : int 955 30 30 30 30 30 30 408 408 955 ...

Try predicting the number of increasing days this cycle for the AAL stock as a subset.

set.seed(12356789)  
  
inTrain <- createDataPartition(y=sAAL$incrDaysThisCycle, p=0.7, list=FALSE)  
  
trainingSet <- sAAL[inTrain,]  
testingSet <- sAAL[-inTrain,]

rfMod <- train(incrDaysThisCycle ~ ., method='rf', data=(trainingSet),   
 trControl=trainControl(method='cv'), number=5)

plot(rfMod)



predRF <- predict(rfMod, testingSet)  
  
predDF <- data.frame(predRF, type=testingSet$incrDaysThisCycle)  
predDF

## predRF type  
## 2005-09-28 8.540000e-01 0  
## 2005-10-07 1.046000e+00 1  
## 2005-10-10 1.050000e+00 1  
## 2005-10-14 1.052000e+00 1  
## 2005-10-19 3.600000e-02 0  
## 2005-10-21 1.988000e+00 2  
## 2005-10-24 1.996000e+00 2  
## 2005-10-28 1.500000e+01 15  
## 2005-11-14 1.499000e+01 15  
## 2005-11-16 1.038000e+00 1  
## 2005-11-22 1.998000e+00 2  
## 2005-11-23 2.012000e+00 2  
## 2005-12-06 1.998000e+00 2  
## 2005-12-12 3.000000e-02 0  
## 2005-12-13 7.972000e+00 8  
## 2005-12-14 7.970000e+00 8  
## 2005-12-16 7.984000e+00 8  
## 2005-12-23 7.992000e+00 8  
## 2005-12-27 1.200000e-02 0  
## 2005-12-29 4.200000e-02 0  
## 2006-01-05 2.976000e+00 3  
## 2006-01-06 -7.818635e-15 0  
## 2006-01-09 8.000000e-03 0  
## 2006-01-19 2.600000e-02 0  
## 2006-01-23 1.996000e+00 2  
## 2006-01-24 2.000000e+00 2  
## 2006-01-26 2.600000e-02 0  
## 2006-01-27 3.992000e+00 4  
## 2006-02-01 3.978000e+00 4  
## 2006-02-03 1.000000e-02 0  
## 2006-02-07 2.000000e+00 2  
## 2006-02-10 2.986000e+00 3  
## 2006-02-15 2.996000e+00 3  
## 2006-03-03 6.000000e-03 0  
## 2006-03-09 1.000000e+00 1  
## 2006-03-20 7.000000e+00 7  
## 2006-03-24 9.980000e-01 1  
## 2006-03-28 1.004000e+00 1  
## 2006-03-29 1.004000e+00 1  
## 2006-03-30 1.000000e+00 1  
## 2006-04-10 -6.958878e-15 0  
## 2006-04-11 -6.949108e-15 0  
## 2006-04-12 1.000000e+00 1  
## 2006-04-17 2.000000e+00 2  
## 2006-04-18 2.000000e+00 2  
## 2006-04-20 -6.990852e-15 0  
## 2006-04-27 4.000000e+00 4  
## 2006-05-02 5.000000e+00 5  
## 2006-05-05 5.000000e+00 5  
## 2006-05-12 1.000000e+00 1  
## 2006-05-25 2.000000e+00 2  
## 2006-05-31 1.000000e+00 1  
## 2006-06-02 -7.975842e-15 0  
## 2006-06-05 3.986000e+00 4  
## 2006-06-06 3.992000e+00 4  
## 2006-06-08 4.000000e+00 4  
## 2006-06-12 -6.977530e-15 0  
## 2006-06-19 5.000000e+00 5  
## 2006-06-28 5.000000e+00 5  
## 2006-06-30 5.000000e+00 5  
## 2006-07-12 -6.908252e-15 0  
## 2006-07-13 -7.007728e-15 0  
## 2006-07-21 3.000000e+00 3  
## 2006-07-24 3.000000e+00 3  
## 2006-07-26 2.994000e+00 3  
## 2006-07-27 1.000000e+00 1  
## 2006-07-28 1.006000e+00 1  
## 2006-08-01 2.000000e+00 2  
## 2006-08-04 -7.895906e-15 0  
## 2006-08-09 -6.918022e-15 0  
## 2006-08-10 -7.053025e-15 0  
## 2006-08-21 9.960000e-01 1  
## 2006-08-22 1.000000e+00 1  
## 2006-08-25 3.000000e+00 3  
## 2006-08-31 -7.043255e-15 0  
## 2006-09-08 2.000000e+00 2  
## 2006-09-15 -7.920775e-15 0  
## 2006-09-18 2.000000e+00 2  
## 2006-09-20 2.000000e+00 2  
## 2006-09-22 3.000000e+00 3  
## 2006-09-25 3.000000e+00 3  
## 2006-09-26 3.000000e+00 3  
## 2006-10-02 3.000000e+00 3  
## 2006-10-12 1.006000e+00 1  
## 2006-10-16 -6.991741e-15 0  
## 2006-10-17 5.000000e+00 5  
## 2006-10-18 5.000000e+00 5  
## 2006-10-27 1.000000e+00 1  
## 2006-10-30 1.000000e+00 1  
## 2006-11-06 2.000000e+00 2  
## 2006-11-13 2.000000e+00 2  
## 2006-11-17 3.000000e+00 3  
## 2006-11-20 3.000000e+00 3  
## 2006-11-27 -6.838974e-15 0  
## 2006-12-08 2.000000e+00 2  
## 2006-12-14 -6.973977e-15 0  
## 2006-12-15 -7.928769e-15 0  
## 2006-12-27 2.000000e+00 2  
## 2007-01-04 2.004000e+00 2  
## 2007-01-08 -6.899370e-15 0  
## 2007-01-12 1.000000e+00 1  
## 2007-01-16 1.000000e+00 1  
## 2007-01-17 -6.751044e-15 0  
## 2007-01-22 -6.923351e-15 0  
## 2007-01-24 2.000000e+00 2  
## 2007-01-31 2.000000e+00 2  
## 2007-02-01 2.000000e+00 2  
## 2007-02-05 1.000000e+00 1  
## 2007-02-06 -6.759038e-15 0  
## 2007-02-08 1.000000e+00 1  
## 2007-02-13 2.008000e+00 2  
## 2007-02-20 -6.516565e-15 0  
## 2007-02-23 2.000000e-03 0  
## 2007-03-01 -7.113421e-15 0  
## 2007-03-14 1.000000e+00 1  
## 2007-03-20 3.000000e+00 3  
## 2007-03-22 -6.941114e-15 0  
## 2007-03-23 -7.820411e-15 0  
## 2007-03-27 -6.745715e-15 0  
## 2007-03-28 -6.807888e-15 0  
## 2007-04-10 -6.949108e-15 0  
## 2007-04-18 3.976000e+00 4  
## 2007-04-19 -6.961542e-15 0  
## 2007-04-24 -6.784795e-15 0  
## 2007-04-26 -6.934897e-15 0  
## 2007-04-27 -7.815082e-15 0  
## 2007-04-30 1.012000e+00 1  
## 2007-05-03 1.000000e+00 1  
## 2007-05-07 -6.985523e-15 0  
## 2007-05-08 -6.966872e-15 0  
## 2007-05-09 -6.995293e-15 0  
## 2007-05-22 3.000000e+00 3  
## 2007-05-23 3.000000e+00 3  
## 2007-05-30 1.998000e+00 2  
## 2007-06-05 -6.904699e-15 0  
## 2007-06-07 1.014000e+00 1  
## 2007-06-12 -6.964207e-15 0  
## 2007-06-14 1.000000e+00 1  
## 2007-06-15 -7.940315e-15 0  
## 2007-06-29 5.000000e+00 5  
## 2007-07-02 5.000000e+00 5  
## 2007-07-06 5.000000e+00 5  
## 2007-07-11 2.000000e+00 2  
## 2007-07-13 2.000000e+00 2  
## 2007-07-31 -6.894929e-15 0  
## 2007-08-06 2.000000e+00 2  
## 2007-08-09 2.000000e-03 0  
## 2007-08-13 1.000000e+00 1  
## 2007-08-14 -6.878942e-15 0  
## 2007-08-20 3.000000e+00 3  
## 2007-08-22 3.000000e+00 3  
## 2007-08-23 1.000000e+00 1  
## 2007-08-29 4.000000e+00 4  
## 2007-09-04 3.994000e+00 4  
## 2007-09-06 -7.170264e-15 0  
## 2007-09-11 1.002000e+00 1  
## 2007-09-13 1.996000e+00 2  
## 2007-09-17 2.000000e+00 2  
## 2007-09-20 -7.174705e-15 0  
## 2007-09-27 -7.088552e-15 0  
## 2007-10-03 7.000000e+00 7  
## 2007-10-09 7.000000e+00 7  
## 2007-10-12 1.000000e+00 1  
## 2007-10-15 2.000000e+00 2  
## 2007-10-23 3.000000e+00 3  
## 2007-10-24 3.000000e+00 3  
## 2007-10-26 -8.014034e-15 0  
## 2007-10-29 1.008000e+00 1  
## 2007-11-07 -6.819434e-15 0  
## 2007-11-12 3.000000e+00 3  
## 2007-11-15 -7.191581e-15 0  
## 2007-11-16 -7.988277e-15 0  
## 2007-11-19 -6.977530e-15 0  
## 2007-11-21 2.000000e+00 2  
## 2007-11-23 2.000000e+00 2  
## 2007-11-28 1.000000e+00 1  
## 2007-11-30 1.004000e+00 1  
## 2007-12-06 2.000000e+00 2  
## 2007-12-14 -7.911893e-15 0  
## 2007-12-20 3.000000e+00 3  
## 2007-12-21 1.000000e+00 1  
## 2007-12-26 -6.155076e-15 0  
## 2007-12-28 -7.025491e-15 0  
## 2007-12-31 -6.227019e-15 0  
## 2008-01-09 1.024000e+00 1  
## 2008-01-14 3.000000e+00 3  
## 2008-01-18 1.000000e+00 1  
## 2008-01-23 1.000000e+00 1  
## 2008-01-24 -7.035261e-15 0  
## 2008-02-05 3.000000e+00 3  
## 2008-02-11 -6.960654e-15 0  
## 2008-02-20 1.000000e+00 1  
## 2008-03-10 -6.866507e-15 0  
## 2008-03-12 -6.738610e-15 0  
## 2008-03-17 4.978000e+00 5  
## 2008-03-24 5.000000e+00 5  
## 2008-04-03 4.000000e+00 4  
## 2008-04-07 4.000000e+00 4  
## 2008-04-09 1.000000e+00 1  
## 2008-04-10 1.000000e+00 1  
## 2008-04-14 -6.954437e-15 0  
## 2008-04-30 9.980000e-01 1  
## 2008-05-01 1.000000e+00 1  
## 2008-05-06 -6.946443e-15 0  
## 2008-05-07 -6.926903e-15 0  
## 2008-05-12 -6.950884e-15 0  
## 2008-05-13 3.000000e+00 3  
## 2008-05-14 3.000000e+00 3  
## 2008-05-15 3.000000e+00 3  
## 2008-05-16 2.998000e+00 3  
## 2008-05-22 -7.081447e-15 0  
## 2008-05-28 9.960000e-01 1  
## 2008-06-02 3.002000e+00 3  
## 2008-06-05 3.008000e+00 3  
## 2008-06-12 2.988000e+00 3  
## 2008-06-13 3.000000e+00 3  
## 2008-06-17 3.000000e+00 3  
## 2008-06-18 9.980000e-01 1  
## 2008-06-23 -6.427747e-15 0  
## 2008-06-24 1.000000e+00 1  
## 2008-07-01 -6.603607e-15 0  
## 2008-07-03 2.998000e+00 3  
## 2008-07-16 3.000000e+00 3  
## 2008-07-21 2.000000e+00 2  
## 2008-07-31 5.992000e+00 6  
## 2008-08-07 4.000000e+00 4  
## 2008-08-08 4.000000e+00 4  
## 2008-08-11 4.000000e+00 4  
## 2008-08-12 3.998000e+00 4  
## 2008-08-13 -6.909140e-15 0  
## 2008-08-19 -6.858514e-15 0  
## 2008-08-21 1.000000e+00 1  
## 2008-08-25 -6.957102e-15 0  
## 2008-08-29 3.000000e+00 3  
## 2008-09-04 1.000000e+00 1  
## 2008-09-08 -6.960654e-15 0  
## 2008-09-12 2.000000e+00 2  
## 2008-09-15 1.000000e+00 1  
## 2008-10-02 -7.044143e-15 0  
## 2008-10-10 2.000000e+00 2  
## 2008-10-16 5.000000e+00 5  
## 2008-10-17 4.994000e+00 5  
## 2008-10-20 4.994000e+00 5  
## 2008-10-22 5.000000e+00 5  
## 2008-10-23 1.000000e+00 1  
## 2008-10-30 3.000000e+00 3  
## 2008-11-03 2.988000e+00 3  
## 2008-11-05 -6.912693e-15 0  
## 2008-11-10 1.016000e+00 1  
## 2008-11-11 9.980000e-01 1  
## 2008-11-18 -6.935785e-15 0  
## 2008-11-21 5.000000e+00 5  
## 2008-11-24 5.000000e+00 5  
## 2008-11-25 5.000000e+00 5  
## 2008-12-09 1.000000e+00 1  
## 2008-12-15 2.000000e+00 2  
## 2008-12-22 -6.952661e-15 0  
## 2008-12-24 1.000000e+00 1  
## 2008-12-26 -7.898571e-15 0  
## 2008-12-29 3.000000e+00 3  
## 2009-01-07 3.000000e+00 3  
## 2009-01-08 3.000000e+00 3  
## 2009-01-21 2.000000e+00 2  
## 2009-01-22 2.004000e+00 2  
## 2009-01-23 2.000000e+00 2  
## 2009-01-30 2.000000e+00 2  
## 2009-02-04 -6.825651e-15 0  
## 2009-02-05 1.000000e+00 1  
## 2009-02-11 2.000000e+00 2  
## 2009-02-18 -6.832757e-15 0  
## 2009-02-20 1.998000e+00 2  
## 2009-02-24 2.006000e+00 2  
## 2009-02-26 -7.016610e-15 0  
## 2009-03-02 -6.780354e-15 0  
## 2009-03-04 1.000000e+00 1  
## 2009-03-10 4.000000e+00 4  
## 2009-03-12 3.998000e+00 4  
## 2009-03-17 2.000000e+00 2  
## 2009-03-19 -6.774137e-15 0  
## 2009-03-31 4.998000e+00 5  
## 2009-04-07 2.996000e+00 3  
## 2009-04-09 2.998000e+00 3  
## 2009-04-20 3.986000e+00 4  
## 2009-04-21 4.000000e+00 4  
## 2009-04-23 4.000000e+00 4  
## 2009-04-30 3.994000e+00 4  
## 2009-05-12 -6.761702e-15 0  
## 2009-05-20 -6.513901e-15 0  
## 2009-05-28 2.946000e+00 3  
## 2009-05-29 2.996000e+00 3  
## 2009-06-01 3.000000e+00 3  
## 2009-06-02 3.000000e+00 3  
## 2009-06-08 1.016000e+00 1  
## 2009-06-11 1.996000e+00 2  
## 2009-06-12 1.996000e+00 2  
## 2009-06-16 1.998000e+00 2  
## 2009-06-19 -7.753798e-15 0  
## 2009-06-22 -6.778578e-15 0  
## 2009-06-26 -7.474021e-15 0  
## 2009-06-29 1.008000e+00 1  
## 2009-07-01 1.026000e+00 1  
## 2009-07-02 1.000000e+00 1  
## 2009-07-08 1.010000e+00 1  
## 2009-07-09 1.000000e+00 1  
## 2009-07-10 1.016000e+00 1  
## 2009-07-17 1.004000e+00 1  
## 2009-07-20 1.000000e+00 1  
## 2009-07-24 5.982000e+00 6  
## 2009-08-05 2.000000e+00 2  
## 2009-08-07 1.002000e+00 1  
## 2009-08-11 2.006000e+00 2  
## 2009-08-19 4.972000e+00 5  
## 2009-08-26 4.990000e+00 5  
## 2009-09-01 9.014000e+00 9  
## 2009-09-08 9.014000e+00 9  
## 2009-09-10 9.008000e+00 9  
## 2009-09-11 9.014000e+00 9  
## 2009-09-14 9.008000e+00 9  
## 2009-09-21 1.004000e+00 1  
## 2009-09-25 1.998000e+00 2  
## 2009-09-28 -6.909140e-15 0  
## 2009-10-02 3.000000e+00 3  
## 2009-10-05 3.000000e+00 3  
## 2009-10-08 3.000000e+00 3  
## 2009-10-12 3.000000e+00 3  
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## 2019-10-09 6.000000e+00 6  
## 2019-10-10 6.000000e+00 6  
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## 2019-10-25 4.000000e+00 4  
## 2019-10-28 4.000000e+00 4  
## 2019-10-31 3.000000e+00 3  
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## 2019-11-15 2.000000e+00 2  
## 2019-11-19 1.000000e+00 1  
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## 2019-12-09 -6.961542e-15 0  
## 2019-12-10 -6.900258e-15 0  
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## 2020-02-24 -6.793677e-15 0  
## 2020-02-25 -6.684431e-15 0  
## 2020-02-27 -6.854073e-15 0  
## 2020-03-06 -7.920775e-15 0  
## 2020-03-09 1.002000e+00 1  
## 2020-03-11 -6.752821e-15 0  
## 2020-03-12 1.002000e+00 1

sum <- sum(predRF==testingSet$incrDaysThisCycle)   
length <- length(testingSet$incrDaysThisCycle)  
accuracy\_rfMod <- (sum/length)   
accuracy\_rfMod

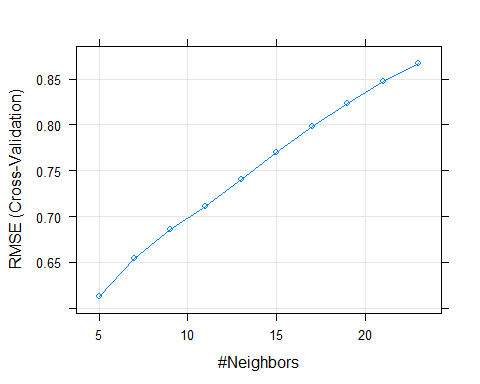
## [1] 0.4981651

results <- c(round(accuracy\_rfMod,2), round(100,2))  
results <- as.factor(results)  
results <- t(data.frame(results))  
  
colnames(results) <- colnames(predDF)  
Results <- rbind(predDF, results)   
Results

## predRF type  
## 2005-09-28 0.853999999999997 0  
## 2005-10-07 1.046 1  
## 2005-10-10 1.05 1  
## 2005-10-14 1.052 1  
## 2005-10-19 0.035999999999994 0  
## 2005-10-21 1.988 2  
## 2005-10-24 1.996 2  
## 2005-10-28 15 15  
## 2005-11-14 14.99 15  
## 2005-11-16 1.038 1  
## 2005-11-22 1.998 2  
## 2005-11-23 2.012 2  
## 2005-12-06 1.998 2  
## 2005-12-12 0.0299999999999932 0  
## 2005-12-13 7.972 8  
## 2005-12-14 7.97 8  
## 2005-12-16 7.984 8  
## 2005-12-23 7.992 8  
## 2005-12-27 0.0119999999999932 0  
## 2005-12-29 0.0419999999999933 0  
## 2006-01-05 2.976 3  
## 2006-01-06 -7.8186346286202e-15 0  
## 2006-01-09 0.00799999999999316 0  
## 2006-01-19 0.0259999999999931 0  
## 2006-01-23 1.996 2  
## 2006-01-24 2 2  
## 2006-01-26 0.025999999999993 0  
## 2006-01-27 3.992 4  
## 2006-02-01 3.978 4  
## 2006-02-03 0.00999999999999204 0  
## 2006-02-07 2 2  
## 2006-02-10 2.986 3  
## 2006-02-15 2.996 3  
## 2006-03-03 0.00599999999999211 0  
## 2006-03-09 1 1  
## 2006-03-20 7 7  
## 2006-03-24 0.998 1  
## 2006-03-28 1.004 1  
## 2006-03-29 1.004 1  
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## 2006-04-17 2 2  
## 2006-04-18 2 2  
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## 2006-05-02 5 5  
## 2006-05-05 5 5  
## 2006-05-12 1 1  
## 2006-05-25 2 2  
## 2006-05-31 1 1  
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## 2006-06-06 3.992 4  
## 2006-06-08 4 4  
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## 2006-06-28 5 5  
## 2006-06-30 5 5  
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## 2006-07-24 3 3  
## 2006-07-26 2.994 3  
## 2006-07-27 1 1  
## 2006-07-28 1.006 1  
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## 2006-08-09 -6.91802171104428e-15 0  
## 2006-08-10 -7.05302483083869e-15 0  
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## 2006-08-22 1 1  
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## 2006-10-30 1 1  
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## 2007-05-03 1 1  
## 2007-05-07 -6.98552327094149e-15 0  
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## 2007-05-23 3 3  
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## 2007-06-12 -6.96420698886868e-15 0  
## 2007-06-14 1 1  
## 2007-06-15 -7.94031507211912e-15 0  
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## 2007-07-06 5 5  
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## 2007-07-13 2 2  
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## 2008-05-14 3 3  
## 2008-05-15 3 3  
## 2008-05-16 2.998 3  
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## 2008-06-05 3.008 3  
## 2008-06-12 2.988 3  
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## 2016-06-17 3 3  
## 2016-06-20 3 3  
## 2016-06-22 1 1  
## 2016-06-29 4 4  
## 2016-07-06 4 4  
## 2016-07-07 4 4  
## 2016-07-08 4 4  
## 2016-07-11 4 4  
## 2016-07-20 -7.04680758190079e-15 0  
## 2016-07-21 1 1  
## 2016-07-28 1 1  
## 2016-08-02 -6.90825174842757e-15 0  
## 2016-08-05 2 2  
## 2016-08-09 1 1  
## 2016-08-12 2 2  
## 2016-08-15 2 2  
## 2016-08-18 1 1  
## 2016-08-24 3 3  
## 2016-08-26 -7.96518406787072e-15 0  
## 2016-08-31 -6.98374691410209e-15 0  
## 2016-09-01 4 4  
## 2016-09-14 1 1  
## 2016-09-23 2 2  
## 2016-10-06 2 2  
## 2016-10-14 -7.96340771103132e-15 0  
## 2016-10-24 -6.97397695148538e-15 0  
## 2016-10-25 -6.98374691410209e-15 0  
## 2016-10-27 3 3  
## 2016-11-01 -7.01927405089009e-15 0  
## 2016-11-02 -7.05036029557959e-15 0  
## 2016-11-03 4 4  
## 2016-11-08 4 4  
## 2016-11-11 3 3  
## 2016-11-16 2 2  
## 2016-11-18 2 2  
## 2016-11-23 2 2  
## 2016-11-25 2 2  
## 2016-11-29 1 1  
## 2016-12-01 1 1  
## 2016-12-07 2 2  
## 2016-12-09 1 1  
## 2016-12-12 3 3  
## 2016-12-30 -7.99538213414053e-15 0  
## 2017-01-05 4 4  
## 2017-01-12 -7.19424519957101e-15 0  
## 2017-01-18 1 1  
## 2017-01-19 1 1  
## 2017-01-25 3 3  
## 2017-01-26 2.992 3  
## 2017-02-08 3 3  
## 2017-02-14 1 1  
## 2017-02-24 4 4  
## 2017-02-27 4 4  
## 2017-03-06 -6.97752966516418e-15 0  
## 2017-03-08 1 1  
## 2017-03-13 -6.98285873568238e-15 0  
## 2017-03-15 2 2  
## 2017-03-20 -6.97397695148538e-15 0  
## 2017-03-22 4 4  
## 2017-03-27 4 4  
## 2017-03-28 4 4  
## 2017-03-30 1 1  
## 2017-04-03 1 1  
## 2017-04-05 6 6  
## 2017-04-06 6 6  
## 2017-04-10 6 6  
## 2017-04-25 2 2  
## 2017-04-28 -7.99449395572083e-15 0  
## 2017-05-08 4 4  
## 2017-05-09 4 4  
## 2017-05-11 -7.1045391791813e-15 0  
## 2017-05-19 6 6  
## 2017-05-24 6 6  
## 2017-05-25 6 6  
## 2017-06-01 4 4  
## 2017-06-09 -7.91544607636752e-15 0  
## 2017-06-12 -6.94644342047468e-15 0  
## 2017-06-13 -6.88693546635477e-15 0  
## 2017-06-14 -6.94200252837618e-15 0  
## 2017-06-16 1.002 1  
## 2017-06-20 2 2  
## 2017-06-22 2 2  
## 2017-06-29 7 7  
## 2017-07-05 7 7  
## 2017-07-06 7 7  
## 2017-07-07 7 7  
## 2017-07-12 3 3  
## 2017-07-17 0.00199999999999322 0  
## 2017-07-18 -6.71640520977235e-15 0  
## 2017-07-25 1.012 1  
## 2017-08-01 1 1  
## 2017-08-15 -6.98019420042328e-15 0  
## 2017-08-16 -7.00328683933549e-15 0  
## 2017-08-17 -7.15605352752391e-15 0  
## 2017-08-18 1 1  
## 2017-08-24 1 1  
## 2017-08-31 2 2  
## 2017-09-01 2 2  
## 2017-09-07 -7.13473724545111e-15 0  
## 2017-09-12 3 3  
## 2017-09-27 1 1  
## 2017-09-28 1 1  
## 2017-10-04 3 3  
## 2017-10-06 1 1  
## 2017-10-11 -6.91979806788368e-15 0  
## 2017-10-13 1 1  
## 2017-10-24 1.006 1  
## 2017-10-26 -7.1151973202177e-15 0  
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## 2017-11-24 -7.95008503473582e-15 0  
## 2017-11-28 3 3  
## 2017-11-30 3 3  
## 2017-12-11 4 4  
## 2017-12-15 3 3  
## 2017-12-22 1 1  
## 2017-12-27 1 1  
## 2018-01-04 1 1  
## 2018-01-11 3 3  
## 2018-01-22 2 2  
## 2018-01-23 2 2  
## 2018-01-24 -6.87006007638047e-15 0  
## 2018-01-30 1 1  
## 2018-02-01 -7.17648163117701e-15 0  
## 2018-02-08 -7.04858393874019e-15 0  
## 2018-02-09 4 4  
## 2018-02-14 4 4  
## 2018-02-15 4 4  
## 2018-02-21 5 5  
## 2018-02-22 5 5  
## 2018-03-07 6 6  
## 2018-03-12 6 6  
## 2018-03-13 -6.92423895998218e-15 0  
## 2018-03-20 1 1  
## 2018-03-26 1.004 1  
## 2018-03-27 -6.87538914689867e-15 0  
## 2018-03-29 1.004 1  
## 2018-04-05 3 3  
## 2018-04-18 1 1  
## 2018-04-20 -7.92610421740392e-15 0  
## 2018-04-23 -6.95177249099288e-15 0  
## 2018-04-30 1 1  
## 2018-05-02 -6.94821977731408e-15 0  
## 2018-05-03 1 1  
## 2018-05-07 1 1  
## 2018-05-08 1 1  
## 2018-05-11 2 2  
## 2018-05-16 2 2  
## 2018-05-17 -7.12763181809351e-15 0  
## 2018-05-23 2 2  
## 2018-06-05 1 1  
## 2018-06-06 1 1  
## 2018-06-19 1 1  
## 2018-06-21 -6.96775970254748e-15 0  
## 2018-06-29 1.008 1  
## 2018-07-05 3 3  
## 2018-07-06 3 3  
## 2018-07-17 5 5  
## 2018-07-26 2 2  
## 2018-07-27 -7.96873678154952e-15 0  
## 2018-08-01 -6.94022617153678e-15 0  
## 2018-08-02 1.014 1  
## 2018-08-03 1 1  
## 2018-08-09 -7.23332505003782e-15 0  
## 2018-08-27 2 2  
## 2018-08-30 2 2  
## 2018-09-04 2 2  
## 2018-09-07 2 2  
## 2018-09-20 7 7  
## 2018-10-01 -6.99529323355819e-15 0  
## 2018-10-02 1 1  
## 2018-10-04 -6.93933799311708e-15 0  
## 2018-10-18 -7.0858874323676e-15 0  
## 2018-10-23 2 2  
## 2018-11-07 1 1  
## 2018-11-13 3 3  
## 2018-11-14 3 3  
## 2018-11-15 -7.19690973483011e-15 0  
## 2018-11-19 -6.98641144936118e-15 0  
## 2018-12-03 -6.96864788096718e-15 0  
## 2018-12-10 3 3  
## 2018-12-13 -7.15250081384511e-15 0  
## 2018-12-14 -8.03268562776793e-15 0  
## 2018-12-24 1 1  
## 2018-12-27 -7.0947692165646e-15 0  
## 2019-01-04 2 2  
## 2019-01-10 -7.16493531172091e-15 0  
## 2019-01-25 3 3  
## 2019-01-31 3 3  
## 2019-02-05 3 3  
## 2019-02-22 3 3  
## 2019-02-25 3 3  
## 2019-03-01 -7.8257400559778e-15 0  
## 2019-03-04 -6.89048818003357e-15 0  
## 2019-03-06 -6.78657130492866e-15 0  
## 2019-03-07 -6.99351687671879e-15 0  
## 2019-03-13 2 2  
## 2019-03-14 2 2  
## 2019-03-20 1 1  
## 2019-03-21 1 1  
## 2019-03-22 -8.01136934569513e-15 0  
## 2019-03-26 1 1  
## 2019-03-27 1 1  
## 2019-03-29 6 6  
## 2019-04-10 2 2  
## 2019-04-15 2 2  
## 2019-04-22 2 2  
## 2019-04-24 2 2  
## 2019-04-29 2 2  
## 2019-05-06 -6.97575330832478e-15 0  
## 2019-05-07 -6.97575330832478e-15 0  
## 2019-05-08 2 2  
## 2019-05-10 2 2  
## 2019-05-16 1 1  
## 2019-05-22 -6.77857769915136e-15 0  
## 2019-06-10 -6.96331881044898e-15 0  
## 2019-06-14 -8.02380384357093e-15 0  
## 2019-06-19 1 1  
## 2019-06-21 1 1  
## 2019-06-26 4 4  
## 2019-07-10 3 3  
## 2019-07-11 3 3  
## 2019-07-19 -7.93676235844032e-15 0  
## 2019-07-23 2 2  
## 2019-08-05 -6.69597710611924e-15 0  
## 2019-08-06 2.002 2  
## 2019-08-07 2 2  
## 2019-08-14 -6.95088431257318e-15 0  
## 2019-08-16 2 2  
## 2019-08-23 -8.01048116727543e-15 0  
## 2019-09-06 9.006 9  
## 2019-09-19 -7.1205263907359e-15 0  
## 2019-09-26 -7.05391300925839e-15 0  
## 2019-09-30 -6.93578527943828e-15 0  
## 2019-10-03 1.008 1  
## 2019-10-07 6 6  
## 2019-10-08 6 6  
## 2019-10-09 6 6  
## 2019-10-10 6 6  
## 2019-10-21 2 2  
## 2019-10-22 4 4  
## 2019-10-25 4 4  
## 2019-10-28 4 4  
## 2019-10-31 3 3  
## 2019-11-01 3 3  
## 2019-11-06 -6.88427093109567e-15 0  
## 2019-11-07 -7.03437308402499e-15 0  
## 2019-11-08 -7.92255150372512e-15 0  
## 2019-11-14 1.998 2  
## 2019-11-15 2 2  
## 2019-11-19 1 1  
## 2019-12-02 -6.96687152412778e-15 0  
## 2019-12-05 1 1  
## 2019-12-09 -6.96154245360958e-15 0  
## 2019-12-10 -6.90025814265027e-15 0  
## 2019-12-12 1 1  
## 2019-12-13 2 2  
## 2019-12-16 2 2  
## 2019-12-18 3 3  
## 2019-12-24 1 1  
## 2019-12-26 1 1  
## 2019-12-27 -7.92343968214482e-15 0  
## 2020-01-13 5 5  
## 2020-01-22 1.998 2  
## 2020-01-23 2 2  
## 2020-01-27 1 1  
## 2020-02-07 4 4  
## 2020-02-13 0.00199999999999293 0  
## 2020-02-14 0.00199999999999205 0  
## 2020-02-18 -6.88338275267597e-15 0  
## 2020-02-21 -7.76978481553669e-15 0  
## 2020-02-24 -6.79367673228626e-15 0  
## 2020-02-25 -6.68443078666314e-15 0  
## 2020-02-27 -6.85407286482587e-15 0  
## 2020-03-06 -7.92077514688572e-15 0  
## 2020-03-09 1.002 1  
## 2020-03-11 -6.75282052498005e-15 0  
## 2020-03-12 1.002 1  
## results 0.5 100

knnMod <- train(incrDaysThisCycle ~ .,  
 method='knn', preProcess=c('center','scale'),  
 tuneLength=10, trControl=trainControl(method='cv'), data=trainingSet)

plot(knnMod)



rpartMod <- train(incrDaysThisCycle ~ ., method='rpart', tuneLength=9, data=trainingSet)

glmMod <- train(incrDaysThisCycle ~ .,   
 method='glm', data=trainingSet)

predKNN <- predict(knnMod, testingSet)  
predRPART <- predict(rpartMod, testingSet)

predGLM <- predict(glmMod, testingSet)

length=length(testingSet$incrDaysThisCycle)

sumKNN <- sum(predKNN==testingSet$incrDaysThisCycle)  
sumRPart <- sum(predRPART==testingSet$incrDaysThisCycle)

sumGLM <- sum(predGLM==testingSet$incrDaysThisCycle)

accuracy\_KNN <- sumKNN/length   
accuracy\_RPART <- sumRPart/length

accuracy\_GLM <- sumGLM/length

predDF2 <- data.frame(predRF,predKNN,predRPART,predGLM,   
 TYPE=testingSet$incrDaysThisCycle)  
colnames(predDF2) <- c('RandomForest','KNN','Rpart','GLM','TrueValue')  
  
results <- c(round(accuracy\_rfMod,2),   
 round(accuracy\_KNN,2),   
 round(accuracy\_RPART,2),  
 round(accuracy\_GLM,2),   
 round(100,2))  
  
results <- as.factor(results)  
results <- t(data.frame(results))  
colnames(results) <- c('RandomForest','KNN','Rpart','GLM','TrueValue')  
Results <- rbind(predDF2, results)   
Results

## RandomForest KNN Rpart GLM  
## 2005-09-28 0.853999999999997 1 0 -2.42070207540644e-14  
## 2005-10-07 1.046 1.8 1 0.999999999999965  
## 2005-10-10 1.05 1.4 1 1  
## 2005-10-14 1.052 1 1 0.999999999999974  
## 2005-10-19 0.035999999999994 0 0 -3.10904035067404e-14  
## 2005-10-21 1.988 3.2 2 1.99999999999997  
## 2005-10-24 1.996 1.8 2 2  
## 2005-10-28 15 15 14.4 14.9999999999999  
## 2005-11-14 14.99 13.6 14.4 15  
## 2005-11-16 1.038 1.4 1 0.999999999999965  
## 2005-11-22 1.998 2.2 2 1.99999999999998  
## 2005-11-23 2.012 2 2 1.99999999999997  
## 2005-12-06 1.998 2.2 2 1.99999999999998  
## 2005-12-12 0.0299999999999932 0 0 -5.77731854528682e-15  
## 2005-12-13 7.972 3.6 8.65116279069767 7.99999999999995  
## 2005-12-14 7.97 5.8 8.65116279069767 7.99999999999996  
## 2005-12-16 7.984 5.6 8.65116279069767 7.99999999999996  
## 2005-12-23 7.992 4.2 8.65116279069767 7.99999999999995  
## 2005-12-27 0.0119999999999932 0 0 -2.70936006180898e-14  
## 2005-12-29 0.0419999999999933 0 0 -2.79817790377899e-14  
## 2006-01-05 2.976 2.4 3 2.99999999999997  
## 2006-01-06 -7.8186346286202e-15 0 0 -3.15344927165904e-14  
## 2006-01-09 0.00799999999999316 0 0 -4.66709552066166e-15  
## 2006-01-19 0.0259999999999931 0 0 -2.59833775934647e-14  
## 2006-01-23 1.996 3 2 2  
## 2006-01-24 2 1.4 2 1.99999999999997  
## 2006-01-26 0.025999999999993 0 0 -2.53172437786896e-14  
## 2006-01-27 3.992 3 4 3.99999999999996  
## 2006-02-01 3.978 3.2 4 3.99999999999997  
## 2006-02-03 0.00999999999999204 0 0 -3.19785819264405e-14  
## 2006-02-07 2 2 2 1.99999999999997  
## 2006-02-10 2.986 2.4 3 2.99999999999996  
## 2006-02-15 2.996 2.4 3 2.99999999999997  
## 2006-03-03 0.00599999999999211 0 0 -3.04242696919653e-14  
## 2006-03-09 1 1.6 1 0.999999999999971  
## 2006-03-20 7 6.4 6.24242424242424 6.99999999999999  
## 2006-03-24 0.998 1.2 1 0.999999999999963  
## 2006-03-28 1.004 2 1 0.999999999999974  
## 2006-03-29 1.004 1.8 1 0.999999999999976  
## 2006-03-30 1 2 1 0.999999999999969  
## 2006-04-10 -6.95887791835048e-15 0 0 -1.11438184186116e-15  
## 2006-04-11 -6.94910795573378e-15 0 0 -2.70936006180898e-14  
## 2006-04-12 1 1 1 0.999999999999964  
## 2006-04-17 2 2.2 2 1.99999999999999  
## 2006-04-18 2 2.4 2 1.99999999999998  
## 2006-04-20 -6.99085234145969e-15 0 0 -2.75376898279399e-14  
## 2006-04-27 4 3 4 3.99999999999997  
## 2006-05-02 5 3.8 5 4.99999999999997  
## 2006-05-05 5 4.2 5 4.99999999999996  
## 2006-05-12 1 1.6 1 0.999999999999964  
## 2006-05-25 2 2.2 2 1.99999999999998  
## 2006-05-31 1 2 1 0.999999999999968  
## 2006-06-02 -7.97584220890712e-15 0 0 -3.41990279756908e-14  
## 2006-06-05 3.986 2 4 3.99999999999998  
## 2006-06-06 3.992 3.8 4 3.99999999999997  
## 2006-06-08 4 4.4 4 3.99999999999997  
## 2006-06-12 -6.97752966516418e-15 0 0 3.32651025663947e-15  
## 2006-06-19 5 4.4 5 4.99999999999999  
## 2006-06-28 5 1.8 5 4.99999999999995  
## 2006-06-30 5 3.6 5 4.99999999999996  
## 2006-07-12 -6.90825174842757e-15 0 0 -3.13124481116654e-14  
## 2006-07-13 -7.00772773143399e-15 0 0 -1.75456826063135e-14  
## 2006-07-21 3 2.6 3 2.99999999999996  
## 2006-07-24 3 3.6 3 3  
## 2006-07-26 2.994 2.2 3 2.99999999999997  
## 2006-07-27 1 2.2 1 0.999999999999977  
## 2006-07-28 1.006 1.4 1 0.999999999999973  
## 2006-08-01 2 1.8 2 1.99999999999997  
## 2006-08-04 -7.89590615113411e-15 0 0 -2.77597344328649e-14  
## 2006-08-09 -6.91802171104428e-15 0 0 -2.70936006180898e-14  
## 2006-08-10 -7.05302483083869e-15 0 0 -2.57613329885396e-14  
## 2006-08-21 0.996 1.4 1 0.999999999999995  
## 2006-08-22 1 1.2 1 0.999999999999976  
## 2006-08-25 3 2.8 3 2.99999999999996  
## 2006-08-31 -7.04325486822199e-15 0 0 -2.53172437786896e-14  
## 2006-09-08 2 1.8 2 1.99999999999997  
## 2006-09-15 -7.92077514688572e-15 0 0 -3.41990279756908e-14  
## 2006-09-18 2 1.6 2 1.99999999999999  
## 2006-09-20 2 2.4 2 1.99999999999997  
## 2006-09-22 3 3.2 3 2.99999999999997  
## 2006-09-25 3 3.2 3 3  
## 2006-09-26 3 2.6 3 2.99999999999997  
## 2006-10-02 3 3.2 3 3  
## 2006-10-12 1.006 1 1 0.999999999999979  
## 2006-10-16 -6.99174051987939e-15 0 0 -4.66709552066166e-15  
## 2006-10-17 5 2.6 5 4.99999999999996  
## 2006-10-18 5 4.6 5 4.99999999999997  
## 2006-10-27 1 1.2 1 0.999999999999962  
## 2006-10-30 1 1.4 1 0.999999999999996  
## 2006-11-06 2 2.8 2 2  
## 2006-11-13 2 1 2 1.99999999999999  
## 2006-11-17 3 1.8 3 2.99999999999996  
## 2006-11-20 3 3.6 3 3  
## 2006-11-27 -6.83897383169096e-15 0.2 0 4.10366637387708e-15  
## 2006-12-08 2 3.2 2 1.99999999999997  
## 2006-12-14 -6.97397695148538e-15 0 0 -2.37629315442144e-14  
## 2006-12-15 -7.92876875266302e-15 0 0 -3.39769833707658e-14  
## 2006-12-27 2 2 2 1.99999999999997  
## 2007-01-04 2.004 2 2 1.99999999999997  
## 2007-01-08 -6.89936996423057e-15 0.2 0 -8.21980919946216e-15  
## 2007-01-12 1 1.4 1 0.999999999999961  
## 2007-01-16 1 1.2 1 0.999999999999974  
## 2007-01-17 -6.75104416814065e-15 0 0 -2.66495114082398e-14  
## 2007-01-22 -6.92335078156248e-15 0.2 0 -5.55527394036178e-15  
## 2007-01-24 2 2.2 2 1.99999999999998  
## 2007-01-31 2 2.2 2 1.99999999999997  
## 2007-02-01 2 1.6 2 1.99999999999997  
## 2007-02-05 1 1.2 1 0.999999999999998  
## 2007-02-06 -6.75903777391795e-15 0 0 -3.10904035067404e-14  
## 2007-02-08 1 1.6 1 0.999999999999975  
## 2007-02-13 2.008 1.6 2 1.99999999999998  
## 2007-02-20 -6.51656506533982e-15 0.2 0 -2.50951991737645e-14  
## 2007-02-23 0.00199999999999241 0 0 -3.06463142968903e-14  
## 2007-03-01 -7.1134209633783e-15 0 0 -3.06463142968903e-14  
## 2007-03-14 1 1.6 1 0.999999999999966  
## 2007-03-20 3 3.4 3 2.99999999999998  
## 2007-03-22 -6.94111434995648e-15 0 0 -2.22086193097391e-14  
## 2007-03-23 -7.8204109854596e-15 0 0 -3.13124481116654e-14  
## 2007-03-27 -6.74571509762245e-15 0.2 0 -2.66495114082398e-14  
## 2007-03-28 -6.80788758700146e-15 0 0 -2.99801804821152e-14  
## 2007-04-10 -6.94910795573378e-15 0 0 -2.53172437786896e-14  
## 2007-04-18 3.976 2.6 4 3.99999999999997  
## 2007-04-19 -6.96154245360958e-15 0 0 -2.19865747048141e-14  
## 2007-04-24 -6.78479494808926e-15 0.2 0 -2.53172437786896e-14  
## 2007-04-26 -6.93489710101858e-15 0 0 -1.62134149767633e-14  
## 2007-04-27 -7.8150819149414e-15 0 0 -2.50951991737645e-14  
## 2007-04-30 1.012 0.2 1 0.999999999999993  
## 2007-05-03 1 1.6 1 0.999999999999968  
## 2007-05-07 -6.98552327094149e-15 0 0 -4.2230063108116e-15  
## 2007-05-08 -6.96687152412778e-15 0 0 -2.73156452230149e-14  
## 2007-05-09 -6.99529323355819e-15 0 0 -3.35328941609157e-14  
## 2007-05-22 3 2.6 3 2.99999999999997  
## 2007-05-23 3 2.8 3 2.99999999999997  
## 2007-05-30 1.998 2.4 2 1.99999999999997  
## 2007-06-05 -6.90469903474877e-15 0 0 -2.64274668033147e-14  
## 2007-06-07 1.014 1 1 0.999999999999977  
## 2007-06-12 -6.96420698886868e-15 0 0 -2.79817790377899e-14  
## 2007-06-14 1 1.2 1 0.999999999999979  
## 2007-06-15 -7.94031507211912e-15 0 0 -3.10904035067404e-14  
## 2007-06-29 5 4.8 5 4.99999999999995  
## 2007-07-02 5 4.8 5 4.99999999999999  
## 2007-07-06 5 5.4 5 4.99999999999996  
## 2007-07-11 2 2.2 2 1.99999999999997  
## 2007-07-13 2 1.8 2 1.99999999999996  
## 2007-07-31 -6.89492907213207e-15 0 0 -2.24306639146642e-14  
## 2007-08-06 2 2.4 2 1.99999999999999  
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## 2020-02-14 0  
## 2020-02-18 0  
## 2020-02-21 0  
## 2020-02-24 0  
## 2020-02-25 0  
## 2020-02-27 0  
## 2020-03-06 0  
## 2020-03-09 1  
## 2020-03-11 0  
## 2020-03-12 1  
## results 100

When looking at the above table, the errors are based on an exact match, but the values you notice as I do, are rounded up to the true value if greater than zero and zero if less than zero will give very near perfect results for predicting the number of days the cycle will be increasing. Lets test this out.

predRF\_round <- predict(rfMod, testingSet)  
  
predRF\_round <- ifelse(predRF\_round<0,0,round(predRF,0))  
  
predDF\_round <- data.frame(predRF\_round, IncreasingDaysThisCycle=testingSet$incrDaysThisCycle)  
predDF\_round

## predRF\_round IncreasingDaysThisCycle  
## 2005-09-28 1 0  
## 2005-10-07 1 1  
## 2005-10-10 1 1  
## 2005-10-14 1 1  
## 2005-10-19 0 0  
## 2005-10-21 2 2  
## 2005-10-24 2 2  
## 2005-10-28 15 15  
## 2005-11-14 15 15  
## 2005-11-16 1 1  
## 2005-11-22 2 2  
## 2005-11-23 2 2  
## 2005-12-06 2 2  
## 2005-12-12 0 0  
## 2005-12-13 8 8  
## 2005-12-14 8 8  
## 2005-12-16 8 8  
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## 2006-01-26 0 0  
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## 2006-02-03 0 0  
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## 2006-02-10 3 3  
## 2006-02-15 3 3  
## 2006-03-03 0 0  
## 2006-03-09 1 1  
## 2006-03-20 7 7  
## 2006-03-24 1 1  
## 2006-03-28 1 1  
## 2006-03-29 1 1  
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## 2006-04-11 0 0  
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sum <- sum(predRF\_round==testingSet$incrDaysThisCycle)   
length <- length(testingSet$incrDaysThisCycle)  
accuracy\_rfMod\_round <- (sum/length)   
accuracy\_rfMod\_round

## [1] 0.9990826

results\_round <- c(round(accuracy\_rfMod\_round,2), round(100,2))  
results\_round <- as.factor(results\_round)  
results\_round <- t(data.frame(results\_round))  
  
colnames(results\_round) <- colnames(predDF\_round)  
Results\_round <- rbind(predDF\_round, results\_round)   
Results\_round

## predRF\_round IncreasingDaysThisCycle  
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knnMod\_round <- train(incrDaysThisCycle ~ .,  
 method='knn', preProcess=c('center','scale'),  
 tuneLength=10, trControl=trainControl(method='cv'), data=trainingSet)

rpartMod\_round <- train(incrDaysThisCycle ~ ., method='rpart', tuneLength=9, data=trainingSet)

glmMod\_round <- train(incrDaysThisCycle ~ .,   
 method='glm', data=trainingSet)

predKNN <- predict(knnMod\_round, testingSet)  
predKNN\_round <- ifelse(predKNN<0,0,round(predKNN,0))  
  
predRPART <- predict(rpartMod\_round, testingSet)  
predRPART\_round <- ifelse(predRPART<0,0,round(predRPART,0))

predGLM <- predict(glmMod\_round, testingSet)  
predGLM\_round <- ifelse(predGLM<0,0,round(predGLM,0))

length=length(testingSet$incrDaysThisCycle)

sumKNN\_round <- sum(predKNN\_round==testingSet$incrDaysThisCycle)  
sumRPart\_round <- sum(predRPART\_round==testingSet$incrDaysThisCycle)

sumGLM\_round <- sum(predGLM\_round==testingSet$incrDaysThisCycle)

accuracy\_KNN\_round <- sumKNN\_round/length   
accuracy\_RPART\_round <- sumRPart\_round/length

accuracy\_GLM\_round <- sumGLM\_round/length

predDF2\_round <- data.frame(predRF\_round,predKNN\_round,predRPART\_round,predGLM\_round,   
 IncreasingDaysThisCycle=testingSet$incrDaysThisCycle)  
colnames(predDF2\_round) <- c('RandomForest\_round','KNN\_round','Rpart\_round','GLM\_round','IncreasingDaysThisCycle')  
  
results\_round <- c(round(accuracy\_rfMod\_round,2),   
 round(accuracy\_KNN\_round,2),   
 round(accuracy\_RPART\_round,2),  
 round(accuracy\_GLM\_round,2),   
 round(100,2))  
  
results\_round <- as.factor(results\_round)  
results\_round <- t(data.frame(results\_round))  
colnames(results\_round) <- c('RandomForest\_round','KNN\_round','Rpart\_round','GLM\_round','IncreasingDaysThisCycle')  
Results\_round <- rbind(predDF2\_round, results\_round)   
Results\_round

## RandomForest\_round KNN\_round Rpart\_round GLM\_round  
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## 2018-05-23 2  
## 2018-06-05 1  
## 2018-06-06 1  
## 2018-06-19 1  
## 2018-06-21 0  
## 2018-06-29 1  
## 2018-07-05 3  
## 2018-07-06 3  
## 2018-07-17 5  
## 2018-07-26 2  
## 2018-07-27 0  
## 2018-08-01 0  
## 2018-08-02 1  
## 2018-08-03 1  
## 2018-08-09 0  
## 2018-08-27 2  
## 2018-08-30 2  
## 2018-09-04 2  
## 2018-09-07 2  
## 2018-09-20 7  
## 2018-10-01 0  
## 2018-10-02 1  
## 2018-10-04 0  
## 2018-10-18 0  
## 2018-10-23 2  
## 2018-11-07 1  
## 2018-11-13 3  
## 2018-11-14 3  
## 2018-11-15 0  
## 2018-11-19 0  
## 2018-12-03 0  
## 2018-12-10 3  
## 2018-12-13 0  
## 2018-12-14 0  
## 2018-12-24 1  
## 2018-12-27 0  
## 2019-01-04 2  
## 2019-01-10 0  
## 2019-01-25 3  
## 2019-01-31 3  
## 2019-02-05 3  
## 2019-02-22 3  
## 2019-02-25 3  
## 2019-03-01 0  
## 2019-03-04 0  
## 2019-03-06 0  
## 2019-03-07 0  
## 2019-03-13 2  
## 2019-03-14 2  
## 2019-03-20 1  
## 2019-03-21 1  
## 2019-03-22 0  
## 2019-03-26 1  
## 2019-03-27 1  
## 2019-03-29 6  
## 2019-04-10 2  
## 2019-04-15 2  
## 2019-04-22 2  
## 2019-04-24 2  
## 2019-04-29 2  
## 2019-05-06 0  
## 2019-05-07 0  
## 2019-05-08 2  
## 2019-05-10 2  
## 2019-05-16 1  
## 2019-05-22 0  
## 2019-06-10 0  
## 2019-06-14 0  
## 2019-06-19 1  
## 2019-06-21 1  
## 2019-06-26 4  
## 2019-07-10 3  
## 2019-07-11 3  
## 2019-07-19 0  
## 2019-07-23 2  
## 2019-08-05 0  
## 2019-08-06 2  
## 2019-08-07 2  
## 2019-08-14 0  
## 2019-08-16 2  
## 2019-08-23 0  
## 2019-09-06 9  
## 2019-09-19 0  
## 2019-09-26 0  
## 2019-09-30 0  
## 2019-10-03 1  
## 2019-10-07 6  
## 2019-10-08 6  
## 2019-10-09 6  
## 2019-10-10 6  
## 2019-10-21 2  
## 2019-10-22 4  
## 2019-10-25 4  
## 2019-10-28 4  
## 2019-10-31 3  
## 2019-11-01 3  
## 2019-11-06 0  
## 2019-11-07 0  
## 2019-11-08 0  
## 2019-11-14 2  
## 2019-11-15 2  
## 2019-11-19 1  
## 2019-12-02 0  
## 2019-12-05 1  
## 2019-12-09 0  
## 2019-12-10 0  
## 2019-12-12 1  
## 2019-12-13 2  
## 2019-12-16 2  
## 2019-12-18 3  
## 2019-12-24 1  
## 2019-12-26 1  
## 2019-12-27 0  
## 2020-01-13 5  
## 2020-01-22 2  
## 2020-01-23 2  
## 2020-01-27 1  
## 2020-02-07 4  
## 2020-02-13 0  
## 2020-02-14 0  
## 2020-02-18 0  
## 2020-02-21 0  
## 2020-02-24 0  
## 2020-02-25 0  
## 2020-02-27 0  
## 2020-03-06 0  
## 2020-03-09 1  
## 2020-03-11 0  
## 2020-03-12 1  
## results\_round 100

Lets compare this to the table we just saw earlier when the values weren’t rounded or zero if less than zero.

Results

## RandomForest KNN Rpart GLM  
## 2005-09-28 0.853999999999997 1 0 -2.42070207540644e-14  
## 2005-10-07 1.046 1.8 1 0.999999999999965  
## 2005-10-10 1.05 1.4 1 1  
## 2005-10-14 1.052 1 1 0.999999999999974  
## 2005-10-19 0.035999999999994 0 0 -3.10904035067404e-14  
## 2005-10-21 1.988 3.2 2 1.99999999999997  
## 2005-10-24 1.996 1.8 2 2  
## 2005-10-28 15 15 14.4 14.9999999999999  
## 2005-11-14 14.99 13.6 14.4 15  
## 2005-11-16 1.038 1.4 1 0.999999999999965  
## 2005-11-22 1.998 2.2 2 1.99999999999998  
## 2005-11-23 2.012 2 2 1.99999999999997  
## 2005-12-06 1.998 2.2 2 1.99999999999998  
## 2005-12-12 0.0299999999999932 0 0 -5.77731854528682e-15  
## 2005-12-13 7.972 3.6 8.65116279069767 7.99999999999995  
## 2005-12-14 7.97 5.8 8.65116279069767 7.99999999999996  
## 2005-12-16 7.984 5.6 8.65116279069767 7.99999999999996  
## 2005-12-23 7.992 4.2 8.65116279069767 7.99999999999995  
## 2005-12-27 0.0119999999999932 0 0 -2.70936006180898e-14  
## 2005-12-29 0.0419999999999933 0 0 -2.79817790377899e-14  
## 2006-01-05 2.976 2.4 3 2.99999999999997  
## 2006-01-06 -7.8186346286202e-15 0 0 -3.15344927165904e-14  
## 2006-01-09 0.00799999999999316 0 0 -4.66709552066166e-15  
## 2006-01-19 0.0259999999999931 0 0 -2.59833775934647e-14  
## 2006-01-23 1.996 3 2 2  
## 2006-01-24 2 1.4 2 1.99999999999997  
## 2006-01-26 0.025999999999993 0 0 -2.53172437786896e-14  
## 2006-01-27 3.992 3 4 3.99999999999996  
## 2006-02-01 3.978 3.2 4 3.99999999999997  
## 2006-02-03 0.00999999999999204 0 0 -3.19785819264405e-14  
## 2006-02-07 2 2 2 1.99999999999997  
## 2006-02-10 2.986 2.4 3 2.99999999999996  
## 2006-02-15 2.996 2.4 3 2.99999999999997  
## 2006-03-03 0.00599999999999211 0 0 -3.04242696919653e-14  
## 2006-03-09 1 1.6 1 0.999999999999971  
## 2006-03-20 7 6.4 6.24242424242424 6.99999999999999  
## 2006-03-24 0.998 1.2 1 0.999999999999963  
## 2006-03-28 1.004 2 1 0.999999999999974  
## 2006-03-29 1.004 1.8 1 0.999999999999976  
## 2006-03-30 1 2 1 0.999999999999969  
## 2006-04-10 -6.95887791835048e-15 0 0 -1.11438184186116e-15  
## 2006-04-11 -6.94910795573378e-15 0 0 -2.70936006180898e-14  
## 2006-04-12 1 1 1 0.999999999999964  
## 2006-04-17 2 2.2 2 1.99999999999999  
## 2006-04-18 2 2.4 2 1.99999999999998  
## 2006-04-20 -6.99085234145969e-15 0 0 -2.75376898279399e-14  
## 2006-04-27 4 3 4 3.99999999999997  
## 2006-05-02 5 3.8 5 4.99999999999997  
## 2006-05-05 5 4.2 5 4.99999999999996  
## 2006-05-12 1 1.6 1 0.999999999999964  
## 2006-05-25 2 2.2 2 1.99999999999998  
## 2006-05-31 1 2 1 0.999999999999968  
## 2006-06-02 -7.97584220890712e-15 0 0 -3.41990279756908e-14  
## 2006-06-05 3.986 2 4 3.99999999999998  
## 2006-06-06 3.992 3.8 4 3.99999999999997  
## 2006-06-08 4 4.4 4 3.99999999999997  
## 2006-06-12 -6.97752966516418e-15 0 0 3.32651025663947e-15  
## 2006-06-19 5 4.4 5 4.99999999999999  
## 2006-06-28 5 1.8 5 4.99999999999995  
## 2006-06-30 5 3.6 5 4.99999999999996  
## 2006-07-12 -6.90825174842757e-15 0 0 -3.13124481116654e-14  
## 2006-07-13 -7.00772773143399e-15 0 0 -1.75456826063135e-14  
## 2006-07-21 3 2.6 3 2.99999999999996  
## 2006-07-24 3 3.6 3 3  
## 2006-07-26 2.994 2.2 3 2.99999999999997  
## 2006-07-27 1 2.2 1 0.999999999999977  
## 2006-07-28 1.006 1.4 1 0.999999999999973  
## 2006-08-01 2 1.8 2 1.99999999999997  
## 2006-08-04 -7.89590615113411e-15 0 0 -2.77597344328649e-14  
## 2006-08-09 -6.91802171104428e-15 0 0 -2.70936006180898e-14  
## 2006-08-10 -7.05302483083869e-15 0 0 -2.57613329885396e-14  
## 2006-08-21 0.996 1.4 1 0.999999999999995  
## 2006-08-22 1 1.2 1 0.999999999999976  
## 2006-08-25 3 2.8 3 2.99999999999996  
## 2006-08-31 -7.04325486822199e-15 0 0 -2.53172437786896e-14  
## 2006-09-08 2 1.8 2 1.99999999999997  
## 2006-09-15 -7.92077514688572e-15 0 0 -3.41990279756908e-14  
## 2006-09-18 2 1.6 2 1.99999999999999  
## 2006-09-20 2 2.4 2 1.99999999999997  
## 2006-09-22 3 3.2 3 2.99999999999997  
## 2006-09-25 3 3.2 3 3  
## 2006-09-26 3 2.6 3 2.99999999999997  
## 2006-10-02 3 3.2 3 3  
## 2006-10-12 1.006 1 1 0.999999999999979  
## 2006-10-16 -6.99174051987939e-15 0 0 -4.66709552066166e-15  
## 2006-10-17 5 2.6 5 4.99999999999996  
## 2006-10-18 5 4.6 5 4.99999999999997  
## 2006-10-27 1 1.2 1 0.999999999999962  
## 2006-10-30 1 1.4 1 0.999999999999996  
## 2006-11-06 2 2.8 2 2  
## 2006-11-13 2 1 2 1.99999999999999  
## 2006-11-17 3 1.8 3 2.99999999999996  
## 2006-11-20 3 3.6 3 3  
## 2006-11-27 -6.83897383169096e-15 0.2 0 4.10366637387708e-15  
## 2006-12-08 2 3.2 2 1.99999999999997  
## 2006-12-14 -6.97397695148538e-15 0 0 -2.37629315442144e-14  
## 2006-12-15 -7.92876875266302e-15 0 0 -3.39769833707658e-14  
## 2006-12-27 2 2 2 1.99999999999997  
## 2007-01-04 2.004 2 2 1.99999999999997  
## 2007-01-08 -6.89936996423057e-15 0.2 0 -8.21980919946216e-15  
## 2007-01-12 1 1.4 1 0.999999999999961  
## 2007-01-16 1 1.2 1 0.999999999999974  
## 2007-01-17 -6.75104416814065e-15 0 0 -2.66495114082398e-14  
## 2007-01-22 -6.92335078156248e-15 0.2 0 -5.55527394036178e-15  
## 2007-01-24 2 2.2 2 1.99999999999998  
## 2007-01-31 2 2.2 2 1.99999999999997  
## 2007-02-01 2 1.6 2 1.99999999999997  
## 2007-02-05 1 1.2 1 0.999999999999998  
## 2007-02-06 -6.75903777391795e-15 0 0 -3.10904035067404e-14  
## 2007-02-08 1 1.6 1 0.999999999999975  
## 2007-02-13 2.008 1.6 2 1.99999999999998  
## 2007-02-20 -6.51656506533982e-15 0.2 0 -2.50951991737645e-14  
## 2007-02-23 0.00199999999999241 0 0 -3.06463142968903e-14  
## 2007-03-01 -7.1134209633783e-15 0 0 -3.06463142968903e-14  
## 2007-03-14 1 1.6 1 0.999999999999966  
## 2007-03-20 3 3.4 3 2.99999999999998  
## 2007-03-22 -6.94111434995648e-15 0 0 -2.22086193097391e-14  
## 2007-03-23 -7.8204109854596e-15 0 0 -3.13124481116654e-14  
## 2007-03-27 -6.74571509762245e-15 0.2 0 -2.66495114082398e-14  
## 2007-03-28 -6.80788758700146e-15 0 0 -2.99801804821152e-14  
## 2007-04-10 -6.94910795573378e-15 0 0 -2.53172437786896e-14  
## 2007-04-18 3.976 2.6 4 3.99999999999997  
## 2007-04-19 -6.96154245360958e-15 0 0 -2.19865747048141e-14  
## 2007-04-24 -6.78479494808926e-15 0.2 0 -2.53172437786896e-14  
## 2007-04-26 -6.93489710101858e-15 0 0 -1.62134149767633e-14  
## 2007-04-27 -7.8150819149414e-15 0 0 -2.50951991737645e-14  
## 2007-04-30 1.012 0.2 1 0.999999999999993  
## 2007-05-03 1 1.6 1 0.999999999999968  
## 2007-05-07 -6.98552327094149e-15 0 0 -4.2230063108116e-15  
## 2007-05-08 -6.96687152412778e-15 0 0 -2.73156452230149e-14  
## 2007-05-09 -6.99529323355819e-15 0 0 -3.35328941609157e-14  
## 2007-05-22 3 2.6 3 2.99999999999997  
## 2007-05-23 3 2.8 3 2.99999999999997  
## 2007-05-30 1.998 2.4 2 1.99999999999997  
## 2007-06-05 -6.90469903474877e-15 0 0 -2.64274668033147e-14  
## 2007-06-07 1.014 1 1 0.999999999999977  
## 2007-06-12 -6.96420698886868e-15 0 0 -2.79817790377899e-14  
## 2007-06-14 1 1.2 1 0.999999999999979  
## 2007-06-15 -7.94031507211912e-15 0 0 -3.10904035067404e-14  
## 2007-06-29 5 4.8 5 4.99999999999995  
## 2007-07-02 5 4.8 5 4.99999999999999  
## 2007-07-06 5 5.4 5 4.99999999999996  
## 2007-07-11 2 2.2 2 1.99999999999997  
## 2007-07-13 2 1.8 2 1.99999999999996  
## 2007-07-31 -6.89492907213207e-15 0 0 -2.24306639146642e-14  
## 2007-08-06 2 2.4 2 1.99999999999999  
## 2007-08-09 0.00199999999999295 0.2 0 -2.22086193097391e-14  
## 2007-08-13 1 1.4 1 1  
## 2007-08-14 -6.87894186057747e-15 0 0 -2.70936006180898e-14  
## 2007-08-20 3 3 3 3  
## 2007-08-22 3 2.2 3 2.99999999999996  
## 2007-08-23 1 1 1 0.999999999999971  
## 2007-08-29 4 2.4 4 3.99999999999997  
## 2007-09-04 3.994 1.8 4 3.99999999999997  
## 2007-09-06 -7.17026438223911e-15 0 0 -2.77597344328649e-14  
## 2007-09-11 1.002 1.2 1 0.999999999999974  
## 2007-09-13 1.996 2.6 2 1.99999999999998  
## 2007-09-17 2 2.4 2 1.99999999999999  
## 2007-09-20 -7.17470527433761e-15 0 0 -2.70936006180898e-14  
## 2007-09-27 -7.0885519676267e-15 0 0 -2.79817790377899e-14  
## 2007-10-03 7 5.4 6.24242424242424 6.99999999999996  
## 2007-10-09 7 4.8 6.24242424242424 6.99999999999996  
## 2007-10-12 1 1.4 1 0.999999999999971  
## 2007-10-15 2 2.4 2 1.99999999999999  
## 2007-10-23 3 3.2 3 2.99999999999997  
## 2007-10-24 3 2.2 3 2.99999999999997  
## 2007-10-26 -8.01403388095423e-15 0 0 -3.46431171855409e-14  
## 2007-10-29 1.008 1.6 1 0.999999999999991  
## 2007-11-07 -6.81943390645756e-15 0 0 -2.70936006180898e-14  
## 2007-11-12 3 3.2 3 3  
## 2007-11-15 -7.19158066431191e-15 0 0 -2.70936006180898e-14  
## 2007-11-16 -7.98827670678293e-15 0 0 -3.08683589018154e-14  
## 2007-11-19 -6.97752966516418e-15 0 0 8.84019602464124e-16  
## 2007-11-21 2 2.6 2 1.99999999999998  
## 2007-11-23 2 1.4 2 1.99999999999997  
## 2007-11-28 1 1 1 0.999999999999971  
## 2007-11-30 1.004 1 1 0.999999999999972  
## 2007-12-06 2 1.4 2 1.99999999999997  
## 2007-12-14 -7.91189336268872e-15 0 0 -3.35328941609157e-14  
## 2007-12-20 3 3 3 2.99999999999998  
## 2007-12-21 1 1.2 1 0.999999999999964  
## 2007-12-26 -6.15507644852187e-15 0 0 -2.48731545688395e-14  
## 2007-12-28 -7.02549129982799e-15 0 0 -2.55392883836146e-14  
## 2007-12-31 -6.22701890051758e-15 0 0 2.1788578768903e-16  
## 2008-01-09 1.024 0.8 1 0.999999999999971  
## 2008-01-14 3 2.6 3 3  
## 2008-01-18 1 1 1 0.999999999999973  
## 2008-01-23 1 1 1 0.999999999999971  
## 2008-01-24 -7.03526126244469e-15 0 0 -2.57613329885396e-14  
## 2008-02-05 3 3 3 2.99999999999998  
## 2008-02-11 -6.96065427518988e-15 0 0 -6.44345236006191e-15  
## 2008-02-20 1 1.4 1 0.999999999999975  
## 2008-03-10 -6.86650736270167e-15 0 0 2.21628723201431e-15  
## 2008-03-12 -6.73860967026485e-15 0 0 -2.26527085195892e-14  
## 2008-03-17 4.978 2.2 5 4.99999999999999  
## 2008-03-24 5 4 5 4.99999999999999  
## 2008-04-03 4 3.8 4 3.99999999999998  
## 2008-04-07 4 3.8 4 4  
## 2008-04-09 1 1.2 1 0.999999999999971  
## 2008-04-10 1 1.6 1 0.99999999999998  
## 2008-04-14 -6.95443702625198e-15 0 0 -3.77891710096153e-15  
## 2008-04-30 0.998 1.4 1 0.999999999999967  
## 2008-05-01 1 1.2 1 0.999999999999977  
## 2008-05-06 -6.94644342047468e-15 0 0 -2.46511099639145e-14  
## 2008-05-07 -6.92690349524128e-15 0 0 -2.62054221983897e-14  
## 2008-05-12 -6.95088431257318e-15 0 0 -5.33322933543675e-15  
## 2008-05-13 3 2.4 3 2.99999999999996  
## 2008-05-14 3 3.2 3 2.99999999999997  
## 2008-05-15 3 3 3 2.99999999999998  
## 2008-05-16 2.998 1.4 3 2.99999999999997  
## 2008-05-22 -7.0814465402691e-15 0 0 -2.55392883836146e-14  
## 2008-05-28 0.996 1.4 1 0.999999999999969  
## 2008-06-02 3.002 2.8 3 2.99999999999999  
## 2008-06-05 3.008 2.6 3 2.99999999999997  
## 2008-06-12 2.988 2.4 3 2.99999999999997  
## 2008-06-13 3 3.4 3 2.99999999999997  
## 2008-06-17 3 3.4 3 2.99999999999997  
## 2008-06-18 0.998 1.4 1 0.999999999999969  
## 2008-06-23 -6.42774722336981e-15 0.4 0 2.43833183693934e-15  
## 2008-06-24 1 1 1 0.99999999999997  
## 2008-07-01 -6.60360655047043e-15 0 0 -2.68715560131648e-14  
## 2008-07-03 2.998 2.8 3 2.99999999999998  
## 2008-07-16 3 3 3 2.99999999999996  
## 2008-07-21 2 2.2 2 1.99999999999999  
## 2008-07-31 5.992 4.8 6.24242424242424 5.99999999999997  
## 2008-08-07 4 3.8 4 3.99999999999998  
## 2008-08-08 4 3.8 4 3.99999999999996  
## 2008-08-11 4 3.4 4 4  
## 2008-08-12 3.998 3.2 4 3.99999999999997  
## 2008-08-13 -6.90913992684727e-15 0 0 -3.08683589018154e-14  
## 2008-08-19 -6.85851375692437e-15 0 0 -1.93220394457137e-14  
## 2008-08-21 1 1.4 1 0.999999999999974  
## 2008-08-25 -6.95710156151108e-15 0 0 -5.99936315021185e-15  
## 2008-08-29 3 3.6 3 2.99999999999997  
## 2008-09-04 1 1 1 0.999999999999974  
## 2008-09-08 -6.96065427518988e-15 0 0 -4.88914012558669e-15  
## 2008-09-12 2 1.8 2 1.99999999999997  
## 2008-09-15 1 1.2 1 0.999999999999991  
## 2008-10-02 -7.04414304664169e-15 0 0 -2.57613329885396e-14  
## 2008-10-10 2 2.2 2 1.99999999999996  
## 2008-10-16 5 2.4 5 4.99999999999996  
## 2008-10-17 4.994 4.2 5 4.99999999999996  
## 2008-10-20 4.994 4.4 5 5  
## 2008-10-22 5 3.6 5 4.99999999999996  
## 2008-10-23 1 0.8 1 0.999999999999977  
## 2008-10-30 3 2.6 3 2.99999999999997  
## 2008-11-03 2.988 2 3 2.99999999999999  
## 2008-11-05 -6.91269264052608e-15 0 0 -2.42070207540644e-14  
## 2008-11-10 1.016 2 1 0.999999999999993  
## 2008-11-11 0.998 1.2 1 0.99999999999998  
## 2008-11-18 -6.93578527943828e-15 0 0 -2.8203823642715e-14  
## 2008-11-21 5 4.4 5 4.99999999999997  
## 2008-11-24 5 3.8 5 4.99999999999999  
## 2008-11-25 5 4.2 5 4.99999999999997  
## 2008-12-09 1 1 1 0.999999999999976  
## 2008-12-15 2 2.4 2 1.99999999999999  
## 2008-12-22 -6.95266066941258e-15 0 0 -5.33322933543675e-15  
## 2008-12-24 1 1.2 1 0.999999999999973  
## 2008-12-26 -7.89857068639321e-15 0 0 -3.28667603461406e-14  
## 2008-12-29 3 2.6 3 2.99999999999998  
## 2009-01-07 3 3 3 2.99999999999998  
## 2009-01-08 3 3.2 3 2.99999999999997  
## 2009-01-21 2 2.2 2 1.99999999999996  
## 2009-01-22 2.004 2.4 2 1.99999999999998  
## 2009-01-23 2 1.2 2 1.99999999999997  
## 2009-01-30 2 1.4 2 1.99999999999997  
## 2009-02-04 -6.82565115539546e-15 0 0 -3.02022250870403e-14  
## 2009-02-05 1 1 1 0.99999999999997  
## 2009-02-11 2 2.2 2 1.99999999999997  
## 2009-02-18 -6.83275658275306e-15 0 0 -2.53172437786896e-14  
## 2009-02-20 1.998 0.8 2 1.99999999999997  
## 2009-02-24 2.006 1.2 2 1.99999999999998  
## 2009-02-26 -7.01660951563099e-15 0 0 -2.62054221983897e-14  
## 2009-03-02 -6.78035405599076e-15 0 0 7.72997300001608e-16  
## 2009-03-04 1 1.2 1 0.999999999999976  
## 2009-03-10 4 4.6 4 3.99999999999997  
## 2009-03-12 3.998 4.4 4 3.99999999999997  
## 2009-03-17 2 2.4 2 1.99999999999998  
## 2009-03-19 -6.77413680705285e-15 0.4 0 -2.08763516801889e-14  
## 2009-03-31 4.998 5 5 4.99999999999997  
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## results 100

This certainly confirms that these algorithms are great for predicting the number of days that will continue to decrease with the features we selected and the models used in R, random forest, recursive partitioned trees, generalized linear models, and K-nearest neighbors for numeric data.

We can align the rounded table by indices with our sAAL testing set table to see what dates we can look at for clarity.

sAAL$row <- row.names(sAAL)  
testingSet$row <- row.names(testingSet)  
Results\_round$row <- row.names(Results\_round)  
  
AAL <- merge(testingSet,Results\_round, by.x='row', by.y='row')  
AAL

## row DayOfWeek stockDayValue lag1 today2lag1 todayGrtrThanlag1  
## 1 2005-09-28 Wednesday 20.50 19.30 1.0621762 1  
## 2 2005-10-07 Friday 22.15 22.58 0.9809566 0  
## 3 2005-10-10 Monday 22.21 22.15 1.0027088 1  
## 4 2005-10-14 Friday 22.27 21.71 1.0257946 1  
## 5 2005-10-19 Wednesday 21.38 21.49 0.9948813 0  
## 6 2005-10-21 Friday 21.96 21.02 1.0447193 1  
## 7 2005-10-24 Monday 22.31 21.96 1.0159381 1  
## 8 2005-10-28 Friday 23.90 22.56 1.0593972 1  
## 9 2005-11-14 Monday 33.75 33.35 1.0119941 1  
## 10 2005-11-16 Wednesday 33.60 33.88 0.9917354 0  
## 11 2005-11-22 Tuesday 32.50 31.99 1.0159425 1  
## 12 2005-11-23 Wednesday 33.04 32.50 1.0166154 1  
## 13 2005-12-06 Tuesday 33.62 32.35 1.0392581 1  
## 14 2005-12-12 Monday 33.76 33.88 0.9964580 0  
## 15 2005-12-13 Tuesday 33.25 33.76 0.9848934 0  
## 16 2005-12-14 Wednesday 33.54 33.25 1.0087218 1  
## 17 2005-12-16 Friday 35.15 33.63 1.0451978 1  
## 18 2005-12-23 Friday 37.73 36.83 1.0244365 1  
## 19 2005-12-27 Tuesday 37.46 37.73 0.9928439 0  
## 20 2005-12-29 Thursday 37.38 37.45 0.9981308 0  
## 21 2006-01-05 Thursday 39.71 39.20 1.0130102 1  
## 22 2006-01-06 Friday 39.00 39.71 0.9821204 0  
## 23 2006-01-09 Monday 38.61 39.00 0.9900000 0  
## 24 2006-01-19 Thursday 30.39 31.00 0.9803225 0  
## 25 2006-01-23 Monday 29.42 29.24 1.0061560 1  
## 26 2006-01-24 Tuesday 31.02 29.42 1.0543848 1  
## 27 2006-01-26 Thursday 30.25 31.00 0.9758065 0  
## 28 2006-01-27 Friday 28.89 30.25 0.9550413 0  
## 29 2006-02-01 Wednesday 29.38 29.34 1.0013633 1  
## 30 2006-02-03 Friday 29.55 30.01 0.9846717 0  
## 31 2006-02-07 Tuesday 29.00 29.27 0.9907755 0  
## 32 2006-02-10 Friday 30.00 30.35 0.9884679 0  
## 33 2006-02-15 Wednesday 33.75 32.80 1.0289634 1  
## 34 2006-03-03 Friday 31.87 32.90 0.9686930 0  
## 35 2006-03-09 Thursday 32.85 33.46 0.9817692 0  
## 36 2006-03-20 Monday 36.95 35.43 1.0429015 1  
## 37 2006-03-24 Friday 38.71 39.11 0.9897724 0  
## 38 2006-03-28 Tuesday 37.57 39.17 0.9591525 0  
## 39 2006-03-29 Wednesday 37.71 37.57 1.0037264 1  
## 40 2006-03-30 Thursday 37.49 37.71 0.9941661 0  
## 41 2006-04-10 Monday 37.92 39.65 0.9563681 0  
## 42 2006-04-11 Tuesday 37.50 37.92 0.9889241 0  
## 43 2006-04-12 Wednesday 37.50 37.50 1.0000000 0  
## 44 2006-04-17 Monday 36.90 38.63 0.9552162 0  
## 45 2006-04-18 Tuesday 37.05 36.90 1.0040650 1  
## 46 2006-04-20 Thursday 38.00 38.44 0.9885536 0  
## 47 2006-04-27 Thursday 44.30 42.99 1.0304721 1  
## 48 2006-05-02 Tuesday 45.40 43.68 1.0393773 1  
## 49 2006-05-05 Friday 48.59 48.05 1.0112383 1  
## 50 2006-05-12 Friday 48.02 49.12 0.9776059 0  
## 51 2006-05-25 Thursday 43.90 43.82 1.0018257 1  
## 52 2006-05-31 Wednesday 46.70 44.61 1.0468505 1  
## 53 2006-06-02 Friday 45.85 46.25 0.9913513 0  
## 54 2006-06-05 Monday 44.58 45.85 0.9723011 0  
## 55 2006-06-06 Tuesday 46.28 44.58 1.0381336 1  
## 56 2006-06-08 Thursday 47.18 46.89 1.0061847 1  
## 57 2006-06-12 Monday 44.25 47.82 0.9253450 0  
## 58 2006-06-19 Monday 46.47 45.20 1.0280973 1  
## 59 2006-06-28 Wednesday 47.30 48.04 0.9845961 0  
## 60 2006-06-30 Friday 50.54 48.11 1.0505092 1  
## 61 2006-07-12 Wednesday 52.55 53.45 0.9831618 0  
## 62 2006-07-13 Thursday 48.52 52.55 0.9233111 0  
## 63 2006-07-21 Friday 48.77 50.20 0.9715139 0  
## 64 2006-07-24 Monday 50.05 48.77 1.0262456 1  
## 65 2006-07-26 Wednesday 51.13 50.94 1.0037299 1  
## 66 2006-07-27 Thursday 47.99 51.13 0.9385879 0  
## 67 2006-07-28 Friday 48.21 47.99 1.0045842 1  
## 68 2006-08-01 Tuesday 43.54 45.69 0.9529438 0  
## 69 2006-08-04 Friday 44.95 46.56 0.9654210 0  
## 70 2006-08-09 Wednesday 40.78 41.95 0.9721096 0  
## 71 2006-08-10 Thursday 40.52 40.78 0.9936244 0  
## 72 2006-08-21 Monday 40.23 42.10 0.9555820 0  
## 73 2006-08-22 Tuesday 41.50 40.23 1.0315685 1  
## 74 2006-08-25 Friday 39.48 40.22 0.9816012 0  
## 75 2006-08-31 Thursday 42.25 43.45 0.9723820 0  
## 76 2006-09-08 Friday 41.16 40.94 1.0053737 1  
## 77 2006-09-15 Friday 46.23 46.53 0.9935526 0  
## 78 2006-09-18 Monday 44.94 46.23 0.9720960 0  
## 79 2006-09-20 Wednesday 47.32 46.55 1.0165414 1  
## 80 2006-09-22 Friday 46.04 45.98 1.0013049 1  
## 81 2006-09-25 Monday 47.67 46.04 1.0354039 1  
## 82 2006-09-26 Tuesday 48.00 47.67 1.0069226 1  
## 83 2006-10-02 Monday 46.11 44.33 1.0401534 1  
## 84 2006-10-12 Thursday 47.56 47.51 1.0010525 1  
## 85 2006-10-16 Monday 45.07 45.92 0.9814896 0  
## 86 2006-10-17 Tuesday 44.81 45.07 0.9942312 0  
## 87 2006-10-18 Wednesday 46.39 44.81 1.0352599 1  
## 88 2006-10-27 Friday 49.36 49.43 0.9985839 0  
## 89 2006-10-30 Monday 51.28 49.36 1.0388979 1  
## 90 2006-11-06 Monday 50.07 47.42 1.0558836 1  
## 91 2006-11-13 Monday 51.53 49.30 1.0452333 1  
## 92 2006-11-17 Friday 59.45 60.61 0.9808612 0  
## 93 2006-11-20 Monday 59.85 59.45 1.0067283 1  
## 94 2006-11-27 Monday 59.16 62.95 0.9397935 0  
## 95 2006-12-08 Friday 59.25 59.01 1.0040671 1  
## 96 2006-12-14 Thursday 57.08 59.25 0.9633756 0  
## 97 2006-12-15 Friday 56.50 57.08 0.9898388 0  
## 98 2006-12-27 Wednesday 57.04 55.81 1.0220391 1  
## 99 2007-01-04 Thursday 58.84 56.30 1.0451155 1  
## 100 2007-01-08 Monday 57.93 58.29 0.9938240 0  
## 101 2007-01-12 Friday 60.81 61.20 0.9936275 0  
## 102 2007-01-16 Tuesday 61.96 60.81 1.0189113 1  
## 103 2007-01-17 Wednesday 58.65 61.96 0.9465785 0  
## 104 2007-01-22 Monday 57.03 58.29 0.9783839 0  
## 105 2007-01-24 Wednesday 53.35 53.27 1.0015017 1  
## 106 2007-01-31 Wednesday 55.98 53.10 1.0542373 1  
## 107 2007-02-01 Thursday 57.99 55.98 1.0359057 1  
## 108 2007-02-05 Monday 58.41 57.98 1.0074164 1  
## 109 2007-02-06 Tuesday 58.31 58.41 0.9982880 0  
## 110 2007-02-08 Thursday 59.31 58.08 1.0211777 1  
## 111 2007-02-13 Tuesday 59.17 58.88 1.0049252 1  
## 112 2007-02-20 Tuesday 56.38 56.70 0.9943563 0  
## 113 2007-02-23 Friday 54.25 54.62 0.9932259 0  
## 114 2007-03-01 Thursday 52.08 52.29 0.9959840 0  
## 115 2007-03-14 Wednesday 45.78 47.44 0.9650084 0  
## 116 2007-03-20 Tuesday 48.53 47.86 1.0139991 1  
## 117 2007-03-22 Thursday 47.90 49.41 0.9694394 0  
## 118 2007-03-23 Friday 47.58 47.90 0.9933194 0  
## 119 2007-03-27 Tuesday 46.71 46.72 0.9997859 0  
## 120 2007-03-28 Wednesday 46.41 46.71 0.9935774 0  
## 121 2007-04-10 Tuesday 45.84 47.81 0.9587952 0  
## 122 2007-04-18 Wednesday 46.98 45.95 1.0224156 1  
## 123 2007-04-19 Thursday 45.42 46.98 0.9667943 0  
## 124 2007-04-24 Tuesday 42.77 43.21 0.9898172 0  
## 125 2007-04-26 Thursday 39.33 42.65 0.9221571 0  
## 126 2007-04-27 Friday 37.18 39.33 0.9453343 0  
## 127 2007-04-30 Monday 36.94 37.18 0.9935449 0  
## 128 2007-05-03 Thursday 35.55 36.18 0.9825870 0  
## 129 2007-05-07 Monday 35.11 36.15 0.9712310 0  
## 130 2007-05-08 Tuesday 34.40 35.11 0.9797779 0  
## 131 2007-05-09 Wednesday 34.34 34.40 0.9982558 0  
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## 133 2007-05-23 Wednesday 34.95 34.77 1.0051769 1  
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## 137 2007-06-12 Tuesday 29.19 29.66 0.9841538 0  
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## 140 2007-06-29 Friday 30.27 31.00 0.9764516 0  
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## 143 2007-07-11 Wednesday 34.73 33.83 1.0266035 1  
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## 147 2007-08-09 Thursday 29.15 31.39 0.9286397 0  
## 148 2007-08-13 Monday 29.46 28.98 1.0165631 1  
## 149 2007-08-14 Tuesday 28.72 29.46 0.9748812 0  
## 150 2007-08-20 Monday 26.66 26.31 1.0133030 1  
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## 152 2007-08-23 Thursday 29.62 30.57 0.9689238 0  
## 153 2007-08-29 Wednesday 29.84 28.70 1.0397212 1  
## 154 2007-09-04 Tuesday 32.56 30.95 1.0520194 1  
## 155 2007-09-06 Thursday 31.14 31.57 0.9863794 0  
## 156 2007-09-11 Tuesday 31.15 29.51 1.0555744 1  
## 157 2007-09-13 Thursday 29.90 29.89 1.0003346 1  
## 158 2007-09-17 Monday 29.16 30.08 0.9694149 0  
## 159 2007-09-20 Thursday 29.76 30.46 0.9770191 0  
## 160 2007-09-27 Thursday 26.50 26.90 0.9851301 0  
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## 162 2007-10-09 Tuesday 31.53 30.57 1.0314034 1  
## 163 2007-10-12 Friday 30.15 29.15 1.0343053 1  
## 164 2007-10-15 Monday 28.20 30.15 0.9353234 0  
## 165 2007-10-23 Tuesday 28.67 26.50 1.0818868 1  
## 166 2007-10-24 Wednesday 28.74 28.67 1.0024416 1  
## 167 2007-10-26 Friday 27.35 27.39 0.9985396 0  
## 168 2007-10-29 Monday 27.07 27.35 0.9897623 0  
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## 177 2007-11-30 Friday 20.77 20.06 1.0353939 1  
## 178 2007-12-06 Thursday 17.54 18.04 0.9722838 0  
## 179 2007-12-14 Friday 15.66 15.74 0.9949174 0  
## 180 2007-12-20 Thursday 15.50 15.44 1.0038860 1  
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## 189 2008-01-24 Thursday 12.66 13.14 0.9634703 0  
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## 194 2008-03-12 Wednesday 9.02 9.98 0.9038076 0  
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## 206 2008-05-12 Monday 6.99 7.08 0.9872881 0  
## 207 2008-05-13 Tuesday 6.98 6.99 0.9985694 0  
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## 209 2008-05-15 Thursday 7.62 7.25 1.0510345 1  
## 210 2008-05-16 Friday 7.80 7.62 1.0236220 1  
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## 216 2008-06-13 Friday 2.86 2.69 1.0631970 1  
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## 218 2008-06-18 Wednesday 3.01 3.26 0.9233129 0  
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## 220 2008-06-24 Tuesday 2.44 2.54 0.9606299 0  
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## 233 2008-08-25 Monday 7.78 7.86 0.9898219 0  
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## 246 2008-10-30 Thursday 9.33 8.46 1.1028369 1  
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## 254 2008-11-25 Tuesday 5.86 5.11 1.1467710 1  
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## 256 2008-12-15 Monday 6.35 6.68 0.9505988 0  
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## 260 2008-12-29 Monday 7.42 7.43 0.9986541 0  
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## 478 2011-11-16 Wednesday 4.50 4.78 0.9414226 0  
## 479 2011-11-29 Tuesday 4.46 4.27 1.0444965 1  
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## 483 2011-12-23 Friday 5.62 5.70 0.9859649 0  
## 484 2011-12-28 Wednesday 5.19 5.40 0.9611111 0  
## 485 2011-12-29 Thursday 5.23 5.19 1.0077071 1  
## 486 2012-01-17 Tuesday 5.88 5.97 0.9849246 0  
## 487 2012-01-18 Wednesday 6.04 5.88 1.0272109 1  
## 488 2012-01-19 Thursday 6.26 6.04 1.0364238 1  
## 489 2012-01-24 Tuesday 6.41 6.26 1.0239617 1  
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## 491 2012-02-01 Wednesday 8.90 8.44 1.0545024 1  
## 492 2012-02-08 Wednesday 9.10 9.24 0.9848485 0  
## 493 2012-02-09 Thursday 8.96 9.10 0.9846154 0  
## 494 2012-02-10 Friday 8.85 8.96 0.9877232 0  
## 495 2012-02-16 Thursday 9.10 8.89 1.0236220 1  
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## 499 2012-03-13 Tuesday 6.96 6.89 1.0101597 1  
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## 502 2012-03-23 Friday 7.55 7.33 1.0300136 1  
## 503 2012-03-30 Friday 7.59 7.89 0.9619772 0  
## 504 2012-04-05 Thursday 7.78 7.86 0.9898219 0  
## 505 2012-04-09 Monday 7.75 7.78 0.9961440 0  
## 506 2012-04-10 Tuesday 7.47 7.75 0.9638710 0  
## 507 2012-04-13 Friday 7.84 7.89 0.9936629 0  
## 508 2012-04-17 Tuesday 8.18 8.13 1.0061501 1  
## 509 2012-04-20 Friday 9.34 9.51 0.9821241 0  
## 510 2012-04-23 Monday 9.03 9.34 0.9668094 0  
## 511 2012-04-25 Wednesday 9.60 9.31 1.0311493 1  
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## 513 2012-04-30 Monday 10.26 10.31 0.9951503 0  
## 514 2012-05-04 Friday 10.70 10.71 0.9990663 0  
## 515 2012-05-25 Friday 12.30 12.16 1.0115132 1  
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## 517 2012-06-26 Tuesday 12.88 12.65 1.0181818 1  
## 518 2012-06-27 Wednesday 13.31 12.88 1.0333851 1  
## 519 2012-06-28 Thursday 13.40 13.31 1.0067618 1  
## 520 2012-07-19 Thursday 12.50 13.42 0.9314456 0  
## 521 2012-07-25 Wednesday 11.15 11.59 0.9620362 0  
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## 531 2012-08-28 Tuesday 10.81 11.04 0.9791667 0  
## 532 2012-08-29 Wednesday 10.45 10.81 0.9666975 0  
## 533 2012-08-30 Thursday 10.40 10.45 0.9952153 0  
## 534 2012-09-10 Monday 12.00 12.14 0.9884679 0  
## 535 2012-09-13 Thursday 11.25 11.82 0.9517766 0  
## 536 2012-09-27 Thursday 10.36 10.50 0.9866667 0  
## 537 2012-10-09 Tuesday 11.30 11.57 0.9766638 0  
## 538 2012-10-12 Friday 11.36 11.17 1.0170098 1  
## 539 2012-10-16 Tuesday 11.58 11.42 1.0140105 1  
## 540 2012-10-31 Wednesday 12.18 11.92 1.0218121 1  
## 541 2012-11-14 Wednesday 12.01 12.59 0.9539317 0  
## 542 2012-11-16 Friday 11.76 12.06 0.9751244 0  
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## 549 2012-12-18 Tuesday 12.95 12.79 1.0125098 1  
## 550 2012-12-21 Friday 13.44 13.54 0.9926145 0  
## 551 2012-12-26 Wednesday 13.23 13.33 0.9924981 0  
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## 555 2013-01-10 Thursday 15.14 15.13 1.0006609 1  
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## 559 2013-01-29 Tuesday 14.42 15.03 0.9594145 0  
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## 561 2013-02-06 Wednesday 14.56 14.09 1.0333570 1  
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## 564 2013-02-26 Tuesday 13.26 13.02 1.0184332 1  
## 565 2013-02-27 Wednesday 13.41 13.26 1.0113122 1  
## 566 2013-03-04 Monday 13.90 13.61 1.0213079 1  
## 567 2013-03-07 Thursday 14.82 14.57 1.0171585 1  
## 568 2013-03-08 Friday 14.92 14.82 1.0067476 1  
## 569 2013-03-11 Monday 15.13 14.92 1.0140751 1  
## 570 2013-03-12 Tuesday 15.50 15.13 1.0244547 1  
## 571 2013-03-18 Monday 16.29 15.98 1.0193993 1  
## 572 2013-04-09 Tuesday 15.70 15.84 0.9911616 0  
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## 577 2013-04-23 Tuesday 16.30 15.52 1.0502577 1  
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## 579 2013-04-30 Tuesday 16.90 16.81 1.0053540 1  
## 580 2013-05-09 Thursday 17.38 17.34 1.0023067 1  
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## 582 2013-05-20 Monday 18.59 19.01 0.9779064 0  
## 583 2013-05-24 Friday 18.21 18.19 1.0010994 1  
## 584 2013-05-30 Thursday 17.67 17.83 0.9910264 0  
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## 586 2013-06-10 Monday 17.26 17.02 1.0141011 1  
## 587 2013-06-12 Wednesday 16.88 16.92 0.9976359 0  
## 588 2013-06-14 Friday 16.93 17.01 0.9952969 0  
## 589 2013-06-18 Tuesday 17.22 16.95 1.0159291 1  
## 590 2013-06-20 Thursday 16.73 17.06 0.9806566 0  
## 591 2013-06-21 Friday 16.34 16.73 0.9766886 0  
## 592 2013-06-25 Tuesday 16.46 16.13 1.0204588 1  
## 593 2013-07-02 Tuesday 16.43 16.80 0.9779762 0  
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## 596 2013-07-16 Tuesday 17.95 17.76 1.0106983 1  
## 597 2013-07-19 Friday 18.23 18.42 0.9896851 0  
## 598 2013-07-23 Tuesday 18.05 18.15 0.9944903 0  
## 599 2013-07-30 Tuesday 19.20 19.23 0.9984400 0  
## 600 2013-08-07 Wednesday 18.87 18.92 0.9973573 0  
## 601 2013-08-08 Thursday 18.98 18.87 1.0058293 1  
## 602 2013-08-21 Wednesday 15.81 15.80 1.0006329 1  
## 603 2013-08-26 Monday 16.21 16.16 1.0030940 1  
## 604 2013-08-29 Thursday 15.96 15.34 1.0404172 1  
## 605 2013-09-10 Tuesday 18.12 17.47 1.0372068 1  
## 606 2013-09-12 Thursday 17.63 17.72 0.9949210 0  
## 607 2013-09-17 Tuesday 18.72 18.07 1.0359712 1  
## 608 2013-09-23 Monday 18.86 18.89 0.9984120 0  
## 609 2013-10-03 Thursday 20.48 19.84 1.0322581 1  
## 610 2013-10-15 Tuesday 20.50 20.58 0.9961127 0  
## 611 2013-10-22 Tuesday 21.95 21.22 1.0344016 1  
## 612 2013-10-23 Wednesday 21.40 21.95 0.9749430 0  
## 613 2013-10-25 Friday 22.15 22.67 0.9770622 0  
## 614 2013-10-30 Wednesday 22.58 22.37 1.0093875 1  
## 615 2013-10-31 Thursday 21.97 22.58 0.9729849 0  
## 616 2013-11-08 Friday 23.21 22.08 1.0511775 1  
## 617 2013-11-14 Thursday 23.66 23.31 1.0150151 1  
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## 619 2013-11-22 Friday 24.27 23.99 1.0116715 1  
## 620 2013-11-26 Tuesday 23.81 24.24 0.9822607 0  
## 621 2013-11-29 Friday 23.48 23.98 0.9791493 0  
## 622 2013-12-10 Tuesday 24.88 24.60 1.0113821 1  
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## 624 2013-12-23 Monday 26.18 26.33 0.9943031 0  
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## 627 2014-01-21 Tuesday 30.66 30.02 1.0213191 1  
## 628 2014-01-22 Wednesday 31.20 30.66 1.0176126 1  
## 629 2014-01-23 Thursday 31.35 31.20 1.0048077 1  
## 630 2014-01-27 Monday 30.18 30.40 0.9927632 0  
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## 639 2014-03-07 Friday 39.02 38.81 1.0054110 1  
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## 665 2014-06-13 Friday 40.38 40.20 1.0044776 1  
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## 667 2014-06-26 Thursday 44.55 43.91 1.0145752 1  
## 668 2014-06-27 Friday 44.00 44.55 0.9876543 0  
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## 671 2014-07-17 Thursday 41.70 43.48 0.9590617 0  
## 672 2014-07-21 Monday 42.48 42.92 0.9897484 0  
## 673 2014-07-22 Tuesday 42.38 42.48 0.9976460 0  
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## 683 2014-09-25 Thursday 35.21 36.12 0.9748062 0  
## 684 2014-09-26 Friday 35.93 35.21 1.0204488 1  
## 685 2014-09-29 Monday 35.03 35.93 0.9749513 0  
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## 687 2014-10-02 Thursday 33.93 34.39 0.9866240 0  
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## 690 2014-10-13 Monday 28.58 30.78 0.9285250 0  
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## 692 2014-11-03 Monday 42.00 41.35 1.0157195 1  
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## 696 2014-11-28 Friday 48.53 44.97 1.0791638 1  
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## 699 2014-12-11 Thursday 50.53 48.94 1.0324888 1  
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## 702 2014-12-18 Thursday 50.14 48.80 1.0274590 1  
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## 733 2015-04-24 Friday 52.71 51.45 1.0244898 1  
## 734 2015-05-01 Friday 49.39 48.29 1.0227790 1  
## 735 2015-05-11 Monday 49.65 49.04 1.0124388 1  
## 736 2015-05-14 Thursday 48.82 48.49 1.0068055 1  
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## 762 2015-09-15 Tuesday 42.64 42.29 1.0082761 1  
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## 792 2016-01-13 Wednesday 40.10 42.00 0.9547619 0  
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## 806 2016-04-14 Thursday 41.17 39.94 1.0307962 1  
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## 4 8 5 4  
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The above used the cumulative counts with the subsequent step vectors to get the predicted result for number of increasing days in the observation. How well does the machine learning do when removing those subsequent vectors to predict the number of days increasing with each observation? Keep the day of the week but remove the count/group of count columns other than the incrDaysThisCycle and the nTimesIncrDayCountsOccurs columns.

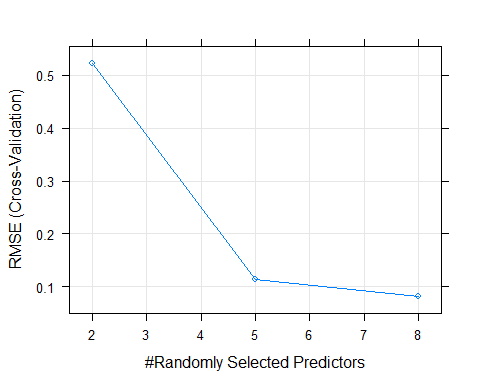
sAAL\_1 <- sAAL[,c(1:4,13:14)]  
colnames(sAAL\_1)

## [1] "DayOfWeek" "stockDayValue"   
## [3] "lag1" "today2lag1"   
## [5] "incrDaysThisCycle" "nTimesIncrDayCountsOccurs"

set.seed(12356789)  
  
inTrain <- createDataPartition(y=sAAL\_1$incrDaysThisCycle, p=0.7, list=FALSE)  
  
trainingSet <- sAAL\_1[inTrain,]  
testingSet <- sAAL\_1[-inTrain,]

rfMod <- train(incrDaysThisCycle ~ ., method='rf', data=(trainingSet),   
 trControl=trainControl(method='cv'), number=5)

plot(rfMod)



predRF <- predict(rfMod, testingSet)  
  
predDF <- data.frame(predRF, type=testingSet$incrDaysThisCycle)  
predDF

## predRF type  
## 2005-09-28 -7.084999e-15 0  
## 2005-10-07 1.000000e+00 1  
## 2005-10-10 1.000000e+00 1  
## 2005-10-14 1.000000e+00 1  
## 2005-10-19 -7.199574e-15 0  
## 2005-10-21 2.000000e+00 2  
## 2005-10-24 2.000000e+00 2  
## 2005-10-28 1.500000e+01 15  
## 2005-11-14 1.498000e+01 15  
## 2005-11-16 1.000000e+00 1  
## 2005-11-22 2.000000e+00 2  
## 2005-11-23 1.996000e+00 2  
## 2005-12-06 2.000000e+00 2  
## 2005-12-12 -6.998846e-15 0  
## 2005-12-13 7.271067e+00 8  
## 2005-12-14 7.104700e+00 8  
## 2005-12-16 7.192200e+00 8  
## 2005-12-23 7.740333e+00 8  
## 2005-12-27 -7.586820e-15 0  
## 2005-12-29 -7.373657e-15 0  
## 2006-01-05 3.000000e+00 3  
## 2006-01-06 -8.482992e-15 0  
## 2006-01-09 -7.008616e-15 0  
## 2006-01-19 -7.406520e-15 0  
## 2006-01-23 2.000000e+00 2  
## 2006-01-24 2.000000e+00 2  
## 2006-01-26 -7.410073e-15 0  
## 2006-01-27 3.994000e+00 4  
## 2006-02-01 4.000000e+00 4  
## 2006-02-03 -8.451906e-15 0  
## 2006-02-07 2.000000e+00 2  
## 2006-02-10 3.000000e+00 3  
## 2006-02-15 3.000000e+00 3  
## 2006-03-03 -8.459011e-15 0  
## 2006-03-09 1.000000e+00 1  
## 2006-03-20 7.740233e+00 7  
## 2006-03-24 1.000000e+00 1  
## 2006-03-28 1.000000e+00 1  
## 2006-03-29 1.000000e+00 1  
## 2006-03-30 1.000000e+00 1  
## 2006-04-10 -7.006840e-15 0  
## 2006-04-11 -7.587708e-15 0  
## 2006-04-12 1.000000e+00 1  
## 2006-04-17 2.000000e+00 2  
## 2006-04-18 1.996000e+00 2  
## 2006-04-20 -7.432277e-15 0  
## 2006-04-27 4.000000e+00 4  
## 2006-05-02 5.000000e+00 5  
## 2006-05-05 5.000000e+00 5  
## 2006-05-12 1.000000e+00 1  
## 2006-05-25 2.000000e+00 2  
## 2006-05-31 1.000000e+00 1  
## 2006-06-02 -8.480328e-15 0  
## 2006-06-05 4.000000e+00 4  
## 2006-06-06 4.000000e+00 4  
## 2006-06-08 4.000000e+00 4  
## 2006-06-12 -6.978418e-15 0  
## 2006-06-19 5.000000e+00 5  
## 2006-06-28 5.000000e+00 5  
## 2006-06-30 5.000000e+00 5  
## 2006-07-12 -7.075229e-15 0  
## 2006-07-13 -7.214673e-15 0  
## 2006-07-21 3.000000e+00 3  
## 2006-07-24 3.000000e+00 3  
## 2006-07-26 3.000000e+00 3  
## 2006-07-27 1.000000e+00 1  
## 2006-07-28 1.000000e+00 1  
## 2006-08-01 2.000000e+00 2  
## 2006-08-04 -8.453682e-15 0  
## 2006-08-09 -7.195133e-15 0  
## 2006-08-10 -7.424283e-15 0  
## 2006-08-21 1.000000e+00 1  
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## 2019-10-08 6.000000e+00 6  
## 2019-10-09 6.000000e+00 6  
## 2019-10-10 6.000000e+00 6  
## 2019-10-21 2.000000e+00 2  
## 2019-10-22 4.000000e+00 4  
## 2019-10-25 4.000000e+00 4  
## 2019-10-28 4.000000e+00 4  
## 2019-10-31 3.000000e+00 3  
## 2019-11-01 3.000000e+00 3  
## 2019-11-06 -7.188028e-15 0  
## 2019-11-07 -7.364775e-15 0  
## 2019-11-08 -8.441248e-15 0  
## 2019-11-14 2.000000e+00 2  
## 2019-11-15 2.000000e+00 2  
## 2019-11-19 1.000000e+00 1  
## 2019-12-02 -7.030820e-15 0  
## 2019-12-05 9.980000e-01 1  
## 2019-12-09 -7.010392e-15 0  
## 2019-12-10 -7.588596e-15 0  
## 2019-12-12 1.000000e+00 1  
## 2019-12-13 2.000000e+00 2  
## 2019-12-16 2.000000e+00 2  
## 2019-12-18 3.000000e+00 3  
## 2019-12-24 1.000000e+00 1  
## 2019-12-26 1.000000e+00 1  
## 2019-12-27 -8.434142e-15 0  
## 2020-01-13 5.000000e+00 5  
## 2020-01-22 2.000000e+00 2  
## 2020-01-23 2.000000e+00 2  
## 2020-01-27 1.000000e+00 1  
## 2020-02-07 4.000000e+00 4  
## 2020-02-13 -7.418066e-15 0  
## 2020-02-14 -8.444800e-15 0  
## 2020-02-18 -7.589485e-15 0  
## 2020-02-21 -8.467893e-15 0  
## 2020-02-24 -6.983747e-15 0  
## 2020-02-25 -7.485568e-15 0  
## 2020-02-27 -7.340795e-15 0  
## 2020-03-06 -8.490986e-15 0  
## 2020-03-09 1.000000e+00 1  
## 2020-03-11 -7.155165e-15 0  
## 2020-03-12 1.000000e+00 1

sum <- sum(predRF==testingSet$incrDaysThisCycle)   
length <- length(testingSet$incrDaysThisCycle)  
accuracy\_rfMod <- (sum/length)   
accuracy\_rfMod

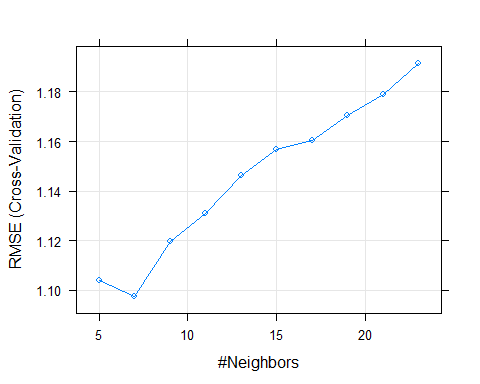
## [1] 0.459633

results <- c(round(accuracy\_rfMod,2), round(100,2))  
results <- as.factor(results)  
results <- t(data.frame(results))  
  
colnames(results) <- colnames(predDF)  
Results <- rbind(predDF, results)   
Results

## predRF type  
## 2005-09-28 -7.0849992539479e-15 0  
## 2005-10-07 1 1  
## 2005-10-10 1 1  
## 2005-10-14 1 1  
## 2005-10-19 -7.19957427008922e-15 0  
## 2005-10-21 2 2  
## 2005-10-24 2 2  
## 2005-10-28 15 15  
## 2005-11-14 14.98 15  
## 2005-11-16 1 1  
## 2005-11-22 2 2  
## 2005-11-23 1.996 2  
## 2005-12-06 2 2  
## 2005-12-12 -6.99884594723699e-15 0  
## 2005-12-13 7.27106666666667 8  
## 2005-12-14 7.1047 8  
## 2005-12-16 7.1922 8  
## 2005-12-23 7.74033333333333 8  
## 2005-12-27 -7.58682006107847e-15 0  
## 2005-12-29 -7.37365724035044e-15 0  
## 2006-01-05 3 3  
## 2006-01-06 -8.4829920865559e-15 0  
## 2006-01-09 -7.00861590985369e-15 0  
## 2006-01-19 -7.40651984187934e-15 0  
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## 2006-01-24 2 2  
## 2006-01-26 -7.41007255555814e-15 0  
## 2006-01-27 3.994 4  
## 2006-02-01 4 4  
## 2006-02-03 -8.45190584186639e-15 0  
## 2006-02-07 2 2  
## 2006-02-10 3 3  
## 2006-02-15 3 3  
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## 2006-03-20 7.74023333333333 7  
## 2006-03-24 1 1  
## 2006-03-28 1 1  
## 2006-03-29 1 1  
## 2006-03-30 1 1  
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## 2006-04-11 -7.58770823949817e-15 0  
## 2006-04-12 1 1  
## 2006-04-17 2 2  
## 2006-04-18 1.996 2  
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## 2006-05-02 5 5  
## 2006-05-05 5 5  
## 2006-05-12 1 1  
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## 2006-05-31 1 1  
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## 2006-06-06 4 4  
## 2006-06-08 4 4  
## 2006-06-12 -6.97841784358388e-15 0  
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## 2006-06-28 5 5  
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## 2006-07-13 -7.21467330322412e-15 0  
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## 2006-07-24 3 3  
## 2006-07-26 3 3  
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## 2006-07-28 1 1  
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## 2006-08-22 1 1  
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## 2006-10-18 5 5  
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## 2007-07-06 5 5  
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## results 0.46 100

knnMod <- train(incrDaysThisCycle ~ .,  
 method='knn', preProcess=c('center','scale'),  
 tuneLength=10, trControl=trainControl(method='cv'), data=trainingSet)

plot(knnMod)



rpartMod <- train(incrDaysThisCycle ~ ., method='rpart', tuneLength=9, data=trainingSet)

glmMod <- train(incrDaysThisCycle ~ .,   
 method='glm', data=trainingSet)

predKNN <- predict(knnMod, testingSet)  
predRPART <- predict(rpartMod, testingSet)

predGLM <- predict(glmMod, testingSet)

length=length(testingSet$incrDaysThisCycle)

sumKNN <- sum(predKNN==testingSet$incrDaysThisCycle)  
sumRPart <- sum(predRPART==testingSet$incrDaysThisCycle)

sumGLM <- sum(predGLM==testingSet$incrDaysThisCycle)

accuracy\_KNN <- sumKNN/length   
accuracy\_RPART <- sumRPart/length

accuracy\_GLM <- sumGLM/length

predDF2 <- data.frame(predRF,predKNN,predRPART,predGLM,   
 TYPE=testingSet$incrDaysThisCycle)  
colnames(predDF2) <- c('RandomForest','KNN','Rpart','GLM','TrueValue')  
  
results <- c(round(accuracy\_rfMod,2),   
 round(accuracy\_KNN,2),   
 round(accuracy\_RPART,2),  
 round(accuracy\_GLM,2),   
 round(100,2))  
  
results <- as.factor(results)  
results <- t(data.frame(results))  
colnames(results) <- c('RandomForest','KNN','Rpart','GLM','TrueValue')  
Results <- rbind(predDF2, results)   
Results

## RandomForest KNN Rpart  
## 2005-09-28 -7.0849992539479e-15 0.142857142857143 0  
## 2005-10-07 1 1.14285714285714 1  
## 2005-10-10 1 1.28571428571429 1  
## 2005-10-14 1 1.28571428571429 1  
## 2005-10-19 -7.19957427008922e-15 0 0  
## 2005-10-21 2 2.85714285714286 2  
## 2005-10-24 2 2.42857142857143 2  
## 2005-10-28 15 5 14.4  
## 2005-11-14 14.98 5.28571428571429 14.4  
## 2005-11-16 1 1 1  
## 2005-11-22 2 2 2  
## 2005-11-23 1.996 2 2  
## 2005-12-06 2 2.57142857142857 2  
## 2005-12-12 -6.99884594723699e-15 0 0  
## 2005-12-13 7.27106666666667 6.71428571428571 6.56198347107438  
## 2005-12-14 7.1047 5.42857142857143 6.56198347107438  
## 2005-12-16 7.1922 5.85714285714286 6.56198347107438  
## 2005-12-23 7.74033333333333 7.14285714285714 6.56198347107438  
## 2005-12-27 -7.58682006107847e-15 0 0  
## 2005-12-29 -7.37365724035044e-15 0 0  
## 2006-01-05 3 3.42857142857143 3  
## 2006-01-06 -8.4829920865559e-15 0 0  
## 2006-01-09 -7.00861590985369e-15 0 0  
## 2006-01-19 -7.40651984187934e-15 0 0  
## 2006-01-23 2 2.28571428571429 2  
## 2006-01-24 2 2.71428571428571 2  
## 2006-01-26 -7.41007255555814e-15 0 0  
## 2006-01-27 3.994 3.28571428571429 4.37091988130564  
## 2006-02-01 4 4.28571428571429 4.37091988130564  
## 2006-02-03 -8.45190584186639e-15 0 0  
## 2006-02-07 2 2.14285714285714 2  
## 2006-02-10 3 2.71428571428571 3  
## 2006-02-15 3 2.85714285714286 3  
## 2006-03-03 -8.45901126922399e-15 0 0  
## 2006-03-09 1 1 1  
## 2006-03-20 7.74023333333333 5 6.56198347107438  
## 2006-03-24 1 1 1  
## 2006-03-28 1 1 1  
## 2006-03-29 1 1 1  
## 2006-03-30 1 1 1  
## 2006-04-10 -7.00683955301429e-15 0 0  
## 2006-04-11 -7.58770823949817e-15 0 0  
## 2006-04-12 1 1 1  
## 2006-04-17 2 2.28571428571429 2  
## 2006-04-18 1.996 2 2  
## 2006-04-20 -7.43227701605065e-15 0 0  
## 2006-04-27 4 4.14285714285714 4.37091988130564  
## 2006-05-02 5 3.85714285714286 4.37091988130564  
## 2006-05-05 5 5.42857142857143 4.37091988130564  
## 2006-05-12 1 1 1  
## 2006-05-25 2 2.14285714285714 2  
## 2006-05-31 1 1 1  
## 2006-06-02 -8.4803275512968e-15 0 0  
## 2006-06-05 4 3.28571428571429 4.37091988130564  
## 2006-06-06 4 3.85714285714286 4.37091988130564  
## 2006-06-08 4 4.28571428571429 4.37091988130564  
## 2006-06-12 -6.97841784358388e-15 0 0  
## 2006-06-19 5 3.71428571428571 4.37091988130564  
## 2006-06-28 5 3.42857142857143 4.37091988130564  
## 2006-06-30 5 4.71428571428571 4.37091988130564  
## 2006-07-12 -7.0752292913312e-15 0 0  
## 2006-07-13 -7.21467330322412e-15 0 0  
## 2006-07-21 3 2.85714285714286 3  
## 2006-07-24 3 3.71428571428571 3  
## 2006-07-26 3 3.42857142857143 3  
## 2006-07-27 1 1.42857142857143 1  
## 2006-07-28 1 1 1  
## 2006-08-01 2 1.85714285714286 2  
## 2006-08-04 -8.45368219870579e-15 0 0  
## 2006-08-09 -7.19513337799072e-15 0 0  
## 2006-08-10 -7.42428341027335e-15 0 0  
## 2006-08-21 1 1.28571428571429 1  
## 2006-08-22 1 1 1  
## 2006-08-25 3 2.85714285714286 3  
## 2006-08-31 -7.40030259294144e-15 0 0  
## 2006-09-08 2 2.14285714285714 2  
## 2006-09-15 -8.47322212393919e-15 0 0  
## 2006-09-18 2 2 2  
## 2006-09-20 2 2.14285714285714 2  
## 2006-09-22 3 3.14285714285714 3  
## 2006-09-25 3 2.85714285714286 3  
## 2006-09-26 3 3.28571428571429 3  
## 2006-10-02 3 3.14285714285714 3  
## 2006-10-12 1 1 1  
## 2006-10-16 -7.01216862353249e-15 0 0  
## 2006-10-17 5 4.28571428571429 4.37091988130564  
## 2006-10-18 5 5.14285714285714 4.37091988130564  
## 2006-10-27 1 1 1  
## 2006-10-30 1 1 1  
## 2006-11-06 2 2.42857142857143 2  
## 2006-11-13 2 2.71428571428571 2  
## 2006-11-17 3 3.14285714285714 3  
## 2006-11-20 3 4 3  
## 2006-11-27 -6.85052015114707e-15 0 0  
## 2006-12-08 2 1.71428571428571 2  
## 2006-12-14 -7.1267436396738e-15 0 0  
## 2006-12-15 -8.43680680873149e-15 0 0  
## 2006-12-27 2 2.28571428571429 2  
## 2007-01-04 2 3 2  
## 2007-01-08 -6.86828371954107e-15 0 0  
## 2007-01-12 1 1.28571428571429 1  
## 2007-01-16 1 1.57142857142857 1  
## 2007-01-17 -6.79722944596506e-15 0 0  
## 2007-01-22 -6.88071821741687e-15 0 0  
## 2007-01-24 2 2.42857142857143 2  
## 2007-01-31 2 1.85714285714286 2  
## 2007-02-01 2 3 2  
## 2007-02-05 1 1.14285714285714 1  
## 2007-02-06 -7.32658378410633e-15 0 0  
## 2007-02-08 1 1.71428571428571 1  
## 2007-02-13 2 2.14285714285714 2  
## 2007-02-20 -7.38253902454744e-15 0 0  
## 2007-02-23 -8.46167580448309e-15 0 0  
## 2007-03-01 -7.25819404578942e-15 0 0  
## 2007-03-14 1 1.28571428571429 1  
## 2007-03-20 3 3.28571428571429 3  
## 2007-03-22 -7.33901828198213e-15 0 0  
## 2007-03-23 -8.47499848077859e-15 0 0  
## 2007-03-27 -7.40563166345964e-15 0 0  
## 2007-03-28 -7.18536341537401e-15 0 0  
## 2007-04-10 -7.53708206957526e-15 0 0  
## 2007-04-18 4 3.71428571428571 4.37091988130564  
## 2007-04-19 -7.39053263032474e-15 0 0  
## 2007-04-24 -7.58682006107847e-15 0 0  
## 2007-04-26 -7.34523553092004e-15 0 0  
## 2007-04-27 -8.44657677134819e-15 0 0  
## 2007-04-30 1 1 1  
## 2007-05-03 1 1 1  
## 2007-05-07 -7.02282676456889e-15 0 0  
## 2007-05-08 -7.58682006107847e-15 0 0  
## 2007-05-09 -7.15782988436331e-15 0 0  
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## 2007-05-23 3 3.42857142857143 3  
## 2007-05-30 2 2 2  
## 2007-06-05 -7.58504370423907e-15 0 0  
## 2007-06-07 1 1.71428571428571 1  
## 2007-06-12 -7.59126095317697e-15 0 0  
## 2007-06-14 1 1 1  
## 2007-06-15 -8.44924130660729e-15 0 0  
## 2007-06-29 5 4.85714285714286 4.37091988130564  
## 2007-07-02 5 6.14285714285714 4.37091988130564  
## 2007-07-06 5 5.85714285714286 4.37091988130564  
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## 2007-07-13 2 2.14285714285714 2  
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## 2007-08-09 -7.33813010356244e-15 0 0  
## 2007-08-13 1 1.14285714285714 1  
## 2007-08-14 -7.59126095317697e-15 0 0  
## 2007-08-20 3 3 3  
## 2007-08-22 3 7 3  
## 2007-08-23 1 1.42857142857143 1  
## 2007-08-29 4 4.57142857142857 4.37091988130564  
## 2007-09-04 4 4.14285714285714 4.37091988130564  
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## 2007-09-11 1 1.28571428571429 1  
## 2007-09-13 2 2 2  
## 2007-09-17 2 1.85714285714286 2  
## 2007-09-20 -7.40740802029904e-15 0 0  
## 2007-09-27 -7.42161887501425e-15 0 0  
## 2007-10-03 7.04676666666667 6 6.56198347107438  
## 2007-10-09 7.01746666666667 7.28571428571429 6.56198347107438  
## 2007-10-12 1 1.14285714285714 1  
## 2007-10-15 2 2 2  
## 2007-10-23 3 3.85714285714286 3  
## 2007-10-24 3 3.57142857142857 3  
## 2007-10-26 -8.43591863031179e-15 0 0  
## 2007-10-29 1 1 1  
## 2007-11-07 -7.18269888011491e-15 0 0  
## 2007-11-12 3 5.28571428571429 3  
## 2007-11-15 -7.42517158869305e-15 0 0  
## 2007-11-16 -8.45101766344669e-15 0 0  
## 2007-11-19 -6.99351687671879e-15 0 0  
## 2007-11-21 2 2.57142857142857 2  
## 2007-11-23 2 2.57142857142857 2  
## 2007-11-28 1.01 1.42857142857143 1  
## 2007-11-30 1 1.28571428571429 1  
## 2007-12-06 2 2.14285714285714 2  
## 2007-12-14 -8.4892093354938e-15 0 0  
## 2007-12-20 3 3.42857142857143 3  
## 2007-12-21 1 1 1  
## 2007-12-26 -7.20312698376802e-15 0 0  
## 2007-12-28 -8.4883211570741e-15 0 0  
## 2007-12-31 -6.90381085632907e-15 0 0  
## 2008-01-09 1 1 1  
## 2008-01-14 3 3 3  
## 2008-01-18 1 1 1  
## 2008-01-23 1 1 1  
## 2008-01-24 -7.40296712820054e-15 0 0  
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## 2008-03-10 -7.00239866091579e-15 0 0  
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## 2008-03-24 5 4.14285714285714 4.37091988130564  
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## 2008-04-07 4 3.85714285714286 4.37091988130564  
## 2008-04-09 1 1.42857142857143 1  
## 2008-04-10 1 1.14285714285714 1  
## 2008-04-14 -7.01305680195219e-15 0 0  
## 2008-04-30 1 1.14285714285714 1  
## 2008-05-01 1 1.57142857142857 1  
## 2008-05-06 -7.59392548843607e-15 0 0  
## 2008-05-07 -7.01749769405069e-15 0 0  
## 2008-05-12 -7.00950408827339e-15 0 0  
## 2008-05-13 3 3.42857142857143 3  
## 2008-05-14 3 2.71428571428571 3  
## 2008-05-15 3 3.42857142857143 3  
## 2008-05-16 3 3.42857142857143 3  
## 2008-05-22 0.00399999999999276 0 0  
## 2008-05-28 1 2.14285714285714 1  
## 2008-06-02 3 3.14285714285714 3  
## 2008-06-05 3 3.71428571428571 3  
## 2008-06-12 3 2 3  
## 2008-06-13 3 3.57142857142857 3  
## 2008-06-17 3 4.14285714285714 3  
## 2008-06-18 1 1.42857142857143 1  
## 2008-06-23 -6.3948846218409e-15 0.714285714285714 0  
## 2008-06-24 1 1 1  
## 2008-07-01 -7.22000237374232e-15 0 0  
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## 2008-07-16 2.99 2.42857142857143 3  
## 2008-07-21 2 1.85714285714286 2  
## 2008-07-31 6 5.28571428571429 6.56198347107438  
## 2008-08-07 4 3.57142857142857 4.37091988130564  
## 2008-08-08 4 2.71428571428571 4.37091988130564  
## 2008-08-11 4 4.28571428571429 4.37091988130564  
## 2008-08-12 4 3.14285714285714 4.37091988130564  
## 2008-08-13 -7.18269888011491e-15 0 0  
## 2008-08-19 -7.39230898716414e-15 0 0  
## 2008-08-21 1 2 1  
## 2008-08-25 -7.01305680195219e-15 0 0  
## 2008-08-29 3 3.71428571428571 3  
## 2008-09-04 1 2 1  
## 2008-09-08 -7.02815583508709e-15 0 0  
## 2008-09-12 2 2.42857142857143 2  
## 2008-09-15 1 1 1  
## 2008-10-02 -7.35322913669734e-15 0 0  
## 2008-10-10 2 2 2  
## 2008-10-16 5 2.14285714285714 4.37091988130564  
## 2008-10-17 5 2.85714285714286 4.37091988130564  
## 2008-10-20 5 4 4.37091988130564  
## 2008-10-22 5 3.57142857142857 4.37091988130564  
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## 2008-10-30 3 3.85714285714286 3  
## 2008-11-03 3 3.85714285714286 3  
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## 2008-11-11 1 1 1  
## 2008-11-18 -7.55040474587076e-15 0 0  
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## 2008-11-24 5 3 4.37091988130564  
## 2008-11-25 5 4.14285714285714 4.37091988130564  
## 2008-12-09 1 0.857142857142857 1  
## 2008-12-15 2 1.85714285714286 2  
## 2008-12-22 -7.01660951563099e-15 0 0  
## 2008-12-24 1 1 1  
## 2008-12-26 -8.4821039081362e-15 0 0  
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## 2009-01-07 3 3.28571428571429 3  
## 2009-01-08 3 3.42857142857143 3  
## 2009-01-21 2 2.28571428571429 2  
## 2009-01-22 2 2 2  
## 2009-01-23 2 2.28571428571429 2  
## 2009-01-30 2 1.71428571428571 2  
## 2009-02-04 -6.96331881044898e-15 0 0  
## 2009-02-05 1.006 1.14285714285714 1  
## 2009-02-11 2 2.42857142857143 2  
## 2009-02-18 -6.83542111801216e-15 0 0  
## 2009-02-20 2 1.14285714285714 2  
## 2009-02-24 2 2.42857142857143 2  
## 2009-02-26 -7.17292891749821e-15 0 0  
## 2009-03-02 -6.73860967026485e-15 0.142857142857143 0  
## 2009-03-04 1 1.28571428571429 1  
## 2009-03-10 4 3.14285714285714 4.37091988130564  
## 2009-03-12 4 3.57142857142857 4.37091988130564  
## 2009-03-17 2 2.71428571428571 2  
## 2009-03-19 -6.96331881044898e-15 0.142857142857143 0  
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## 2009-05-20 0.00199999999999313 0 0  
## 2009-05-28 3 3.28571428571429 3  
## 2009-05-29 3 3.85714285714286 3  
## 2009-06-01 3 3 3  
## 2009-06-02 3 3.14285714285714 3  
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## 2009-07-02 1 1.28571428571429 1  
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## 2009-07-10 1.006 1 1  
## 2009-07-17 1.002 1 1  
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## 2009-08-07 1 1 1  
## 2009-08-11 2 1.85714285714286 2  
## 2009-08-19 5 3.85714285714286 4.37091988130564  
## 2009-08-26 5 3.42857142857143 4.37091988130564  
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## 2009-09-08 9 3.42857142857143 9  
## 2009-09-10 9 4.14285714285714 9  
## 2009-09-11 9 4.57142857142857 9  
## 2009-09-14 9 3.85714285714286 9  
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## 2009-09-25 2 2.28571428571429 2  
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## 2009-10-02 3 3.71428571428571 3  
## 2009-10-05 3 3.71428571428571 3  
## 2009-10-08 3 3.14285714285714 3  
## 2009-10-12 3 3.71428571428571 3  
## 2009-10-15 2 2.28571428571429 2  
## 2009-10-21 -6.84075018853036e-15 0 0  
## 2009-10-28 1 1 1  
## 2009-11-05 3 3.57142857142857 3  
## 2009-11-06 3 3.14285714285714 3  
## 2009-11-09 3 3.57142857142857 3  
## 2009-11-11 1 1 1  
## 2009-12-08 -7.48645589965236e-15 0 0  
## 2009-12-17 -7.22266690900142e-15 0 0  
## 2009-12-30 1 1 1  
## 2010-01-04 1 1.14285714285714 1  
## 2010-01-05 1 2.28571428571429 1  
## 2010-01-14 3 3.28571428571429 3  
## 2010-01-28 4 5.14285714285714 4.37091988130564  
## 2010-02-02 4 4.85714285714286 4.37091988130564  
## 2010-02-08 3 2.85714285714286 3  
## 2010-02-09 3 3.28571428571429 3  
## 2010-02-12 3 2.85714285714286 3  
## 2010-02-16 3 3.28571428571429 3  
## 2010-02-24 4 3.85714285714286 4.37091988130564  
## 2010-02-25 2 2.14285714285714 2  
## 2010-03-05 1 1 1  
## 2010-03-10 2 2.14285714285714 2  
## 2010-03-15 -7.01305680195219e-15 0 0  
## 2010-03-16 -7.58948459633757e-15 0 0  
## 2010-03-19 3 2.71428571428571 3  
## 2010-03-22 3 3 3  
## 2010-03-25 -7.36211092089434e-15 0 0  
## 2010-03-30 2 2.28571428571429 2  
## 2010-04-06 -7.56816831426477e-15 0 0  
## 2010-04-08 1 2 1  
## 2010-04-12 1 1 1  
## 2010-04-15 -7.30260296677443e-15 0 0  
## 2010-04-28 2 2.57142857142857 2  
## 2010-04-29 2 2 2  
## 2010-04-30 1 1 1  
## 2010-05-05 1 1 1  
## 2010-05-07 1 1 1  
## 2010-05-14 1 1 1  
## 2010-05-18 1 1 1  
## 2010-05-19 1 1 1  
## 2010-05-20 1 1 1  
## 2010-05-21 1 1.14285714285714 1  
## 2010-05-26 4 3.57142857142857 4.37091988130564  
## 2010-05-27 4 3.85714285714286 4.37091988130564  
## 2010-06-03 -7.40385530662024e-15 0 0  
## 2010-06-04 -8.45989944764369e-15 0 0  
## 2010-06-07 1 1 1  
## 2010-06-08 1 1 1  
## 2010-06-16 3 3.28571428571429 3  
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## 2019-02-25 3.38646675060758 3  
## 2019-03-01 -0.53989327429441 0  
## 2019-03-04 -0.656913174295736 0  
## 2019-03-06 -0.505508024569749 0  
## 2019-03-07 -0.515133338046555 0  
## 2019-03-13 3.03555533564597 2  
## 2019-03-14 3.0059227327233 2  
## 2019-03-20 2.09212189296683 1  
## 2019-03-21 2.13419313877533 1  
## 2019-03-22 -0.543303668400709 0  
## 2019-03-26 2.04248003253954 1  
## 2019-03-27 2.14702911403191 1  
## 2019-03-29 4.01906866811216 6  
## 2019-04-10 3.03536717359043 2  
## 2019-04-15 2.82853151656519 2  
## 2019-04-22 2.83022146101926 2  
## 2019-04-24 3.0055363499209 2  
## 2019-04-29 2.90082338911723 2  
## 2019-05-06 -0.614774384627244 0  
## 2019-05-07 -0.592688446758723 0  
## 2019-05-08 2.99695322932844 2  
## 2019-05-10 2.99108041863816 2  
## 2019-05-16 2.12360559677902 1  
## 2019-05-22 -0.550231037292765 0  
## 2019-06-10 -0.631318364911981 0  
## 2019-06-14 -0.518434979756542 0  
## 2019-06-19 2.15400193607417 1  
## 2019-06-21 2.08030713614839 1  
## 2019-06-26 3.78271370466944 4  
## 2019-07-10 3.51720945305544 3  
## 2019-07-11 3.49161470256256 3  
## 2019-07-19 -0.528403832990493 0  
## 2019-07-23 2.96590537433786 2  
## 2019-08-05 -0.667063728718913 0  
## 2019-08-06 2.90815128061937 2  
## 2019-08-07 2.99880549865512 2  
## 2019-08-14 -0.555830842651638 0  
## 2019-08-16 2.97739488414299 2  
## 2019-08-23 -0.560701558322735 0  
## 2019-09-06 4.03331812992792 9  
## 2019-09-19 -0.515059962819645 0  
## 2019-09-26 -0.51606121718681 0  
## 2019-09-30 -0.637495802798178 0  
## 2019-10-03 2.09271486394181 1  
## 2019-10-07 3.8483515865897 6  
## 2019-10-08 3.92416747853261 6  
## 2019-10-09 4.01325315901824 6  
## 2019-10-10 3.98459693320932 6  
## 2019-10-21 2.86991787861484 2  
## 2019-10-22 3.67806962903195 4  
## 2019-10-25 3.81346716630849 4  
## 2019-10-28 3.6608372391202 4  
## 2019-10-31 3.46980641243819 3  
## 2019-11-01 3.49011629895597 3  
## 2019-11-06 -0.499601685938776 0  
## 2019-11-07 -0.498939899570333 0  
## 2019-11-08 -0.511808168981038 0  
## 2019-11-14 2.9880368196002 2  
## 2019-11-15 2.97750516102424 2  
## 2019-11-19 2.06567417218433 1  
## 2019-12-02 -0.657714468859713 0  
## 2019-12-05 2.09680464957578 1  
## 2019-12-09 -0.643263572053243 0  
## 2019-12-10 -0.593436359678748 0  
## 2019-12-12 2.1333697675212 1  
## 2019-12-13 2.96128827068971 2  
## 2019-12-16 2.86885035736504 2  
## 2019-12-18 3.46771279080686 3  
## 2019-12-24 2.03480151727259 1  
## 2019-12-26 2.12782557180804 1  
## 2019-12-27 -0.561387160808827 0  
## 2020-01-13 3.77917612760119 5  
## 2020-01-22 2.98912846910066 2  
## 2020-01-23 3.03686882695058 2  
## 2020-01-27 1.91471690880944 1  
## 2020-02-07 3.75303066208382 4  
## 2020-02-13 -0.513667948306208 0  
## 2020-02-14 -0.546345408504741 0  
## 2020-02-18 -0.592840407011948 0  
## 2020-02-21 -0.541111639610385 0  
## 2020-02-24 -0.727034990314399 0  
## 2020-02-25 -0.66354204328549 0  
## 2020-02-27 -0.571966805408699 0  
## 2020-03-06 -0.550924710832838 0  
## 2020-03-09 1.9284347202075 1  
## 2020-03-11 -0.542236314808473 0  
## 2020-03-12 2.03902518059881 1  
## results 0 100

When looking at the above table, the errors are based on an exact match, but the values you notice as I do, are rounded up to the true value if greater than zero and zero if less than zero will give very near perfect results for predicting the number of days the cycle will be increasing. Lets test this out.

predRF\_round <- predict(rfMod, testingSet)  
  
predRF\_round <- ifelse(predRF\_round<0,0,round(predRF,0))  
  
predDF\_round <- data.frame(predRF\_round, IncreasingDaysThisCycle=testingSet$incrDaysThisCycle)  
predDF\_round

## predRF\_round IncreasingDaysThisCycle  
## 2005-09-28 0 0  
## 2005-10-07 1 1  
## 2005-10-10 1 1  
## 2005-10-14 1 1  
## 2005-10-19 0 0  
## 2005-10-21 2 2  
## 2005-10-24 2 2  
## 2005-10-28 15 15  
## 2005-11-14 15 15  
## 2005-11-16 1 1  
## 2005-11-22 2 2  
## 2005-11-23 2 2  
## 2005-12-06 2 2  
## 2005-12-12 0 0  
## 2005-12-13 7 8  
## 2005-12-14 7 8  
## 2005-12-16 7 8  
## 2005-12-23 8 8  
## 2005-12-27 0 0  
## 2005-12-29 0 0  
## 2006-01-05 3 3  
## 2006-01-06 0 0  
## 2006-01-09 0 0  
## 2006-01-19 0 0  
## 2006-01-23 2 2  
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## 2006-01-26 0 0  
## 2006-01-27 4 4  
## 2006-02-01 4 4  
## 2006-02-03 0 0  
## 2006-02-07 2 2  
## 2006-02-10 3 3  
## 2006-02-15 3 3  
## 2006-03-03 0 0  
## 2006-03-09 1 1  
## 2006-03-20 8 7  
## 2006-03-24 1 1  
## 2006-03-28 1 1  
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## 2006-03-30 1 1  
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sum <- sum(predRF\_round==testingSet$incrDaysThisCycle)   
length <- length(testingSet$incrDaysThisCycle)  
accuracy\_rfMod\_round <- (sum/length)   
accuracy\_rfMod\_round

## [1] 0.9889908

results\_round <- c(round(accuracy\_rfMod\_round,2), round(100,2))  
results\_round <- as.factor(results\_round)  
results\_round <- t(data.frame(results\_round))  
  
colnames(results\_round) <- colnames(predDF\_round)  
Results\_round <- rbind(predDF\_round, results\_round)   
Results\_round

## predRF\_round IncreasingDaysThisCycle  
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## results\_round 0.99 100

knnMod\_round <- train(incrDaysThisCycle ~ .,  
 method='knn', preProcess=c('center','scale'),  
 tuneLength=10, trControl=trainControl(method='cv'), data=trainingSet)

rpartMod\_round <- train(incrDaysThisCycle ~ ., method='rpart', tuneLength=9, data=trainingSet)

glmMod\_round <- train(incrDaysThisCycle ~ .,   
 method='glm', data=trainingSet)

predKNN <- predict(knnMod\_round, testingSet)  
predKNN\_round <- ifelse(predKNN<0,0,round(predKNN,0))  
  
predRPART <- predict(rpartMod\_round, testingSet)  
predRPART\_round <- ifelse(predRPART<0,0,round(predRPART,0))

predGLM <- predict(glmMod\_round, testingSet)  
predGLM\_round <- ifelse(predGLM<0,0,round(predGLM,0))

length=length(testingSet$incrDaysThisCycle)

sumKNN\_round <- sum(predKNN\_round==testingSet$incrDaysThisCycle)  
sumRPart\_round <- sum(predRPART\_round==testingSet$incrDaysThisCycle)

sumGLM\_round <- sum(predGLM\_round==testingSet$incrDaysThisCycle)

accuracy\_KNN\_round <- sumKNN\_round/length   
accuracy\_RPART\_round <- sumRPart\_round/length

accuracy\_GLM\_round <- sumGLM\_round/length

predDF2\_round <- data.frame(predRF\_round,predKNN\_round,predRPART\_round,predGLM\_round,   
 IncreasingDaysThisCycle=testingSet$incrDaysThisCycle)  
colnames(predDF2\_round) <- c('RandomForest\_round','KNN\_round','Rpart\_round','GLM\_round','IncreasingDaysThisCycle')  
  
results\_round <- c(round(accuracy\_rfMod\_round,2),   
 round(accuracy\_KNN\_round,2),   
 round(accuracy\_RPART\_round,2),  
 round(accuracy\_GLM\_round,2),   
 round(100,2))  
  
results\_round <- as.factor(results\_round)  
results\_round <- t(data.frame(results\_round))  
colnames(results\_round) <- c('RandomForest\_round','KNN\_round','Rpart\_round','GLM\_round','IncreasingDaysThisCycle')  
Results\_round <- rbind(predDF2\_round, results\_round)   
Results\_round

## RandomForest\_round KNN\_round Rpart\_round GLM\_round  
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## 2016-06-16 3  
## 2016-06-17 3  
## 2016-06-20 3  
## 2016-06-22 1  
## 2016-06-29 4  
## 2016-07-06 4  
## 2016-07-07 4  
## 2016-07-08 4  
## 2016-07-11 4  
## 2016-07-20 0  
## 2016-07-21 1  
## 2016-07-28 1  
## 2016-08-02 0  
## 2016-08-05 2  
## 2016-08-09 1  
## 2016-08-12 2  
## 2016-08-15 2  
## 2016-08-18 1  
## 2016-08-24 3  
## 2016-08-26 0  
## 2016-08-31 0  
## 2016-09-01 4  
## 2016-09-14 1  
## 2016-09-23 2  
## 2016-10-06 2  
## 2016-10-14 0  
## 2016-10-24 0  
## 2016-10-25 0  
## 2016-10-27 3  
## 2016-11-01 0  
## 2016-11-02 0  
## 2016-11-03 4  
## 2016-11-08 4  
## 2016-11-11 3  
## 2016-11-16 2  
## 2016-11-18 2  
## 2016-11-23 2  
## 2016-11-25 2  
## 2016-11-29 1  
## 2016-12-01 1  
## 2016-12-07 2  
## 2016-12-09 1  
## 2016-12-12 3  
## 2016-12-30 0  
## 2017-01-05 4  
## 2017-01-12 0  
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## 2017-01-19 1  
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## 2017-01-26 3  
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## 2017-02-24 4  
## 2017-02-27 4  
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## 2017-03-08 1  
## 2017-03-13 0  
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## 2017-03-20 0  
## 2017-03-22 4  
## 2017-03-27 4  
## 2017-03-28 4  
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## 2017-04-03 1  
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## 2017-04-06 6  
## 2017-04-10 6  
## 2017-04-25 2  
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## 2017-05-08 4  
## 2017-05-09 4  
## 2017-05-11 0  
## 2017-05-19 6  
## 2017-05-24 6  
## 2017-05-25 6  
## 2017-06-01 4  
## 2017-06-09 0  
## 2017-06-12 0  
## 2017-06-13 0  
## 2017-06-14 0  
## 2017-06-16 1  
## 2017-06-20 2  
## 2017-06-22 2  
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## 2017-07-05 7  
## 2017-07-06 7  
## 2017-07-07 7  
## 2017-07-12 3  
## 2017-07-17 0  
## 2017-07-18 0  
## 2017-07-25 1  
## 2017-08-01 1  
## 2017-08-15 0  
## 2017-08-16 0  
## 2017-08-17 0  
## 2017-08-18 1  
## 2017-08-24 1  
## 2017-08-31 2  
## 2017-09-01 2  
## 2017-09-07 0  
## 2017-09-12 3  
## 2017-09-27 1  
## 2017-09-28 1  
## 2017-10-04 3  
## 2017-10-06 1  
## 2017-10-11 0  
## 2017-10-13 1  
## 2017-10-24 1  
## 2017-10-26 0  
## 2017-11-17 3  
## 2017-11-24 0  
## 2017-11-28 3  
## 2017-11-30 3  
## 2017-12-11 4  
## 2017-12-15 3  
## 2017-12-22 1  
## 2017-12-27 1  
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## 2018-01-11 3  
## 2018-01-22 2  
## 2018-01-23 2  
## 2018-01-24 0  
## 2018-01-30 1  
## 2018-02-01 0  
## 2018-02-08 0  
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## 2018-02-14 4  
## 2018-02-15 4  
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## 2018-02-22 5  
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## 2018-03-12 6  
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## 2018-03-20 1  
## 2018-03-26 1  
## 2018-03-27 0  
## 2018-03-29 1  
## 2018-04-05 3  
## 2018-04-18 1  
## 2018-04-20 0  
## 2018-04-23 0  
## 2018-04-30 1  
## 2018-05-02 0  
## 2018-05-03 1  
## 2018-05-07 1  
## 2018-05-08 1  
## 2018-05-11 2  
## 2018-05-16 2  
## 2018-05-17 0  
## 2018-05-23 2  
## 2018-06-05 1  
## 2018-06-06 1  
## 2018-06-19 1  
## 2018-06-21 0  
## 2018-06-29 1  
## 2018-07-05 3  
## 2018-07-06 3  
## 2018-07-17 5  
## 2018-07-26 2  
## 2018-07-27 0  
## 2018-08-01 0  
## 2018-08-02 1  
## 2018-08-03 1  
## 2018-08-09 0  
## 2018-08-27 2  
## 2018-08-30 2  
## 2018-09-04 2  
## 2018-09-07 2  
## 2018-09-20 7  
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## 2018-10-02 1  
## 2018-10-04 0  
## 2018-10-18 0  
## 2018-10-23 2  
## 2018-11-07 1  
## 2018-11-13 3  
## 2018-11-14 3  
## 2018-11-15 0  
## 2018-11-19 0  
## 2018-12-03 0  
## 2018-12-10 3  
## 2018-12-13 0  
## 2018-12-14 0  
## 2018-12-24 1  
## 2018-12-27 0  
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## 2019-01-10 0  
## 2019-01-25 3  
## 2019-01-31 3  
## 2019-02-05 3  
## 2019-02-22 3  
## 2019-02-25 3  
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## 2019-03-04 0  
## 2019-03-06 0  
## 2019-03-07 0  
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## 2019-03-14 2  
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## 2019-03-21 1  
## 2019-03-22 0  
## 2019-03-26 1  
## 2019-03-27 1  
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## 2019-04-15 2  
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## 2019-04-24 2  
## 2019-04-29 2  
## 2019-05-06 0  
## 2019-05-07 0  
## 2019-05-08 2  
## 2019-05-10 2  
## 2019-05-16 1  
## 2019-05-22 0  
## 2019-06-10 0  
## 2019-06-14 0  
## 2019-06-19 1  
## 2019-06-21 1  
## 2019-06-26 4  
## 2019-07-10 3  
## 2019-07-11 3  
## 2019-07-19 0  
## 2019-07-23 2  
## 2019-08-05 0  
## 2019-08-06 2  
## 2019-08-07 2  
## 2019-08-14 0  
## 2019-08-16 2  
## 2019-08-23 0  
## 2019-09-06 9  
## 2019-09-19 0  
## 2019-09-26 0  
## 2019-09-30 0  
## 2019-10-03 1  
## 2019-10-07 6  
## 2019-10-08 6  
## 2019-10-09 6  
## 2019-10-10 6  
## 2019-10-21 2  
## 2019-10-22 4  
## 2019-10-25 4  
## 2019-10-28 4  
## 2019-10-31 3  
## 2019-11-01 3  
## 2019-11-06 0  
## 2019-11-07 0  
## 2019-11-08 0  
## 2019-11-14 2  
## 2019-11-15 2  
## 2019-11-19 1  
## 2019-12-02 0  
## 2019-12-05 1  
## 2019-12-09 0  
## 2019-12-10 0  
## 2019-12-12 1  
## 2019-12-13 2  
## 2019-12-16 2  
## 2019-12-18 3  
## 2019-12-24 1  
## 2019-12-26 1  
## 2019-12-27 0  
## 2020-01-13 5  
## 2020-01-22 2  
## 2020-01-23 2  
## 2020-01-27 1  
## 2020-02-07 4  
## 2020-02-13 0  
## 2020-02-14 0  
## 2020-02-18 0  
## 2020-02-21 0  
## 2020-02-24 0  
## 2020-02-25 0  
## 2020-02-27 0  
## 2020-03-06 0  
## 2020-03-09 1  
## 2020-03-11 0  
## 2020-03-12 1  
## results\_round 100

Lets compare this to the table we just saw earlier when the values weren’t rounded or zero if less than zero.

Results

## RandomForest KNN Rpart  
## 2005-09-28 -7.0849992539479e-15 0.142857142857143 0  
## 2005-10-07 1 1.14285714285714 1  
## 2005-10-10 1 1.28571428571429 1  
## 2005-10-14 1 1.28571428571429 1  
## 2005-10-19 -7.19957427008922e-15 0 0  
## 2005-10-21 2 2.85714285714286 2  
## 2005-10-24 2 2.42857142857143 2  
## 2005-10-28 15 5 14.4  
## 2005-11-14 14.98 5.28571428571429 14.4  
## 2005-11-16 1 1 1  
## 2005-11-22 2 2 2  
## 2005-11-23 1.996 2 2  
## 2005-12-06 2 2.57142857142857 2  
## 2005-12-12 -6.99884594723699e-15 0 0  
## 2005-12-13 7.27106666666667 6.71428571428571 6.56198347107438  
## 2005-12-14 7.1047 5.42857142857143 6.56198347107438  
## 2005-12-16 7.1922 5.85714285714286 6.56198347107438  
## 2005-12-23 7.74033333333333 7.14285714285714 6.56198347107438  
## 2005-12-27 -7.58682006107847e-15 0 0  
## 2005-12-29 -7.37365724035044e-15 0 0  
## 2006-01-05 3 3.42857142857143 3  
## 2006-01-06 -8.4829920865559e-15 0 0  
## 2006-01-09 -7.00861590985369e-15 0 0  
## 2006-01-19 -7.40651984187934e-15 0 0  
## 2006-01-23 2 2.28571428571429 2  
## 2006-01-24 2 2.71428571428571 2  
## 2006-01-26 -7.41007255555814e-15 0 0  
## 2006-01-27 3.994 3.28571428571429 4.37091988130564  
## 2006-02-01 4 4.28571428571429 4.37091988130564  
## 2006-02-03 -8.45190584186639e-15 0 0  
## 2006-02-07 2 2.14285714285714 2  
## 2006-02-10 3 2.71428571428571 3  
## 2006-02-15 3 2.85714285714286 3  
## 2006-03-03 -8.45901126922399e-15 0 0  
## 2006-03-09 1 1 1  
## 2006-03-20 7.74023333333333 5 6.56198347107438  
## 2006-03-24 1 1 1  
## 2006-03-28 1 1 1  
## 2006-03-29 1 1 1  
## 2006-03-30 1 1 1  
## 2006-04-10 -7.00683955301429e-15 0 0  
## 2006-04-11 -7.58770823949817e-15 0 0  
## 2006-04-12 1 1 1  
## 2006-04-17 2 2.28571428571429 2  
## 2006-04-18 1.996 2 2  
## 2006-04-20 -7.43227701605065e-15 0 0  
## 2006-04-27 4 4.14285714285714 4.37091988130564  
## 2006-05-02 5 3.85714285714286 4.37091988130564  
## 2006-05-05 5 5.42857142857143 4.37091988130564  
## 2006-05-12 1 1 1  
## 2006-05-25 2 2.14285714285714 2  
## 2006-05-31 1 1 1  
## 2006-06-02 -8.4803275512968e-15 0 0  
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## 2006-06-06 4 3.85714285714286 4.37091988130564  
## 2006-06-08 4 4.28571428571429 4.37091988130564  
## 2006-06-12 -6.97841784358388e-15 0 0  
## 2006-06-19 5 3.71428571428571 4.37091988130564  
## 2006-06-28 5 3.42857142857143 4.37091988130564  
## 2006-06-30 5 4.71428571428571 4.37091988130564  
## 2006-07-12 -7.0752292913312e-15 0 0  
## 2006-07-13 -7.21467330322412e-15 0 0  
## 2006-07-21 3 2.85714285714286 3  
## 2006-07-24 3 3.71428571428571 3  
## 2006-07-26 3 3.42857142857143 3  
## 2006-07-27 1 1.42857142857143 1  
## 2006-07-28 1 1 1  
## 2006-08-01 2 1.85714285714286 2  
## 2006-08-04 -8.45368219870579e-15 0 0  
## 2006-08-09 -7.19513337799072e-15 0 0  
## 2006-08-10 -7.42428341027335e-15 0 0  
## 2006-08-21 1 1.28571428571429 1  
## 2006-08-22 1 1 1  
## 2006-08-25 3 2.85714285714286 3  
## 2006-08-31 -7.40030259294144e-15 0 0  
## 2006-09-08 2 2.14285714285714 2  
## 2006-09-15 -8.47322212393919e-15 0 0  
## 2006-09-18 2 2 2  
## 2006-09-20 2 2.14285714285714 2  
## 2006-09-22 3 3.14285714285714 3  
## 2006-09-25 3 2.85714285714286 3  
## 2006-09-26 3 3.28571428571429 3  
## 2006-10-02 3 3.14285714285714 3  
## 2006-10-12 1 1 1  
## 2006-10-16 -7.01216862353249e-15 0 0  
## 2006-10-17 5 4.28571428571429 4.37091988130564  
## 2006-10-18 5 5.14285714285714 4.37091988130564  
## 2006-10-27 1 1 1  
## 2006-10-30 1 1 1  
## 2006-11-06 2 2.42857142857143 2  
## 2006-11-13 2 2.71428571428571 2  
## 2006-11-17 3 3.14285714285714 3  
## 2006-11-20 3 4 3  
## 2006-11-27 -6.85052015114707e-15 0 0  
## 2006-12-08 2 1.71428571428571 2  
## 2006-12-14 -7.1267436396738e-15 0 0  
## 2006-12-15 -8.43680680873149e-15 0 0  
## 2006-12-27 2 2.28571428571429 2  
## 2007-01-04 2 3 2  
## 2007-01-08 -6.86828371954107e-15 0 0  
## 2007-01-12 1 1.28571428571429 1  
## 2007-01-16 1 1.57142857142857 1  
## 2007-01-17 -6.79722944596506e-15 0 0  
## 2007-01-22 -6.88071821741687e-15 0 0  
## 2007-01-24 2 2.42857142857143 2  
## 2007-01-31 2 1.85714285714286 2  
## 2007-02-01 2 3 2  
## 2007-02-05 1 1.14285714285714 1  
## 2007-02-06 -7.32658378410633e-15 0 0  
## 2007-02-08 1 1.71428571428571 1  
## 2007-02-13 2 2.14285714285714 2  
## 2007-02-20 -7.38253902454744e-15 0 0  
## 2007-02-23 -8.46167580448309e-15 0 0  
## 2007-03-01 -7.25819404578942e-15 0 0  
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## 2007-03-20 3 3.28571428571429 3  
## 2007-03-22 -7.33901828198213e-15 0 0  
## 2007-03-23 -8.47499848077859e-15 0 0  
## 2007-03-27 -7.40563166345964e-15 0 0  
## 2007-03-28 -7.18536341537401e-15 0 0  
## 2007-04-10 -7.53708206957526e-15 0 0  
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## 2007-04-19 -7.39053263032474e-15 0 0  
## 2007-04-24 -7.58682006107847e-15 0 0  
## 2007-04-26 -7.34523553092004e-15 0 0  
## 2007-04-27 -8.44657677134819e-15 0 0  
## 2007-04-30 1 1 1  
## 2007-05-03 1 1 1  
## 2007-05-07 -7.02282676456889e-15 0 0  
## 2007-05-08 -7.58682006107847e-15 0 0  
## 2007-05-09 -7.15782988436331e-15 0 0  
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## 2007-05-23 3 3.42857142857143 3  
## 2007-05-30 2 2 2  
## 2007-06-05 -7.58504370423907e-15 0 0  
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## 2007-06-12 -7.59126095317697e-15 0 0  
## 2007-06-14 1 1 1  
## 2007-06-15 -8.44924130660729e-15 0 0  
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## 2007-07-02 5 6.14285714285714 4.37091988130564  
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## 2007-07-13 2 2.14285714285714 2  
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## 2007-08-09 -7.33813010356244e-15 0 0  
## 2007-08-13 1 1.14285714285714 1  
## 2007-08-14 -7.59126095317697e-15 0 0  
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## 2007-08-22 3 7 3  
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## 2007-08-29 4 4.57142857142857 4.37091988130564  
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## 2007-09-17 2 1.85714285714286 2  
## 2007-09-20 -7.40740802029904e-15 0 0  
## 2007-09-27 -7.42161887501425e-15 0 0  
## 2007-10-03 7.04676666666667 6 6.56198347107438  
## 2007-10-09 7.01746666666667 7.28571428571429 6.56198347107438  
## 2007-10-12 1 1.14285714285714 1  
## 2007-10-15 2 2 2  
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## 2007-11-16 -8.45101766344669e-15 0 0  
## 2007-11-19 -6.99351687671879e-15 0 0  
## 2007-11-21 2 2.57142857142857 2  
## 2007-11-23 2 2.57142857142857 2  
## 2007-11-28 1.01 1.42857142857143 1  
## 2007-11-30 1 1.28571428571429 1  
## 2007-12-06 2 2.14285714285714 2  
## 2007-12-14 -8.4892093354938e-15 0 0  
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## 2007-12-21 1 1 1  
## 2007-12-26 -7.20312698376802e-15 0 0  
## 2007-12-28 -8.4883211570741e-15 0 0  
## 2007-12-31 -6.90381085632907e-15 0 0  
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## 2008-01-23 1 1 1  
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## 2008-04-07 4 3.85714285714286 4.37091988130564  
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## 2008-04-10 1 1.14285714285714 1  
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## 2008-05-01 1 1.57142857142857 1  
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## 2008-05-07 -7.01749769405069e-15 0 0  
## 2008-05-12 -7.00950408827339e-15 0 0  
## 2008-05-13 3 3.42857142857143 3  
## 2008-05-14 3 2.71428571428571 3  
## 2008-05-15 3 3.42857142857143 3  
## 2008-05-16 3 3.42857142857143 3  
## 2008-05-22 0.00399999999999276 0 0  
## 2008-05-28 1 2.14285714285714 1  
## 2008-06-02 3 3.14285714285714 3  
## 2008-06-05 3 3.71428571428571 3  
## 2008-06-12 3 2 3  
## 2008-06-13 3 3.57142857142857 3  
## 2008-06-17 3 4.14285714285714 3  
## 2008-06-18 1 1.42857142857143 1  
## 2008-06-23 -6.3948846218409e-15 0.714285714285714 0  
## 2008-06-24 1 1 1  
## 2008-07-01 -7.22000237374232e-15 0 0  
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## 2008-07-16 2.99 2.42857142857143 3  
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## 2008-07-31 6 5.28571428571429 6.56198347107438  
## 2008-08-07 4 3.57142857142857 4.37091988130564  
## 2008-08-08 4 2.71428571428571 4.37091988130564  
## 2008-08-11 4 4.28571428571429 4.37091988130564  
## 2008-08-12 4 3.14285714285714 4.37091988130564  
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## 2008-08-25 -7.01305680195219e-15 0 0  
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## 2008-10-22 5 3.57142857142857 4.37091988130564  
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## 2008-11-11 1 1 1  
## 2008-11-18 -7.55040474587076e-15 0 0  
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## 2008-11-24 5 3 4.37091988130564  
## 2008-11-25 5 4.14285714285714 4.37091988130564  
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## 2008-12-15 2 1.85714285714286 2  
## 2008-12-22 -7.01660951563099e-15 0 0  
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## 2017-04-05 4.04816630501433 6  
## 2017-04-06 4.04422357524556 6  
## 2017-04-10 3.92278602790497 6  
## 2017-04-25 2.97764444506562 2  
## 2017-04-28 -0.541110266189677 0  
## 2017-05-08 3.70311285132337 4  
## 2017-05-09 3.85841875987624 4  
## 2017-05-11 -0.489996730028992 0  
## 2017-05-19 4.05365618487342 6  
## 2017-05-24 4.0499325296243 6  
## 2017-05-25 4.10859616384463 6  
## 2017-06-01 3.85579913612096 4  
## 2017-06-09 -0.512432361950289 0  
## 2017-06-12 -0.612319992506289 0  
## 2017-06-13 -0.510788726960744 0  
## 2017-06-14 -0.439163206498499 0  
## 2017-06-16 2.1384576706172 1  
## 2017-06-20 2.88452922637338 2  
## 2017-06-22 3.07282309494903 2  
## 2017-06-29 4.1150001714487 7  
## 2017-07-05 4.15260435761162 7  
## 2017-07-06 4.14561285459439 7  
## 2017-07-07 4.14922419974748 7  
## 2017-07-12 3.67530346788971 3  
## 2017-07-17 -0.575881180299241 0  
## 2017-07-18 -0.538492564067477 0  
## 2017-07-25 2.06622701596436 1  
## 2017-08-01 2.13820219581764 1  
## 2017-08-15 -0.527534905899796 0  
## 2017-08-16 -0.444730356741965 0  
## 2017-08-17 -0.578815499035871 0  
## 2017-08-18 2.12093996294833 1  
## 2017-08-24 2.09450303148654 1  
## 2017-08-31 3.05292685192149 2  
## 2017-09-01 3.05241937304773 2  
## 2017-09-07 -0.481861700731745 0  
## 2017-09-12 3.48148070124985 3  
## 2017-09-27 2.12643984087251 1  
## 2017-09-28 2.19576094636467 1  
## 2017-10-04 3.55759006786031 3  
## 2017-10-06 2.20359822960646 1  
## 2017-10-11 -0.436835973327187 0  
## 2017-10-13 2.17010828134554 1  
## 2017-10-24 2.16017207675111 1  
## 2017-10-26 -0.575625589052034 0  
## 2017-11-17 3.50488134513306 3  
## 2017-11-24 -0.459085536487597 0  
## 2017-11-28 3.51058178887362 3  
## 2017-11-30 3.60659381017825 3  
## 2017-12-11 3.71515155797167 4  
## 2017-12-15 3.57752447090806 3  
## 2017-12-22 2.15589440401854 1  
## 2017-12-27 2.15676037090694 1  
## 2018-01-04 2.19557790274852 1  
## 2018-01-11 3.70490977541244 3  
## 2018-01-22 2.94490478047052 2  
## 2018-01-23 3.01428896567834 2  
## 2018-01-24 -0.621373175115122 0  
## 2018-01-30 2.10391375178803 1  
## 2018-02-01 -0.452569776756184 0  
## 2018-02-08 -0.597492027505948 0  
## 2018-02-09 3.79647011818118 4  
## 2018-02-14 3.8436909013331 4  
## 2018-02-15 3.86215530082909 4  
## 2018-02-21 4.04408821920013 5  
## 2018-02-22 3.99209390003518 5  
## 2018-03-07 4.09608548778699 6  
## 2018-03-12 3.96381495074081 6  
## 2018-03-13 -0.504418147367407 0  
## 2018-03-20 2.15640502096845 1  
## 2018-03-26 2.09314572200864 1  
## 2018-03-27 -0.557832764913874 0  
## 2018-03-29 2.2359676732731 1  
## 2018-04-05 3.55001690931283 3  
## 2018-04-18 2.27309943195557 1  
## 2018-04-20 -0.464281640633686 0  
## 2018-04-23 -0.582863223793536 0  
## 2018-04-30 1.99609199827852 1  
## 2018-05-02 -0.514186461274686 0  
## 2018-05-03 2.13942583727966 1  
## 2018-05-07 1.99732239195434 1  
## 2018-05-08 2.10865392844822 1  
## 2018-05-11 3.04295533274858 2  
## 2018-05-16 3.07877659178854 2  
## 2018-05-17 -0.480363542742714 0  
## 2018-05-23 3.02675957066165 2  
## 2018-06-05 2.04872208857715 1  
## 2018-06-06 2.15791784742826 1  
## 2018-06-19 2.02917367364661 1  
## 2018-06-21 -0.491699060844324 0  
## 2018-06-29 2.11219545518259 1  
## 2018-07-05 3.51379146831917 3  
## 2018-07-06 3.49745541577292 3  
## 2018-07-17 3.87119299418522 5  
## 2018-07-26 3.10408512726964 2  
## 2018-07-27 -0.496134307045171 0  
## 2018-08-01 -0.537116299238828 0  
## 2018-08-02 2.12359862996007 1  
## 2018-08-03 2.14808793332312 1  
## 2018-08-09 -0.497118268934579 0  
## 2018-08-27 2.92098963552263 2  
## 2018-08-30 3.01350537510121 2  
## 2018-09-04 2.96559563011346 2  
## 2018-09-07 3.00012662471189 2  
## 2018-09-20 4.08651715359804 7  
## 2018-10-01 -0.683987659364181 0  
## 2018-10-02 2.01326980152515 1  
## 2018-10-04 -0.517378594449474 0  
## 2018-10-18 -0.558137547258067 0  
## 2018-10-23 2.93567667966497 2  
## 2018-11-07 2.21680309780078 1  
## 2018-11-13 3.4763711022975 3  
## 2018-11-14 3.52366479967446 3  
## 2018-11-15 -0.489267036392617 0  
## 2018-11-19 -0.652854676900591 0  
## 2018-12-03 -0.623372188365187 0  
## 2018-12-10 3.37353646669834 3  
## 2018-12-13 -0.57487156063844 0  
## 2018-12-14 -0.503759791731239 0  
## 2018-12-24 1.93805800800349 1  
## 2018-12-27 -0.503201441782606 0  
## 2019-01-04 3.0617103761884 2  
## 2019-01-10 -0.552349728488403 0  
## 2019-01-25 3.54088178044065 3  
## 2019-01-31 3.46971871604707 3  
## 2019-02-05 3.43813388698231 3  
## 2019-02-22 3.5078240027913 3  
## 2019-02-25 3.38646675060758 3  
## 2019-03-01 -0.53989327429441 0  
## 2019-03-04 -0.656913174295736 0  
## 2019-03-06 -0.505508024569749 0  
## 2019-03-07 -0.515133338046555 0  
## 2019-03-13 3.03555533564597 2  
## 2019-03-14 3.0059227327233 2  
## 2019-03-20 2.09212189296683 1  
## 2019-03-21 2.13419313877533 1  
## 2019-03-22 -0.543303668400709 0  
## 2019-03-26 2.04248003253954 1  
## 2019-03-27 2.14702911403191 1  
## 2019-03-29 4.01906866811216 6  
## 2019-04-10 3.03536717359043 2  
## 2019-04-15 2.82853151656519 2  
## 2019-04-22 2.83022146101926 2  
## 2019-04-24 3.0055363499209 2  
## 2019-04-29 2.90082338911723 2  
## 2019-05-06 -0.614774384627244 0  
## 2019-05-07 -0.592688446758723 0  
## 2019-05-08 2.99695322932844 2  
## 2019-05-10 2.99108041863816 2  
## 2019-05-16 2.12360559677902 1  
## 2019-05-22 -0.550231037292765 0  
## 2019-06-10 -0.631318364911981 0  
## 2019-06-14 -0.518434979756542 0  
## 2019-06-19 2.15400193607417 1  
## 2019-06-21 2.08030713614839 1  
## 2019-06-26 3.78271370466944 4  
## 2019-07-10 3.51720945305544 3  
## 2019-07-11 3.49161470256256 3  
## 2019-07-19 -0.528403832990493 0  
## 2019-07-23 2.96590537433786 2  
## 2019-08-05 -0.667063728718913 0  
## 2019-08-06 2.90815128061937 2  
## 2019-08-07 2.99880549865512 2  
## 2019-08-14 -0.555830842651638 0  
## 2019-08-16 2.97739488414299 2  
## 2019-08-23 -0.560701558322735 0  
## 2019-09-06 4.03331812992792 9  
## 2019-09-19 -0.515059962819645 0  
## 2019-09-26 -0.51606121718681 0  
## 2019-09-30 -0.637495802798178 0  
## 2019-10-03 2.09271486394181 1  
## 2019-10-07 3.8483515865897 6  
## 2019-10-08 3.92416747853261 6  
## 2019-10-09 4.01325315901824 6  
## 2019-10-10 3.98459693320932 6  
## 2019-10-21 2.86991787861484 2  
## 2019-10-22 3.67806962903195 4  
## 2019-10-25 3.81346716630849 4  
## 2019-10-28 3.6608372391202 4  
## 2019-10-31 3.46980641243819 3  
## 2019-11-01 3.49011629895597 3  
## 2019-11-06 -0.499601685938776 0  
## 2019-11-07 -0.498939899570333 0  
## 2019-11-08 -0.511808168981038 0  
## 2019-11-14 2.9880368196002 2  
## 2019-11-15 2.97750516102424 2  
## 2019-11-19 2.06567417218433 1  
## 2019-12-02 -0.657714468859713 0  
## 2019-12-05 2.09680464957578 1  
## 2019-12-09 -0.643263572053243 0  
## 2019-12-10 -0.593436359678748 0  
## 2019-12-12 2.1333697675212 1  
## 2019-12-13 2.96128827068971 2  
## 2019-12-16 2.86885035736504 2  
## 2019-12-18 3.46771279080686 3  
## 2019-12-24 2.03480151727259 1  
## 2019-12-26 2.12782557180804 1  
## 2019-12-27 -0.561387160808827 0  
## 2020-01-13 3.77917612760119 5  
## 2020-01-22 2.98912846910066 2  
## 2020-01-23 3.03686882695058 2  
## 2020-01-27 1.91471690880944 1  
## 2020-02-07 3.75303066208382 4  
## 2020-02-13 -0.513667948306208 0  
## 2020-02-14 -0.546345408504741 0  
## 2020-02-18 -0.592840407011948 0  
## 2020-02-21 -0.541111639610385 0  
## 2020-02-24 -0.727034990314399 0  
## 2020-02-25 -0.66354204328549 0  
## 2020-02-27 -0.571966805408699 0  
## 2020-03-06 -0.550924710832838 0  
## 2020-03-09 1.9284347202075 1  
## 2020-03-11 -0.542236314808473 0  
## 2020-03-12 2.03902518059881 1  
## results 0 100

This certainly confirms that these algorithms are great for predicting the number of days that will continue to decrease with the features we selected and the models used in R, random forest, recursive partitioned trees, generalized linear models, and K-nearest neighbors for numeric data.

We can align the rounded table by indices with our sAAL testing set table to see what dates we can look at for clarity.

sAAL\_1$Date <- row.names(sAAL\_1)  
testingSet$Date <- row.names(testingSet)  
Results\_round$Date <- row.names(Results\_round)  
  
AAL\_1 <- merge(testingSet,Results\_round, by.x='Date', by.y='Date')  
tbl <- rbind(head(AAL\_1),tail(AAL\_1))  
tbl

## Date DayOfWeek stockDayValue lag1 today2lag1 incrDaysThisCycle  
## 1 2005-09-28 Wednesday 20.50 19.30 1.0621762 0  
## 2 2005-10-07 Friday 22.15 22.58 0.9809566 1  
## 3 2005-10-10 Monday 22.21 22.15 1.0027088 1  
## 4 2005-10-14 Friday 22.27 21.71 1.0257946 1  
## 5 2005-10-19 Wednesday 21.38 21.49 0.9948813 0  
## 6 2005-10-21 Friday 21.96 21.02 1.0447193 2  
## 1085 2020-02-25 Tuesday 23.12 25.45 0.9084479 0  
## 1086 2020-02-27 Thursday 20.60 22.31 0.9233528 0  
## 1087 2020-03-06 Friday 15.97 16.04 0.9956358 0  
## 1088 2020-03-09 Monday 14.75 15.97 0.9236068 1  
## 1089 2020-03-11 Wednesday 16.26 17.00 0.9564706 0  
## 1090 2020-03-12 Thursday 13.45 16.26 0.8271833 1  
## nTimesIncrDayCountsOccurs RandomForest\_round KNN\_round Rpart\_round  
## 1 955 0 0 0  
## 2 408 1 1 1  
## 3 408 1 1 1  
## 4 408 1 1 1  
## 5 955 0 0 0  
## 6 224 2 3 2  
## 1085 955 0 0 0  
## 1086 955 0 0 0  
## 1087 955 0 0 0  
## 1088 408 1 2 1  
## 1089 955 0 0 0  
## 1090 408 1 1 1  
## GLM\_round IncreasingDaysThisCycle  
## 1 0 0  
## 2 2 1  
## 3 2 1  
## 4 2 1  
## 5 0 0  
## 6 3 2  
## 1085 0 0  
## 1086 0 0  
## 1087 0 0  
## 1088 2 1  
## 1089 0 0  
## 1090 2 1

Results\_round$RandomForest\_round <-  
 as.numeric(paste(Results\_round$RandomForest\_round))  
Results\_round$KNN\_round <-  
 as.numeric(paste(Results\_round$KNN\_round))  
Results\_round$Rpart\_round <-  
 as.numeric(paste(Results\_round$Rpart\_round))  
Results\_round$GLM\_round <-  
 as.numeric(paste(Results\_round$GLM\_round))  
Results\_round$IncreasingDaysThisCycle <-  
 as.numeric(paste(Results\_round$IncreasingDaysThisCycle))  
  
  
  
Results\_round$mostVoted <- ifelse(  
 (Results\_round$RandomForest\_round==Results\_round$KNN\_round | Results\_round$RandomForest\_round==Results\_round$Rpart\_round | Results\_round$RandomForest\_round==Results\_round$GLM\_round),  
   
ifelse(Results\_round$KNN\_round==Results\_round$Rpart\_round | Results\_round$KNN\_round==Results\_round$GLM\_round,  
 Results\_round$RandomForest\_round,  
 ifelse(Results\_round$Rpart\_round ==Results\_round$GLM\_round,  
 Results\_round$Rpart\_round,  
 Results\_round$RandomForest\_round)),  
 ifelse(Results\_round$KNN\_round==Results\_round$Rpart\_round | Results\_round$KNN\_round==Results\_round$GLM\_round,  
 Results\_round$KNN\_round,  
 ifelse(Results\_round$Rpart\_round==Results\_round$GLM\_round,  
 Results\_round$Rpart\_round,  
 ifelse(Results\_round$Rpart\_round>Results\_round$RandomForest\_round,  
 Results\_round$Rpart\_round,   
 Results\_round$RandomForest\_round))  
 )  
)  
   
sMost <- sum(Results\_round$mostVoted==Results\_round$IncreasingDaysThisCycle)  
lMost <- length(Results\_round$IncreasingDaysThisCycle)-1  
accMost <- sMost/lMost

Lets run these rounded models on the training set too, to then combine the predicted results of the training and testing models.

predRF\_round1 <- predict(rfMod, trainingSet)  
  
predRF\_round1 <- ifelse(predRF\_round1<0,0,round(predRF,0))  
  
predDF\_round1 <- data.frame(predRF\_round1, IncreasingDaysThisCycle=trainingSet$incrDaysThisCycle)  
predDF\_round1

## predRF\_round1 IncreasingDaysThisCycle  
## 2005-09-29 0 5  
## 2005-09-30 1 5  
## 2005-10-03 1 5  
## 2005-10-04 1 5  
## 2005-10-05 0 5  
## 2005-10-06 2 5  
## 2005-10-11 0 0  
## 2005-10-12 0 0  
## 2005-10-13 15 1  
## 2005-10-17 0 0  
## 2005-10-18 0 0  
## 2005-10-20 2 2  
## 2005-10-25 2 15  
## 2005-10-26 0 15  
## 2005-10-27 7 15  
## 2005-10-31 7 15  
## 2005-11-01 7 15  
## 2005-11-02 8 15  
## 2005-11-03 0 15  
## 2005-11-04 0 15  
## 2005-11-07 3 15  
## 2005-11-08 0 15  
## 2005-11-09 0 15  
## 2005-11-10 0 15  
## 2005-11-11 2 15  
## 2005-11-15 2 15  
## 2005-11-17 0 1  
## 2005-11-18 0 0  
## 2005-11-21 4 2  
## 2005-11-25 0 1  
## 2005-11-28 2 1  
## 2005-11-29 3 2  
## 2005-11-30 3 2  
## 2005-12-01 0 2  
## 2005-12-02 0 0  
## 2005-12-05 8 2  
## 2005-12-07 1 2  
## 2005-12-08 1 1  
## 2005-12-09 1 1  
## 2005-12-15 1 8  
## 2005-12-19 0 8  
## 2005-12-20 0 8  
## 2005-12-21 1 8  
## 2005-12-22 2 8  
## 2005-12-28 0 0  
## 2005-12-30 0 3  
## 2006-01-03 4 3  
## 2006-01-04 5 3  
## 2006-01-10 0 0  
## 2006-01-11 1 1  
## 2006-01-12 2 1  
## 2006-01-13 0 0  
## 2006-01-17 0 1  
## 2006-01-18 4 1  
## 2006-01-20 4 2  
## 2006-01-25 0 0  
## 2006-01-30 0 4  
## 2006-01-31 5 4  
## 2006-02-02 5 4  
## 2006-02-06 0 0  
## 2006-02-08 0 2  
## 2006-02-09 0 2  
## 2006-02-13 3 3  
## 2006-02-14 3 3  
## 2006-02-16 0 0  
## 2006-02-17 0 0  
## 2006-02-21 1 2  
## 2006-02-22 2 2  
## 2006-02-23 0 2  
## 2006-02-24 0 0  
## 2006-02-27 0 0  
## 2006-02-28 0 0  
## 2006-03-01 1 1  
## 2006-03-02 3 1  
## 2006-03-06 0 2  
## 2006-03-07 2 2  
## 2006-03-08 0 2  
## 2006-03-10 2 1  
## 2006-03-13 2 7  
## 2006-03-14 3 7  
## 2006-03-15 3 7  
## 2006-03-16 3 7  
## 2006-03-17 3 7  
## 2006-03-21 1 7  
## 2006-03-22 0 7  
## 2006-03-23 0 0  
## 2006-03-27 5 1  
## 2006-03-31 1 1  
## 2006-04-03 0 0  
## 2006-04-04 0 0  
## 2006-04-05 2 1  
## 2006-04-06 3 1  
## 2006-04-07 0 0  
## 2006-04-13 0 1  
## 2006-04-19 2 2  
## 2006-04-21 0 4  
## 2006-04-24 0 4  
## 2006-04-25 2 4  
## 2006-04-26 2 4  
## 2006-04-28 0 5  
## 2006-05-01 1 5  
## 2006-05-03 1 5  
## 2006-05-04 0 5  
## 2006-05-08 0 1  
## 2006-05-09 2 1  
## 2006-05-10 0 0  
## 2006-05-11 0 0  
## 2006-05-15 1 1  
## 2006-05-16 0 0  
## 2006-05-17 1 2  
## 2006-05-18 2 2  
## 2006-05-19 0 2  
## 2006-05-22 0 0  
## 2006-05-23 0 0  
## 2006-05-24 1 2  
## 2006-05-26 3 2  
## 2006-05-30 0 1  
## 2006-06-01 0 0  
## 2006-06-07 0 4  
## 2006-06-09 0 4  
## 2006-06-13 0 2  
## 2006-06-14 4 2  
## 2006-06-15 0 2  
## 2006-06-16 0 5  
## 2006-06-20 0 5  
## 2006-06-21 0 5  
## 2006-06-22 1 5  
## 2006-06-23 1 5  
## 2006-06-26 0 0  
## 2006-06-27 0 0  
## 2006-06-29 0 5  
## 2006-07-03 3 5  
## 2006-07-05 3 5  
## 2006-07-06 2 5  
## 2006-07-07 0 1  
## 2006-07-10 1 1  
## 2006-07-11 0 0  
## 2006-07-14 1 3  
## 2006-07-17 0 3  
## 2006-07-18 5 3  
## 2006-07-19 5 3  
## 2006-07-20 0 0  
## 2006-07-25 2 3  
## 2006-07-31 0 0  
## 2006-08-02 0 2  
## 2006-08-03 2 2  
## 2006-08-07 0 0  
## 2006-08-08 0 0  
## 2006-08-11 0 3  
## 2006-08-14 3 3  
## 2006-08-15 3 3  
## 2006-08-16 1 3  
## 2006-08-17 0 0  
## 2006-08-18 0 0  
## 2006-08-23 0 0  
## 2006-08-24 0 0  
## 2006-08-28 2 3  
## 2006-08-29 2 3  
## 2006-08-30 0 3  
## 2006-09-01 0 1  
## 2006-09-05 7 1  
## 2006-09-06 7 2  
## 2006-09-07 1 2  
## 2006-09-11 2 3  
## 2006-09-12 3 3  
## 2006-09-13 3 3  
## 2006-09-14 0 3  
## 2006-09-19 1 2  
## 2006-09-21 0 3  
## 2006-09-27 0 0  
## 2006-09-28 0 3  
## 2006-09-29 0 3  
## 2006-10-03 0 3  
## 2006-10-04 2 1  
## 2006-10-05 2 1  
## 2006-10-06 0 0  
## 2006-10-09 1 1  
## 2006-10-10 2 1  
## 2006-10-11 0 1  
## 2006-10-13 0 0  
## 2006-10-19 1 5  
## 2006-10-20 0 5  
## 2006-10-23 0 5  
## 2006-10-24 0 5  
## 2006-10-25 1 1  
## 2006-10-26 3 1  
## 2006-10-31 0 0  
## 2006-11-01 0 0  
## 2006-11-02 0 0  
## 2006-11-03 3 2  
## 2006-11-07 0 2  
## 2006-11-08 0 0  
## 2006-11-09 0 2  
## 2006-11-10 0 2  
## 2006-11-14 5 2  
## 2006-11-15 5 2  
## 2006-11-16 4 2  
## 2006-11-21 4 3  
## 2006-11-22 1 3  
## 2006-11-24 0 0  
## 2006-11-28 0 0  
## 2006-11-29 0 0  
## 2006-11-30 0 0  
## 2006-12-01 0 1  
## 2006-12-04 0 1  
## 2006-12-05 0 1  
## 2006-12-06 3 1  
## 2006-12-07 3 2  
## 2006-12-11 3 2  
## 2006-12-12 0 0  
## 2006-12-13 0 0  
## 2006-12-18 1 1  
## 2006-12-19 3 1  
## 2006-12-20 0 0  
## 2006-12-21 0 0  
## 2006-12-22 3 2  
## 2006-12-26 3 2  
## 2006-12-28 0 0  
## 2006-12-29 0 2  
## 2007-01-03 1 2  
## 2007-01-05 0 0  
## 2007-01-09 3 2  
## 2007-01-10 3 2  
## 2007-01-11 2 2  
## 2007-01-18 6 1  
## 2007-01-19 4 1  
## 2007-01-23 4 2  
## 2007-01-25 4 2  
## 2007-01-26 4 1  
## 2007-01-29 0 1  
## 2007-01-30 0 2  
## 2007-02-02 1 1  
## 2007-02-07 0 1  
## 2007-02-09 3 2  
## 2007-02-12 1 2  
## 2007-02-14 0 0  
## 2007-02-15 0 0  
## 2007-02-16 0 0  
## 2007-02-21 0 0  
## 2007-02-22 0 0  
## 2007-02-26 0 0  
## 2007-02-27 5 1  
## 2007-02-28 5 1  
## 2007-03-02 0 0  
## 2007-03-05 1 1  
## 2007-03-06 3 1  
## 2007-03-07 0 0  
## 2007-03-08 0 0  
## 2007-03-09 1 1  
## 2007-03-12 1 1  
## 2007-03-13 0 0  
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## 2019-10-01 0 0  
## 2019-10-02 0 0  
## 2019-10-04 1 1  
## 2019-10-11 1 6  
## 2019-10-14 1 6  
## 2019-10-15 1 6  
## 2019-10-16 0 0  
## 2019-10-17 1 2  
## 2019-10-18 6 2  
## 2019-10-23 2 4  
## 2019-10-24 1 4  
## 2019-10-29 0 0  
## 2019-10-30 0 0  
## 2019-11-04 5 3  
## 2019-11-05 9 3  
## 2019-11-11 0 0  
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## 2019-11-13 9 2  
## 2019-11-18 9 1  
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## 2019-11-26 3 3  
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## 2020-03-03 1 1  
## 2020-03-04 1 1  
## 2020-03-05 0 0  
## 2020-03-10 1 1  
## 2020-03-13 4 1

sum <- sum(predRF\_round1==trainingSet$incrDaysThisCycle)   
length <- length(trainingSet$incrDaysThisCycle)  
accuracy\_rfMod\_round1 <- (sum/length)   
accuracy\_rfMod\_round1

## [1] 0.3652413

results\_round1 <- c(round(accuracy\_rfMod\_round1,2), round(100,2))  
results\_round1 <- as.factor(results\_round1)  
results\_round1 <- t(data.frame(results\_round1))  
  
colnames(results\_round1) <- colnames(predDF\_round1)  
Results\_round1 <- rbind(predDF\_round1, results\_round1)   
  
Results\_round1

## predRF\_round1 IncreasingDaysThisCycle  
## 2005-09-29 0 5  
## 2005-09-30 1 5  
## 2005-10-03 1 5  
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## 2005-10-26 0 15  
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## 2005-11-01 7 15  
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## results\_round1 0.37 100

knnMod\_round1 <- train(incrDaysThisCycle ~ .,  
 method='knn', preProcess=c('center','scale'),  
 tuneLength=10, trControl=trainControl(method='cv'), data=trainingSet)

rpartMod\_round1 <- train(incrDaysThisCycle ~ ., method='rpart', tuneLength=9, data=trainingSet)

glmMod\_round1 <- train(incrDaysThisCycle ~ .,   
 method='glm', data=trainingSet)

predKNN <- predict(knnMod\_round1, trainingSet)  
predKNN\_round1 <- ifelse(predKNN<0,0,round(predKNN,0))  
  
predRPART <- predict(rpartMod\_round1, trainingSet)  
predRPART\_round1 <- ifelse(predRPART<0,0,round(predRPART,0))

predGLM <- predict(glmMod\_round1, trainingSet)  
predGLM\_round1 <- ifelse(predGLM<0,0,round(predGLM,0))

length=length(trainingSet$incrDaysThisCycle)

sumKNN\_round1 <- sum(predKNN\_round1==trainingSet$incrDaysThisCycle)  
sumRPart\_round1 <- sum(predRPART\_round1==trainingSet$incrDaysThisCycle)

sumGLM\_round1 <- sum(predGLM\_round1==trainingSet$incrDaysThisCycle)

accuracy\_KNN\_round1 <- sumKNN\_round1/length   
accuracy\_RPART\_round1 <- sumRPart\_round1/length

accuracy\_GLM\_round1 <- sumGLM\_round1/length

predDF2\_round1 <- data.frame(predRF\_round1,predKNN\_round1,predRPART\_round1,predGLM\_round1,   
 IncreasingDaysThisCycle=trainingSet$incrDaysThisCycle)  
colnames(predDF2\_round1) <- c('RandomForest\_round1','KNN\_round1','Rpart\_round1','GLM\_round1','IncreasingDaysThisCycle')  
  
results\_round1 <- c(round(accuracy\_rfMod\_round1,2),   
 round(accuracy\_KNN\_round1,2),   
 round(accuracy\_RPART\_round1,2),  
 round(accuracy\_GLM\_round1,2),   
 round(100,2))  
  
results\_round1 <- as.factor(results\_round1)  
results\_round1 <- t(data.frame(results\_round1))  
colnames(results\_round1) <- c('RandomForest\_round1','KNN\_round1','Rpart\_round1','GLM\_round1','IncreasingDaysThisCycle')  
Results\_round1 <- rbind(predDF2\_round1, results\_round1)   
Results\_round1

## RandomForest\_round1 KNN\_round1 Rpart\_round1 GLM\_round1  
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## results\_round1 100

We can align the rounded table by indices with our sAAL training set table to see what dates we can look at for clarity.

sAAL\_1$Date <- row.names(sAAL\_1)  
trainingSet$Date <- row.names(trainingSet)  
Results\_round1$Date <- row.names(Results\_round1)  
  
AAL\_1 <- merge(trainingSet,Results\_round1, by.x='Date', by.y='Date')  
tbl <- rbind(head(AAL\_1),tail(AAL\_1))  
tbl

## Date DayOfWeek stockDayValue lag1 today2lag1 incrDaysThisCycle  
## 1 2005-09-29 Thursday 20.21 20.50 0.9858536 5  
## 2 2005-09-30 Friday 21.01 20.21 1.0395844 5  
## 3 2005-10-03 Monday 21.50 21.01 1.0233222 5  
## 4 2005-10-04 Tuesday 22.16 21.50 1.0306977 5  
## 5 2005-10-05 Wednesday 22.20 22.16 1.0018051 5  
## 6 2005-10-06 Thursday 22.58 22.20 1.0171171 5  
## 2544 2020-03-02 Monday 18.86 19.05 0.9900264 0  
## 2545 2020-03-03 Tuesday 17.85 18.86 0.9464475 1  
## 2546 2020-03-04 Wednesday 18.53 17.85 1.0380953 1  
## 2547 2020-03-05 Thursday 16.04 18.53 0.8656233 0  
## 2548 2020-03-10 Tuesday 17.00 14.75 1.1525424 1  
## 2549 2020-03-13 Friday 14.31 13.45 1.0639405 1  
## nTimesIncrDayCountsOccurs RandomForest\_round1 KNN\_round1 Rpart\_round1  
## 1 30 0 5 4  
## 2 30 1 5 4  
## 3 30 1 6 4  
## 4 30 1 5 4  
## 5 30 0 5 4  
## 6 30 2 6 4  
## 2544 955 0 0 0  
## 2545 408 1 1 1  
## 2546 408 1 1 1  
## 2547 955 0 0 0  
## 2548 408 1 2 1  
## 2549 408 4 1 1  
## GLM\_round1 IncreasingDaysThisCycle  
## 1 4 5  
## 2 4 5  
## 3 4 5  
## 4 4 5  
## 5 4 5  
## 6 4 5  
## 2544 0 0  
## 2545 2 1  
## 2546 2 1  
## 2547 0 0  
## 2548 2 1  
## 2549 2 1

Results\_round1$RandomForest\_round1 <-  
 as.numeric(paste(Results\_round1$RandomForest\_round1))  
Results\_round1$KNN\_round1 <-  
 as.numeric(paste(Results\_round1$KNN\_round1))  
Results\_round1$Rpart\_round1 <-  
 as.numeric(paste(Results\_round1$Rpart\_round1))  
Results\_round1$GLM\_round1 <-  
 as.numeric(paste(Results\_round1$GLM\_round1))  
Results\_round1$IncreasingDaysThisCycle <-  
 as.numeric(paste(Results\_round1$IncreasingDaysThisCycle))  
  
  
Results\_round1$mostVoted <- ifelse(  
 (Results\_round1$RandomForest\_round1==Results\_round1$KNN\_round1 | Results\_round1$RandomForest\_round1==Results\_round1$Rpart\_round1 | Results\_round1$RandomForest\_round1==Results\_round1$GLM\_round1),  
   
ifelse(Results\_round1$KNN\_round1==Results\_round1$Rpart\_round1 | Results\_round1$KNN\_round1==Results\_round1$GLM\_round1,  
 Results\_round1$RandomForest\_round1,  
 ifelse(Results\_round1$Rpart\_round1 ==Results\_round1$GLM\_round1,  
 Results\_round1$Rpart\_round1,  
 Results\_round1$RandomForest\_round1)),  
 ifelse(Results\_round1$KNN\_round1==Results\_round1$Rpart\_round1 | Results\_round1$KNN\_round1==Results\_round1$GLM\_round1,  
 Results\_round1$KNN\_round1,  
 ifelse(Results\_round1$Rpart\_round1==Results\_round1$GLM\_round1,  
 Results\_round1$Rpart\_round1,  
 ifelse(Results\_round1$Rpart\_round1>  
 Results\_round1$RandomForest\_round1,  
 Results\_round1$Rpart\_round1,   
 Results\_round1$RandomForest\_round1))  
 )  
)

It turns out that using the training set the model was built on to predict the number of days increasing is worse than using the set aside testing set.

The model trained on the training set and tested on the training set:

tr\_Results <- rbind(head(Results\_round1),tail(Results\_round1))  
tr\_Results

## RandomForest\_round1 KNN\_round1 Rpart\_round1 GLM\_round1  
## 2005-09-29 0.00 5.00 4.00 4.00  
## 2005-09-30 1.00 5.00 4.00 4.00  
## 2005-10-03 1.00 6.00 4.00 4.00  
## 2005-10-04 1.00 5.00 4.00 4.00  
## 2005-10-05 0.00 5.00 4.00 4.00  
## 2005-10-06 2.00 6.00 4.00 4.00  
## 2020-03-03 1.00 1.00 1.00 2.00  
## 2020-03-04 1.00 1.00 1.00 2.00  
## 2020-03-05 0.00 0.00 0.00 0.00  
## 2020-03-10 1.00 2.00 1.00 2.00  
## 2020-03-13 4.00 1.00 1.00 2.00  
## results\_round1 0.37 0.81 0.91 0.45  
## IncreasingDaysThisCycle Date mostVoted  
## 2005-09-29 5 2005-09-29 4.00  
## 2005-09-30 5 2005-09-30 4.00  
## 2005-10-03 5 2005-10-03 4.00  
## 2005-10-04 5 2005-10-04 4.00  
## 2005-10-05 5 2005-10-05 4.00  
## 2005-10-06 5 2005-10-06 4.00  
## 2020-03-03 1 2020-03-03 1.00  
## 2020-03-04 1 2020-03-04 1.00  
## 2020-03-05 0 2020-03-05 0.00  
## 2020-03-10 1 2020-03-10 1.00  
## 2020-03-13 1 2020-03-13 1.00  
## results\_round1 100 results\_round1 0.91

The model trained on the training set and tested on the testing set:

te\_Results <- rbind(head(Results\_round), tail(Results\_round))  
te\_Results

## RandomForest\_round KNN\_round Rpart\_round GLM\_round  
## 2005-09-28 0.00 0.0 0.00 0.00  
## 2005-10-07 1.00 1.0 1.00 2.00  
## 2005-10-10 1.00 1.0 1.00 2.00  
## 2005-10-14 1.00 1.0 1.00 2.00  
## 2005-10-19 0.00 0.0 0.00 0.00  
## 2005-10-21 2.00 3.0 2.00 3.00  
## 2020-02-27 0.00 0.0 0.00 0.00  
## 2020-03-06 0.00 0.0 0.00 0.00  
## 2020-03-09 1.00 2.0 1.00 2.00  
## 2020-03-11 0.00 0.0 0.00 0.00  
## 2020-03-12 1.00 1.0 1.00 2.00  
## results\_round 0.99 0.8 0.91 0.45  
## IncreasingDaysThisCycle Date mostVoted  
## 2005-09-28 0 2005-09-28 0.00  
## 2005-10-07 1 2005-10-07 1.00  
## 2005-10-10 1 2005-10-10 1.00  
## 2005-10-14 1 2005-10-14 1.00  
## 2005-10-19 0 2005-10-19 0.00  
## 2005-10-21 2 2005-10-21 2.00  
## 2020-02-27 0 2020-02-27 0.00  
## 2020-03-06 0 2020-03-06 0.00  
## 2020-03-09 1 2020-03-09 1.00  
## 2020-03-11 0 2020-03-11 0.00  
## 2020-03-12 1 2020-03-12 1.00  
## results\_round 100 results\_round 0.99

It is the same model that takes the best model results by most voted among the four algorithms used on the training and testing sets. When the testing set was used the best model in prediction accuracy for increasing days in that cycle was random forest. And when this model was used on the training set the best model was recursive partitioned trees.

We can test out each of the 65 stocks we have records for. The stocks\_65 table has the counts and groups of stock and daily stock values within the time period of that table. To modify the table to return the dates with respective counts and groups of counts within that report, the matrix\_automateDateLagStocks2.Rmd file would have to have the date set in the beginning of the scipt, and ran with the number of lags or days in stock value pricing before each instance date within the time interval.It takes 10-20 minutes to produce the table csv ALL\_65\_stocks\_countGroups\_YYYY-MM-DD\_YYYY\_MM\_DD\_lagN.csv where the first ymd is the beginning of the time series and the 2nd is the date the script ran and lagN is the input number of days to lag behind each daily price ( the value N days earlier).

head(stocks\_65)

## stockName  
## 1 AAL  
## 2 AAL  
## 3 AAL  
## 4 AAL  
## 5 AAL  
## 6 AAL  
## stockInfo  
## 1 American Airlines Group Inc. (AAL)\nNasdaqGS - NasdaqGS Real Time Price. Currency in USD  
## 2 American Airlines Group Inc. (AAL)\nNasdaqGS - NasdaqGS Real Time Price. Currency in USD  
## 3 American Airlines Group Inc. (AAL)\nNasdaqGS - NasdaqGS Real Time Price. Currency in USD  
## 4 American Airlines Group Inc. (AAL)\nNasdaqGS - NasdaqGS Real Time Price. Currency in USD  
## 5 American Airlines Group Inc. (AAL)\nNasdaqGS - NasdaqGS Real Time Price. Currency in USD  
## 6 American Airlines Group Inc. (AAL)\nNasdaqGS - NasdaqGS Real Time Price. Currency in USD  
## stockExchange Date DayOfWeek Month Year MonthYear stockDayValue  
## 1 Nasdaq 2005-09-28 Wednesday Sep 2005 Sep-2005 20.50  
## 2 Nasdaq 2005-09-29 Thursday Sep 2005 Sep-2005 20.21  
## 3 Nasdaq 2005-09-30 Friday Sep 2005 Sep-2005 21.01  
## 4 Nasdaq 2005-10-03 Monday Oct 2005 Oct-2005 21.50  
## 5 Nasdaq 2005-10-04 Tuesday Oct 2005 Oct-2005 22.16  
## 6 Nasdaq 2005-10-05 Wednesday Oct 2005 Oct-2005 22.20  
## startDayValue startDayDate finalDayValue finalDayDate lag1 today2lag1  
## 1 19.3 2005-09-27 14.31 2020-03-13 19.30 1.0621762  
## 2 19.3 2005-09-27 14.31 2020-03-13 20.50 0.9858536  
## 3 19.3 2005-09-27 14.31 2020-03-13 20.21 1.0395844  
## 4 19.3 2005-09-27 14.31 2020-03-13 21.01 1.0233222  
## 5 19.3 2005-09-27 14.31 2020-03-13 21.50 1.0306977  
## 6 19.3 2005-09-27 14.31 2020-03-13 22.16 1.0018051  
## todayGrtrThanlag1 cumulativeSumTodayGrtrThanlag1 nRepeatsTodayGrtrThanlag1  
## 1 1 1 2  
## 2 0 1 2  
## 3 1 2 1  
## 4 1 3 1  
## 5 1 4 1  
## 6 1 5 1  
## decrDaysThisCycle nTimesDecrDayCountsOccurs todayLessThanlag1  
## 1 1 411 0  
## 2 1 411 1  
## 3 0 943 0  
## 4 0 943 0  
## 5 0 943 0  
## 6 0 943 0  
## cumulativeSumTodayLessThanlag1 nRepeatsTodayLessThanlag1 incrDaysThisCycle  
## 1 0 1 0  
## 2 1 6 5  
## 3 1 6 5  
## 4 1 6 5  
## 5 1 6 5  
## 6 1 6 5  
## nTimesIncrDayCountsOccurs  
## 1 955  
## 2 30  
## 3 30  
## 4 30  
## 5 30  
## 6 30

unique(stocks\_65$stockName)

## [1] AAL AAP ADDYY AMZN ARWR C COST CVX DLTR EPD   
## [11] F FFIN FTR GOOG HD HMC HOFT HRB HST INO   
## [21] JBLU JNJ JPM JWN KGJI KSS LUV M MGM MSFT   
## [31] NFLX NKE NSANY NUS ONCY PCG ROST RRGB S SIG   
## [41] T TEVA TGT TJX TM UBSI VZ WFC WM WMT   
## [51] WWE XOM AMC ASCCY CSSEP FCAU GM GNBT GRPN PBYI   
## [61] QSR SCE-PB SDC TMUS YELP   
## 65 Levels: AAL AAP ADDYY AMC AMZN ARWR ASCCY C COST CSSEP CVX DLTR EPD ... YELP

Go ahead and select one of the stocks in the list above and analyze where it is in a cycle of decreasing or increasing days as we did with the AAL stock.

Lets select the YELP stock, it has a limited number of observations that start March 2, 2012 through Mar 13, 2020.

sYELP <- subset(stocks\_65, stocks\_65$stockName=='YELP')  
head(sYELP)

## stockName stockInfo  
## 288866 YELP Yelp Inc. (YELP)\nNYSE - NYSE Delayed Price. Currency in USD  
## 288867 YELP Yelp Inc. (YELP)\nNYSE - NYSE Delayed Price. Currency in USD  
## 288868 YELP Yelp Inc. (YELP)\nNYSE - NYSE Delayed Price. Currency in USD  
## 288869 YELP Yelp Inc. (YELP)\nNYSE - NYSE Delayed Price. Currency in USD  
## 288870 YELP Yelp Inc. (YELP)\nNYSE - NYSE Delayed Price. Currency in USD  
## 288871 YELP Yelp Inc. (YELP)\nNYSE - NYSE Delayed Price. Currency in USD  
## stockExchange Date DayOfWeek Month Year MonthYear stockDayValue  
## 288866 NYSE 2012-03-05 Monday Mar 2012 Mar-2012 20.99  
## 288867 NYSE 2012-03-06 Tuesday Mar 2012 Mar-2012 20.50  
## 288868 NYSE 2012-03-07 Wednesday Mar 2012 Mar-2012 20.25  
## 288869 NYSE 2012-03-08 Thursday Mar 2012 Mar-2012 20.00  
## 288870 NYSE 2012-03-09 Friday Mar 2012 Mar-2012 19.80  
## 288871 NYSE 2012-03-12 Monday Mar 2012 Mar-2012 22.49  
## startDayValue startDayDate finalDayValue finalDayDate lag1 today2lag1  
## 288866 24.58 2012-03-02 23.54 2020-03-13 24.58 0.8539463  
## 288867 24.58 2012-03-02 23.54 2020-03-13 20.99 0.9766556  
## 288868 24.58 2012-03-02 23.54 2020-03-13 20.50 0.9878049  
## 288869 24.58 2012-03-02 23.54 2020-03-13 20.25 0.9876543  
## 288870 24.58 2012-03-02 23.54 2020-03-13 20.00 0.9899999  
## 288871 24.58 2012-03-02 23.54 2020-03-13 19.80 1.1358586  
## todayGrtrThanlag1 cumulativeSumTodayGrtrThanlag1  
## 288866 0 0  
## 288867 0 0  
## 288868 0 0  
## 288869 0 0  
## 288870 0 0  
## 288871 1 1  
## nRepeatsTodayGrtrThanlag1 decrDaysThisCycle nTimesDecrDayCountsOccurs  
## 288866 5 4 25  
## 288867 5 4 25  
## 288868 5 4 25  
## 288869 5 4 25  
## 288870 5 4 25  
## 288871 1 0 485  
## todayLessThanlag1 cumulativeSumTodayLessThanlag1  
## 288866 1 1  
## 288867 1 2  
## 288868 1 3  
## 288869 1 4  
## 288870 1 5  
## 288871 0 5  
## nRepeatsTodayLessThanlag1 incrDaysThisCycle nTimesIncrDayCountsOccurs  
## 288866 1 0 494  
## 288867 1 0 494  
## 288868 1 0 494  
## 288869 1 0 494  
## 288870 3 2 131  
## 288871 3 2 131

str(sYELP)

## 'data.frame': 2020 obs. of 25 variables:  
## $ stockName : Factor w/ 65 levels "AAL","AAP","ADDYY",..: 65 65 65 65 65 65 65 65 65 65 ...  
## $ stockInfo : Factor w/ 65 levels "adidas AG (ADDYY)\nOther OTC - Other OTC Delayed Price. Currency in USD",..: 65 65 65 65 65 65 65 65 65 65 ...  
## $ stockExchange : Factor w/ 3 levels "Nasdaq","NYSE",..: 2 2 2 2 2 2 2 2 2 2 ...  
## $ Date : Factor w/ 5333 levels "1999-01-04","1999-01-05",..: 3314 3315 3316 3317 3318 3319 3320 3321 3322 3323 ...  
## $ DayOfWeek : Factor w/ 5 levels "Friday","Monday",..: 2 4 5 3 1 2 4 5 3 1 ...  
## $ Month : Factor w/ 12 levels "Apr","Aug","Dec",..: 8 8 8 8 8 8 8 8 8 8 ...  
## $ Year : int 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 ...  
## $ MonthYear : Factor w/ 255 levels "Apr-1999","Apr-2000",..: 163 163 163 163 163 163 163 163 163 163 ...  
## $ stockDayValue : num 21 20.5 20.2 20 19.8 ...  
## $ startDayValue : num 24.6 24.6 24.6 24.6 24.6 ...  
## $ startDayDate : Factor w/ 24 levels "1999-01-04","1999-10-19",..: 17 17 17 17 17 17 17 17 17 17 ...  
## $ finalDayValue : num 23.5 23.5 23.5 23.5 23.5 ...  
## $ finalDayDate : Factor w/ 1 level "2020-03-13": 1 1 1 1 1 1 1 1 1 1 ...  
## $ lag1 : num 24.6 21 20.5 20.2 20 ...  
## $ today2lag1 : num 0.854 0.977 0.988 0.988 0.99 ...  
## $ todayGrtrThanlag1 : int 0 0 0 0 0 1 1 0 0 0 ...  
## $ cumulativeSumTodayGrtrThanlag1: int 0 0 0 0 0 1 2 2 2 2 ...  
## $ nRepeatsTodayGrtrThanlag1 : int 5 5 5 5 5 1 4 4 4 4 ...  
## $ decrDaysThisCycle : int 4 4 4 4 4 0 3 3 3 3 ...  
## $ nTimesDecrDayCountsOccurs : int 25 25 25 25 25 485 74 74 74 74 ...  
## $ todayLessThanlag1 : int 1 1 1 1 1 0 0 1 1 1 ...  
## $ cumulativeSumTodayLessThanlag1: int 1 2 3 4 5 5 5 6 7 8 ...  
## $ nRepeatsTodayLessThanlag1 : int 1 1 1 1 3 3 3 1 1 2 ...  
## $ incrDaysThisCycle : int 0 0 0 0 2 2 2 0 0 1 ...  
## $ nTimesIncrDayCountsOccurs : int 494 494 494 494 131 131 131 494 494 263 ...

Lets change the date column to date and the year to a factor.

sYELP$Date <- as.Date(sYELP$Date)  
sYELP$Year <- as.factor(sYELP$Year)

Lets predict the number of decreasing days this cycle based on a select subset of the features displayed above.

sYELP1 <- sYELP[,c(4,5,9,14,15,19,20,21,24,25)]  
colnames(sYELP1)

## [1] "Date" "DayOfWeek"   
## [3] "stockDayValue" "lag1"   
## [5] "today2lag1" "decrDaysThisCycle"   
## [7] "nTimesDecrDayCountsOccurs" "todayLessThanlag1"   
## [9] "incrDaysThisCycle" "nTimesIncrDayCountsOccurs"

Lets also add a lead column that will give the next day stock value for YELP using the dplyr package. We can then see how it predicts the next day value.

sYELP1$NextDayPrice <- lead(sYELP1$stockDayValue,1)  
sYELP1 <- sYELP1[complete.cases(sYELP1$NextDayPrice),]  
tail(sYELP1)

## Date DayOfWeek stockDayValue lag1 today2lag1 decrDaysThisCycle  
## 290879 2020-03-05 Thursday 29.14 31.39 0.9283211 3  
## 290880 2020-03-06 Friday 28.94 29.14 0.9931367 3  
## 290881 2020-03-09 Monday 26.40 28.94 0.9122322 3  
## 290882 2020-03-10 Tuesday 27.81 26.40 1.0534091 2  
## 290883 2020-03-11 Wednesday 24.00 27.81 0.8629990 2  
## 290884 2020-03-12 Thursday 21.46 24.00 0.8941666 2  
## nTimesDecrDayCountsOccurs todayLessThanlag1 incrDaysThisCycle  
## 290879 74 1 0  
## 290880 74 1 0  
## 290881 74 1 1  
## 290882 122 0 1  
## 290883 122 1 0  
## 290884 122 1 1  
## nTimesIncrDayCountsOccurs NextDayPrice  
## 290879 494 28.94  
## 290880 494 26.40  
## 290881 263 27.81  
## 290882 263 24.00  
## 290883 494 21.46  
## 290884 263 23.54

Since we used the next day price, the stock YELP doesn’t have information for the 13th of March 2020 in this data set and the table now extends through 3/12/2020. Make the row names the date and then remove the date column.

row.names(sYELP1) <- as.factor(sYELP1$Date)  
sYELP1 <- sYELP1[,-c(1)]  
head(sYELP1)

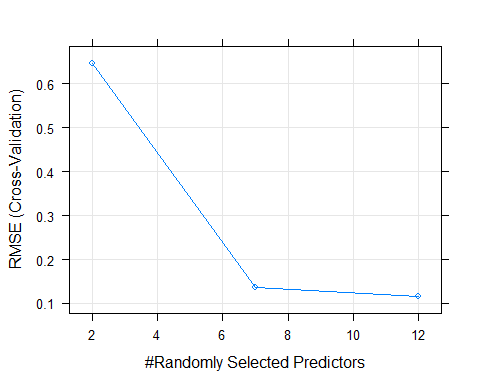
## DayOfWeek stockDayValue lag1 today2lag1 decrDaysThisCycle  
## 2012-03-05 Monday 20.99 24.58 0.8539463 4  
## 2012-03-06 Tuesday 20.50 20.99 0.9766556 4  
## 2012-03-07 Wednesday 20.25 20.50 0.9878049 4  
## 2012-03-08 Thursday 20.00 20.25 0.9876543 4  
## 2012-03-09 Friday 19.80 20.00 0.9899999 4  
## 2012-03-12 Monday 22.49 19.80 1.1358586 0  
## nTimesDecrDayCountsOccurs todayLessThanlag1 incrDaysThisCycle  
## 2012-03-05 25 1 0  
## 2012-03-06 25 1 0  
## 2012-03-07 25 1 0  
## 2012-03-08 25 1 0  
## 2012-03-09 25 1 2  
## 2012-03-12 485 0 2  
## nTimesIncrDayCountsOccurs NextDayPrice  
## 2012-03-05 494 20.50  
## 2012-03-06 494 20.25  
## 2012-03-07 494 20.00  
## 2012-03-08 494 19.80  
## 2012-03-09 131 22.49  
## 2012-03-12 131 23.30

Now to predict the number of decreasing days, then to predict the accuracy in next day price of the stock.

set.seed(12356789)  
  
inTrain <- createDataPartition(y=sYELP1$decrDaysThisCycle, p=0.7, list=FALSE)  
  
trainingSet <- sYELP1[inTrain,]  
testingSet <- sYELP1[-inTrain,]

rfMod <- train(decrDaysThisCycle ~ ., method='rf', data=(trainingSet),   
 trControl=trainControl(method='cv'), number=5)

plot(rfMod)



predRF <- predict(rfMod, testingSet)  
  
predDF <- data.frame(predRF, type=testingSet$decrDaysThisCycle)  
predDF

## predRF type  
## 2012-03-06 3.990000e+00 4  
## 2012-03-09 3.982000e+00 4  
## 2012-03-13 3.000000e+00 3  
## 2012-03-14 3.000000e+00 3  
## 2012-03-20 1.000000e+00 1  
## 2012-03-23 1.000000e+00 1  
## 2012-04-04 3.000000e+00 3  
## 2012-04-10 1.000000e+00 1  
## 2012-04-26 -1.158185e-15 0  
## 2012-05-04 -1.254108e-15 0  
## 2012-05-17 1.998000e+00 2  
## 2012-05-21 1.006000e+00 1  
## 2012-05-30 3.000000e+00 3  
## 2012-06-08 1.000000e+00 1  
## 2012-06-12 -8.335554e-16 0  
## 2012-06-13 -9.343637e-16 0  
## 2012-06-14 -9.525714e-16 0  
## 2012-06-19 1.994000e+00 2  
## 2012-07-02 -1.040501e-15 0  
## 2012-07-10 3.998000e+00 4  
## 2012-07-13 2.000000e+00 2  
## 2012-07-19 -1.169287e-15 0  
## 2012-07-20 4.996000e+00 5  
## 2012-07-30 2.000000e+00 2  
## 2012-07-31 2.000000e+00 2  
## 2012-08-01 1.994000e+00 2  
## 2012-08-09 1.000000e+00 1  
## 2012-08-14 8.000000e+00 8  
## 2012-08-17 8.000000e+00 8  
## 2012-08-20 8.000000e+00 8  
## 2012-08-27 1.996000e+00 2  
## 2012-08-28 2.000000e+00 2  
## 2012-08-29 1.000000e+00 1  
## 2012-08-31 -1.259437e-15 0  
## 2012-09-06 2.000000e+00 2  
## 2012-09-13 2.000000e+00 2  
## 2012-09-14 2.000000e+00 2  
## 2012-09-18 1.996000e+00 2  
## 2012-09-20 -1.303846e-15 0  
## 2012-09-24 2.000000e+00 2  
## 2012-09-25 2.000000e+00 2  
## 2012-09-26 -1.151967e-15 0  
## 2012-10-02 1.000000e+00 1  
## 2012-10-11 1.000000e+00 1  
## 2012-10-16 1.000000e+00 1  
## 2012-10-17 4.000000e+00 4  
## 2012-10-18 4.000000e+00 4  
## 2012-10-25 2.000000e+00 2  
## 2012-11-02 4.000000e+00 4  
## 2012-11-06 3.970000e+00 4  
## 2012-11-07 2.998000e+00 3  
## 2012-11-12 3.000000e+00 3  
## 2012-11-14 1.002000e+00 1  
## 2012-11-20 1.012000e+00 1  
## 2012-12-04 2.988000e+00 3  
## 2012-12-05 2.998000e+00 3  
## 2012-12-06 3.000000e+00 3  
## 2012-12-17 3.000000e+00 3  
## 2012-12-18 3.000000e+00 3  
## 2012-12-19 -9.778844e-16 0  
## 2012-12-21 1.000000e+00 1  
## 2012-12-24 1.000000e+00 1  
## 2012-12-31 1.000000e+00 1  
## 2013-01-04 3.000000e+00 3  
## 2013-01-08 2.996000e+00 3  
## 2013-01-09 3.000000e+00 3  
## 2013-01-16 4.990000e+00 5  
## 2013-01-18 1.000000e+00 1  
## 2013-01-22 1.004000e+00 1  
## 2013-01-25 3.000000e+00 3  
## 2013-01-31 2.000000e+00 2  
## 2013-02-22 2.000000e+00 2  
## 2013-02-25 2.000000e+00 2  
## 2013-02-26 1.994000e+00 2  
## 2013-03-01 -1.286526e-15 0  
## 2013-03-04 2.006000e+00 2  
## 2013-03-06 1.996000e+00 2  
## 2013-03-25 5.980000e+00 6  
## 2013-03-26 -1.065370e-15 0  
## 2013-03-27 3.000000e+00 3  
## 2013-04-05 2.000000e+00 2  
## 2013-04-10 -1.171507e-15 0  
## 2013-04-11 -1.303846e-15 0  
## 2013-04-17 1.000000e+00 1  
## 2013-04-19 2.996000e+00 3  
## 2013-04-24 3.000000e+00 3  
## 2013-05-03 4.002000e+00 4  
## 2013-05-13 1.000000e+00 1  
## 2013-05-14 1.000000e+00 1  
## 2013-05-17 -1.284750e-15 0  
## 2013-05-20 -1.129763e-15 0  
## 2013-06-06 -1.290523e-15 0  
## 2013-06-10 3.000000e+00 3  
## 2013-06-12 3.000000e+00 3  
## 2013-06-14 -1.379341e-15 0  
## 2013-06-17 1.000000e+00 1  
## 2013-06-25 -1.056932e-15 0  
## 2013-06-28 1.000000e+00 1  
## 2013-07-10 1.000000e+00 1  
## 2013-07-11 -9.965362e-16 0  
## 2013-07-15 1.000000e+00 1  
## 2013-07-24 2.996000e+00 3  
## 2013-07-25 -1.159961e-15 0  
## 2013-07-29 1.000000e+00 1  
## 2013-08-09 1.000000e+00 1  
## 2013-08-13 2.002000e+00 2  
## 2013-08-21 -1.096456e-15 0  
## 2013-08-26 2.000000e+00 2  
## 2013-09-04 -8.602008e-16 0  
## 2013-09-05 -1.053824e-15 0  
## 2013-09-09 1.000000e+00 1  
## 2013-09-12 3.000000e+00 3  
## 2013-09-16 3.000000e+00 3  
## 2013-09-25 2.996000e+00 3  
## 2013-09-27 3.000000e+00 3  
## 2013-10-03 -9.316992e-16 0  
## 2013-10-09 3.000000e+00 3  
## 2013-10-10 -1.129319e-15 0  
## 2013-10-11 -1.252776e-15 0  
## 2013-10-14 1.000000e+00 1  
## 2013-10-16 1.000000e+00 1  
## 2013-10-22 3.000000e+00 3  
## 2013-10-28 2.000000e+00 2  
## 2013-10-31 1.000000e+00 1  
## 2013-11-05 2.000000e+00 2  
## 2013-11-08 1.000000e+00 1  
## 2013-11-11 9.980000e-01 1  
## 2013-11-13 -1.002309e-15 0  
## 2013-11-15 2.988000e+00 3  
## 2013-11-18 2.992000e+00 3  
## 2013-11-20 3.000000e+00 3  
## 2013-11-26 2.996000e+00 3  
## 2013-11-27 3.000000e+00 3  
## 2013-12-10 1.000000e+00 1  
## 2013-12-23 1.000000e+00 1  
## 2013-12-26 1.000000e+00 1  
## 2014-01-15 1.000000e+00 1  
## 2014-01-22 4.988000e+00 5  
## 2014-01-28 1.000000e+00 1  
## 2014-01-29 1.000000e+00 1  
## 2014-01-31 1.000000e+00 1  
## 2014-02-03 1.000000e+00 1  
## 2014-02-24 -3.437250e-16 0  
## 2014-02-27 1.000000e+00 1  
## 2014-03-03 -3.717027e-16 0  
## 2014-03-11 3.000000e+00 3  
## 2014-03-19 6.000000e+00 6  
## 2014-03-20 6.000000e+00 6  
## 2014-03-21 6.000000e+00 6  
## 2014-03-24 6.000000e+00 6  
## 2014-03-26 6.000000e+00 6  
## 2014-03-31 -7.491785e-16 0  
## 2014-04-01 3.000000e+00 3  
## 2014-04-08 -1.022737e-15 0  
## 2014-04-09 2.000000e+00 2  
## 2014-04-11 2.000000e+00 2  
## 2014-04-14 -1.065814e-15 0  
## 2014-04-25 4.000000e+00 4  
## 2014-05-01 1.000000e+00 1  
## 2014-05-05 1.000000e+00 1  
## 2014-05-13 2.000000e+00 2  
## 2014-05-19 -9.401369e-16 0  
## 2014-05-20 -1.057820e-15 0  
## 2014-05-21 -1.038281e-15 0  
## 2014-05-28 1.000000e+00 1  
## 2014-05-29 2.000000e+00 2  
## 2014-05-30 2.000000e+00 2  
## 2014-06-02 2.000000e+00 2  
## 2014-06-05 -1.148415e-15 0  
## 2014-06-06 -1.320721e-15 0  
## 2014-06-16 1.000000e+00 1  
## 2014-06-17 -7.558398e-16 0  
## 2014-06-24 1.000000e+00 1  
## 2014-07-08 3.000000e+00 3  
## 2014-07-14 3.000000e+00 3  
## 2014-07-18 1.000000e+00 1  
## 2014-07-29 -9.228174e-16 0  
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## 2014-08-05 1.998000e+00 2  
## 2014-08-08 1.000000e+00 1  
## 2014-08-12 1.008000e+00 1  
## 2014-08-14 6.000000e-03 0  
## 2014-08-18 4.000000e-03 0  
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## 2014-09-05 2.000000e+00 2  
## 2014-09-09 2.000000e+00 2  
## 2014-09-11 5.000000e+00 5  
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## 2014-09-30 3.000000e+00 3  
## 2014-10-01 3.000000e+00 3  
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## 2014-11-18 2.996000e+00 3  
## 2014-12-08 2.000000e+00 2  
## 2014-12-09 1.000000e+00 1  
## 2014-12-10 1.000000e+00 1  
## 2014-12-22 1.000000e+00 1  
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## 2015-02-18 2.000000e+00 2  
## 2015-02-26 -1.102229e-15 0  
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## 2015-03-09 2.996000e+00 3  
## 2015-03-18 2.992000e+00 3  
## 2015-03-23 -9.610091e-16 0  
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## 2015-04-28 -1.172396e-15 0  
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## 2015-05-13 7.000000e+00 7  
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## 2015-05-15 7.000000e+00 7  
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## 2015-07-10 7.000000e+00 7  
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## 2015-07-29 4.000000e+00 4  
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## 2015-08-03 1.000000e+00 1  
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## 2015-08-13 1.000000e+00 1  
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## 2015-08-18 6.000000e+00 6  
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## 2015-12-08 1.000000e+00 1  
## 2015-12-15 3.000000e+00 3  
## 2015-12-16 2.998000e+00 3  
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## 2015-12-23 -1.211475e-15 0  
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## 2015-12-31 1.035663e+01 11  
## 2016-01-06 1.084410e+01 11  
## 2016-01-15 9.746100e+00 11  
## 2016-01-19 1.005080e+01 11  
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## 2016-02-10 5.000000e+00 5  
## 2016-02-18 9.980000e-01 1  
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## 2016-02-24 1.998000e+00 2  
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## 2016-03-16 -1.083578e-15 0  
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## 2016-04-07 1.998000e+00 2  
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## 2016-04-14 2.000000e-03 0  
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## 2016-05-19 2.000000e+00 2  
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## 2016-09-16 3.000000e+00 3  
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## 2016-10-28 4.000000e+00 4  
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## 2016-12-05 1.996000e+00 2  
## 2016-12-08 2.000000e+00 2  
## 2016-12-09 2.000000e+00 2  
## 2016-12-14 1.000000e+00 1  
## 2016-12-16 1.000000e+00 1  
## 2017-01-12 1.000000e+00 1  
## 2017-01-26 1.988000e+00 2  
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## 2017-02-07 4.990000e+00 5  
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## 2017-02-17 7.000000e+00 7  
## 2017-02-24 7.000000e+00 7  
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## 2017-10-16 7.000000e+00 7  
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## 2017-11-02 3.000000e+00 3  
## 2017-11-06 2.004000e+00 2  
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## 2017-11-20 1.000000e+00 1  
## 2017-11-21 1.000000e+00 1  
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## 2017-11-29 7.990000e+00 8  
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## 2017-12-06 7.990000e+00 8  
## 2017-12-07 7.990000e+00 8  
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## 2018-01-12 1.000000e+00 1  
## 2018-01-16 1.000000e+00 1  
## 2018-01-17 1.996000e+00 2  
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## 2018-01-31 -1.048495e-15 0  
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## 2018-03-16 7.000000e+00 7  
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## 2018-04-10 -1.183054e-15 0  
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## 2018-04-18 2.994000e+00 3  
## 2018-04-20 3.000000e+00 3  
## 2018-04-23 2.000000e+00 2  
## 2018-04-30 1.000000e+00 1  
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## 2018-05-02 1.000000e+00 1  
## 2018-05-03 1.000000e+00 1  
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## 2018-05-10 2.994000e+00 3  
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## 2018-07-03 1.000000e+00 1  
## 2018-07-06 1.000000e+00 1  
## 2018-07-10 1.996000e+00 2  
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## 2018-07-19 5.000000e+00 5  
## 2018-07-20 4.990000e+00 5  
## 2018-07-26 3.000000e+00 3  
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## 2018-09-18 1.000000e+00 1  
## 2018-09-19 1.000000e+00 1  
## 2018-09-21 2.000000e+00 2  
## 2018-09-25 1.000000e+00 1  
## 2018-09-28 2.994000e+00 3  
## 2018-10-09 4.990000e+00 5  
## 2018-10-16 2.982000e+00 3  
## 2018-10-22 1.996000e+00 2  
## 2018-10-29 2.000000e+00 2  
## 2018-10-31 -1.090683e-15 0  
## 2018-11-05 -1.124878e-15 0  
## 2018-11-06 -1.200817e-15 0  
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## 2018-11-23 -1.282086e-15 0  
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## 2018-11-29 1.000000e+00 1  
## 2018-12-10 -8.988366e-16 0  
## 2018-12-11 1.000000e+00 1  
## 2018-12-14 2.996000e+00 3  
## 2018-12-17 2.996000e+00 3  
## 2018-12-18 3.000000e+00 3  
## 2018-12-21 1.996000e+00 2  
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## 2019-01-11 1.000000e+00 1  
## 2019-01-14 9.980000e-01 1  
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## 2019-01-17 2.000000e-03 0  
## 2019-01-29 2.000000e+00 2  
## 2019-01-30 1.000000e+00 1  
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## 2019-02-12 2.000000e+00 2  
## 2019-02-19 2.994000e+00 3  
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## 2019-02-25 1.001690e+01 10  
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## 2019-02-28 1.004417e+01 10  
## 2019-03-05 1.003877e+01 10  
## 2019-03-06 9.998333e+00 10  
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## 2019-04-12 2.998000e+00 3  
## 2019-04-16 -9.436896e-16 0  
## 2019-04-22 6.000000e-03 0  
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## 2019-05-10 2.990000e+00 3  
## 2019-05-14 -1.071587e-15 0  
## 2019-05-21 2.000000e+00 2  
## 2019-06-11 1.000000e+00 1  
## 2019-06-17 -1.103562e-15 0  
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## 2019-07-09 1.400000e-02 0  
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## 2019-08-07 -1.066258e-15 0  
## 2019-08-13 3.000000e+00 3  
## 2019-08-15 -1.188383e-15 0  
## 2019-08-19 2.008000e+00 2  
## 2019-08-28 -1.069367e-15 0  
## 2019-08-30 3.000000e+00 3  
## 2019-09-10 -1.012523e-15 0  
## 2019-09-11 -7.820411e-16 0  
## 2019-09-18 6.000000e+00 6  
## 2019-09-19 6.000000e+00 6  
## 2019-09-30 -1.036504e-15 0  
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## 2019-10-07 3.998000e+00 4  
## 2019-10-08 4.000000e+00 4  
## 2019-10-11 -1.270095e-15 0  
## 2019-10-15 -1.081801e-15 0  
## 2019-10-21 -1.099565e-15 0  
## 2019-10-22 2.000000e+00 2  
## 2019-10-24 2.000000e+00 2  
## 2019-10-25 -1.214140e-15 0  
## 2019-11-04 4.000000e+00 4  
## 2019-11-11 3.000000e+00 3  
## 2019-11-19 2.996000e+00 3  
## 2019-11-21 2.996000e+00 3  
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## 2019-12-03 -1.064038e-15 0  
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## 2019-12-05 5.000000e+00 5  
## 2019-12-06 5.000000e+00 5  
## 2019-12-12 -1.142642e-15 0  
## 2019-12-16 -1.065814e-15 0  
## 2019-12-17 -1.032507e-15 0  
## 2020-01-03 2.998000e+00 3  
## 2020-01-10 -1.007194e-15 0  
## 2020-01-15 6.000000e-03 0  
## 2020-01-17 2.000000e+00 2  
## 2020-01-21 1.996000e+00 2  
## 2020-01-22 -9.059420e-16 0  
## 2020-01-29 3.004000e+00 3  
## 2020-02-04 -1.090239e-15 0  
## 2020-02-11 -1.012523e-15 0  
## 2020-02-19 2.996000e+00 3  
## 2020-02-24 2.000000e+00 2  
## 2020-03-03 1.000000e+00 1  
## 2020-03-04 3.000000e+00 3

sum <- sum(predRF==testingSet$decrDaysThisCycle)   
length <- length(testingSet$decrDaysThisCycle)  
accuracy\_rfMod <- (sum/length)   
accuracy\_rfMod

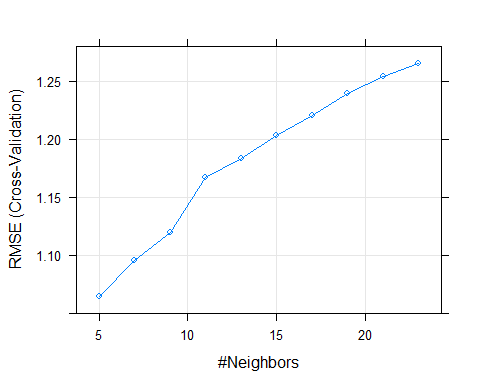
## [1] 0.3008264

results <- c(round(accuracy\_rfMod,2), round(100,2))  
results <- as.factor(results)  
results <- t(data.frame(results))  
  
colnames(results) <- colnames(predDF)  
Results <- rbind(predDF, results)   
Results

## predRF type  
## 2012-03-06 3.99 4  
## 2012-03-09 3.982 4  
## 2012-03-13 3 3  
## 2012-03-14 3 3  
## 2012-03-20 1 1  
## 2012-03-23 1 1  
## 2012-04-04 3 3  
## 2012-04-10 1 1  
## 2012-04-26 -1.15818465928896e-15 0  
## 2012-05-04 -1.25410792861658e-15 0  
## 2012-05-17 1.998 2  
## 2012-05-21 1.006 1  
## 2012-05-30 3 3  
## 2012-06-08 1 1  
## 2012-06-12 -8.33555446888568e-16 0  
## 2012-06-13 -9.34363697524532e-16 0  
## 2012-06-14 -9.52571355128384e-16 0  
## 2012-06-19 1.994 2  
## 2012-07-02 -1.0405010186787e-15 0  
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## 2020-02-11 -1.01252339845814e-15 0  
## 2020-02-19 2.996 3  
## 2020-02-24 2 2  
## 2020-03-03 1 1  
## 2020-03-04 3 3  
## results 0.3 100

knnMod <- train(decrDaysThisCycle ~ .,  
 method='knn', preProcess=c('center','scale'),  
 tuneLength=10, trControl=trainControl(method='cv'), data=trainingSet)

plot(knnMod)



rpartMod <- train(decrDaysThisCycle ~ ., method='rpart', tuneLength=9, data=trainingSet)

glmMod <- train(decrDaysThisCycle ~ .,   
 method='glm', data=trainingSet)

predKNN <- predict(knnMod, testingSet)  
predRPART <- predict(rpartMod, testingSet)

predGLM <- predict(glmMod, testingSet)

length=length(testingSet$decrDaysThisCycle)

sumKNN <- sum(predKNN==testingSet$decrDaysThisCycle)  
sumRPart <- sum(predRPART==testingSet$decrDaysThisCycle)

sumGLM <- sum(predGLM==testingSet$decrDaysThisCycle)

accuracy\_KNN <- sumKNN/length   
accuracy\_RPART <- sumRPart/length

accuracy\_GLM <- sumGLM/length

predDF2 <- data.frame(predRF,predKNN,predRPART,predGLM,   
 TYPE=testingSet$decrDaysThisCycle)  
colnames(predDF2) <- c('RandomForest','KNN','Rpart','GLM','TrueValue')  
  
results <- c(round(accuracy\_rfMod,2),   
 round(accuracy\_KNN,2),   
 round(accuracy\_RPART,2),  
 round(accuracy\_GLM,2),   
 round(100,2))  
  
results <- as.factor(results)  
results <- t(data.frame(results))  
colnames(results) <- c('RandomForest','KNN','Rpart','GLM','TrueValue')  
Results <- rbind(predDF2, results)   
Results

## RandomForest KNN Rpart GLM  
## 2012-03-06 3.99 5.2 4 4.41654819611789  
## 2012-03-09 3.982 3.2 4 3.89724852476453  
## 2012-03-13 3 2.4 3 3.28791137748239  
## 2012-03-14 3 4 3 3.92381667125139  
## 2012-03-20 1 1 1 1.12106526722855  
## 2012-03-23 1 1.2 1 1.3072109671944  
## 2012-04-04 3 4.2 3 3.69993196664257  
## 2012-04-10 1 1.2 1 1.41266916574652  
## 2012-04-26 -1.15818465928896e-15 0 0 -0.452819764655824  
## 2012-05-04 -1.25410792861658e-15 0 0 -0.554119880886433  
## 2012-05-17 1.998 3.2 2 3.22495659139115  
## 2012-05-21 1.006 1 1 1.63595830445111  
## 2012-05-30 3 2.8 3 3.43029352951083  
## 2012-06-08 1 0.4 1 1.2030631348265  
## 2012-06-12 -8.33555446888568e-16 0 0 -0.224021690889782  
## 2012-06-13 -9.34363697524532e-16 0.2 0 -0.135159530048213  
## 2012-06-14 -9.52571355128384e-16 0 0 0.0103222746595462  
## 2012-06-19 1.994 0.6 2 3.35783284748428  
## 2012-07-02 -1.0405010186787e-15 0 0 -0.439371581453153  
## 2012-07-10 3.998 5.4 4 4.40282230073301  
## 2012-07-13 2 2.8 2 3.51617750602203  
## 2012-07-19 -1.16928688953521e-15 0 0 -0.664651493186763  
## 2012-07-20 4.996 5.4 5 4.06308645730994  
## 2012-07-30 2 2.2 2 3.11910981780276  
## 2012-07-31 2 2.6 2 3.40341493741573  
## 2012-08-01 1.994 3.6 2 3.26500853831038  
## 2012-08-09 1 1 1 1.39734533852713  
## 2012-08-14 8 5.4 7.45238095238095 4.69914292426322  
## 2012-08-17 8 6.6 7.45238095238095 4.55468469253308  
## 2012-08-20 8 6.8 7.45238095238095 4.68048979687643  
## 2012-08-27 1.996 3.2 2 3.47423631712925  
## 2012-08-28 2 1.8 2 3.37990725867635  
## 2012-08-29 1 0.4 1 1.10848836991716  
## 2012-08-31 -1.25943699913478e-15 0 0 -0.290123002320069  
## 2012-09-06 2 2.8 2 3.36041763560902  
## 2012-09-13 2 1.8 2 3.17715939907413  
## 2012-09-14 2 1.6 2 3.05302074938274  
## 2012-09-18 1.996 2.4 2 2.72437328063717  
## 2012-09-20 -1.30384592011978e-15 0 0 -0.547929664495428  
## 2012-09-24 2 2.2 2 3.50735270789961  
## 2012-09-25 2 2.4 2 2.64135462630274  
## 2012-09-26 -1.15196741035106e-15 0 0 -0.476404268753255  
## 2012-10-02 1 1 1 1.11271481626609  
## 2012-10-11 1 1 1 1.70787648017067  
## 2012-10-16 1 1 1 1.44332780534918  
## 2012-10-17 4 3.8 4 4.02144904137939  
## 2012-10-18 4 7.4 4 4.422368588763  
## 2012-10-25 2 4 2 3.45908000045449  
## 2012-11-02 4 2.6 4 4.58871996572467  
## 2012-11-06 3.97 5 4 3.93843484287195  
## 2012-11-07 2.998 3.4 3 3.6695998390939  
## 2012-11-12 3 2 3 3.51511012859404  
## 2012-11-14 1.002 1 1 1.31922237408604  
## 2012-11-20 1.012 0.6 1 1.59730544888093  
## 2012-12-04 2.988 3 3 3.92688484464847  
## 2012-12-05 2.998 3 3 3.87711082404679  
## 2012-12-06 3 2.8 3 3.5492686145114  
## 2012-12-17 3 4.4 3 3.96462336154769  
## 2012-12-18 3 2.6 3 3.2493887516163  
## 2012-12-19 -9.77884440089838e-16 0 0 -0.523429132702788  
## 2012-12-21 1 1 1 1.55104761098905  
## 2012-12-24 1 1.2 1 1.29720854845336  
## 2012-12-31 1 1.2 1 1.28690881525869  
## 2013-01-04 3 2.2 3 3.34142308035963  
## 2013-01-08 2.996 3 3 3.9251373047454  
## 2013-01-09 3 2.4 3 3.46195395117891  
## 2013-01-16 4.99 6 5 4.55818772251961  
## 2013-01-18 1 1 1 1.80313295653924  
## 2013-01-22 1.004 1.2 1 1.21916509194044  
## 2013-01-25 3 4.2 3 3.49987670548488  
## 2013-01-31 2 2.8 2 3.11265973244273  
## 2013-02-22 2 2.8 2 3.00001391212326  
## 2013-02-25 2 2.6 2 3.51298382652468  
## 2013-02-26 1.994 2.6 2 2.7358736684979  
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## 2013-03-04 2.006 1.4 2 3.08588902352154  
## 2013-03-06 1.996 3.4 2 2.62994757687873  
## 2013-03-25 5.98 2.6 6 3.80921695414651  
## 2013-03-26 -1.0653700144303e-15 0 0 -0.580968295408387  
## 2013-03-27 3 4 3 3.45649675505754  
## 2013-04-05 2 2.4 2 2.80824264230336  
## 2013-04-10 -1.17150733558447e-15 0 0 -0.593473503140289  
## 2013-04-11 -1.30384592011978e-15 0 0 -0.534158530853193  
## 2013-04-17 1 1 1 1.64124657980014  
## 2013-04-19 2.996 5 3 3.72574453979792  
## 2013-04-24 3 4 3 3.1080536132497  
## 2013-05-03 4.002 3.8 4 4.35088905886796  
## 2013-05-13 1 1 1 1.34775173978214  
## 2013-05-14 1 1 1 1.60520467075252  
## 2013-05-17 -1.28475008409623e-15 0 0 -0.497865005738585  
## 2013-05-20 -1.12976294985856e-15 0 0 -0.446813985969121  
## 2013-06-06 -1.29052324382428e-15 0 0 -0.519068632067185  
## 2013-06-10 3 3.2 3 3.86387923977987  
## 2013-06-12 3 3 3 3.02066206178617  
## 2013-06-14 -1.37934108579429e-15 0 0 -0.517185160848975  
## 2013-06-17 1 1 1 1.4709283607648  
## 2013-06-25 -1.05693231944315e-15 0 0 -0.25960613011768  
## 2013-06-28 1 1 1 1.6503808180208  
## 2013-07-10 1 1 1 1.04046512606865  
## 2013-07-11 -9.96536186903541e-16 0 0 -0.466507704347712  
## 2013-07-15 1 1 1 1.05884394304205  
## 2013-07-24 2.996 2.8 3 3.08337359914447  
## 2013-07-25 -1.15996101612836e-15 0 0 -0.612189944789337  
## 2013-07-29 1 1 1 1.40719309213059  
## 2013-08-09 1 1 1 1.50686510834075  
## 2013-08-13 2.002 2.8 2 2.99117914070592  
## 2013-08-21 -1.0964562591198e-15 0 0 -0.656615664073211  
## 2013-08-26 2 2.2 2 2.42676763850533  
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## 2013-09-05 -1.0538236949742e-15 0 0 -0.301371311939924  
## 2013-09-09 1 1.4 1 0.951629562107645  
## 2013-09-12 3 2.8 3 3.46119901868491  
## 2013-09-16 3 2.4 3 3.11037841387591  
## 2013-09-25 2.996 2.6 3 3.14200044817976  
## 2013-09-27 3 2.4 3 3.38538405720198  
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## 2013-10-09 3 2 3 2.95660255239912  
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## 2013-10-11 -1.25277566098703e-15 0 0 -0.682574565041363  
## 2013-10-14 1 0.6 1 1.23676844006343  
## 2013-10-16 1 1.6 1 1.39959736035232  
## 2013-10-22 3 4.2 3 3.08904515564585  
## 2013-10-28 2 3.6 2 2.63393195861932  
## 2013-10-31 1 1.2 1 1.41166774116698  
## 2013-11-05 2 2.2 2 2.27184507069297  
## 2013-11-08 1 1.2 1 1.5201163914207  
## 2013-11-11 0.998 1.6 1 1.10651410139173  
## 2013-11-13 -1.00230934663159e-15 0.2 0 -0.713460189106234  
## 2013-11-15 2.988 2.6 3 2.76969837650424  
## 2013-11-18 2.992 3.2 3 3.12307029779369  
## 2013-11-20 3 2 3 3.10787345550896  
## 2013-11-26 2.996 1.6 3 3.52842869955518  
## 2013-11-27 3 2.6 3 3.48471996118792  
## 2013-12-10 1 1.2 1 1.03783813162165  
## 2013-12-23 1 0.4 1 1.18927852266693  
## 2013-12-26 1 1.2 1 1.22594334351813  
## 2014-01-15 1 1 1 0.627525688731033  
## 2014-01-22 4.988 3 5 3.81435133978871  
## 2014-01-28 1 1.2 1 1.15207599710359  
## 2014-01-29 1 1.4 1 0.798322785085855  
## 2014-01-31 1 1.4 1 1.0416382372169  
## 2014-02-03 1 2.4 1 1.23590183122316  
## 2014-02-24 -3.43725048423948e-16 0 0 -0.441892420943152  
## 2014-02-27 1 0.2 1 1.2107514242155  
## 2014-03-03 -3.71702668644502e-16 0.2 0 -0.720860877989637  
## 2014-03-11 3 3.8 3 2.83881705605336  
## 2014-03-19 6 2.8 6 3.5312188756809  
## 2014-03-20 6 2.8 6 3.7545226618541  
## 2014-03-21 6 3.4 6 3.85321691565984  
## 2014-03-24 6 3.2 6 3.78514865471534  
## 2014-03-26 6 2.6 6 3.51269562094291  
## 2014-03-31 -7.49178497017056e-16 0 0 -0.571529557868325  
## 2014-04-01 3 3 3 2.76709574142933  
## 2014-04-08 -1.02273745028469e-15 0 0 -0.43550261896036  
## 2014-04-09 2 1.8 2 2.0728190829934  
## 2014-04-11 2 1.6 2 2.27389773690405  
## 2014-04-14 -1.06581410364015e-15 0 0 -0.671913693383352  
## 2014-04-25 4 2.8 4 3.70252252870452  
## 2014-05-01 1 1.6 1 1.28270050421987  
## 2014-05-05 1 0.8 1 0.753872811974462  
## 2014-05-13 2 3.2 2 3.02716809235263  
## 2014-05-19 -9.40136857252583e-16 0 0 -0.258379429571149  
## 2014-05-20 -1.05782049786285e-15 0 0 -0.388095325008374  
## 2014-05-21 -1.03828057262945e-15 0 0 -0.134402246536188  
## 2014-05-28 1 1.2 1 1.5298606441995  
## 2014-05-29 2 1.6 2 2.92178496510371  
## 2014-05-30 2 2.4 2 2.85143332596339  
## 2014-06-02 2 3 2 2.48145217859519  
## 2014-06-05 -1.14841469667226e-15 0 0 -0.815490617454947  
## 2014-06-06 -1.32072131009409e-15 0 0 -0.784788701433568  
## 2014-06-16 1 1.8 1 0.782563780792834  
## 2014-06-17 -7.55839835164807e-16 0 0 -0.664933331102253  
## 2014-06-24 1 1.2 1 1.02554111233476  
## 2014-07-08 3 3 3 2.66579137856696  
## 2014-07-14 3 1.8 3 3.21969894857891  
## 2014-07-18 1 1.6 1 1.56178089709938  
## 2014-07-29 -9.2281737806843e-16 0 0 -0.299766326609043  
## 2014-08-04 2 1.8 2 3.03460192345986  
## 2014-08-05 1.998 3.4 2 2.99779830726122  
## 2014-08-08 1 1.4 1 1.22765028997302  
## 2014-08-12 1.008 1 1 2.16586333129073  
## 2014-08-14 0.00599999999999938 0 0 0.245295241335644  
## 2014-08-18 0.00399999999999947 0 0 0.287543505746747  
## 2014-08-22 0.0199999999999995 0 0 0.2266772578444  
## 2014-08-25 1.012 0 1 2.16131930062607  
## 2014-09-02 2 2 2 2.51121771038237  
## 2014-09-05 2 2.4 2 2.83769700323085  
## 2014-09-09 2 3 2 2.43542820606356  
## 2014-09-11 5 3 5 4.00811107098575  
## 2014-09-23 -8.01581023779363e-16 0 0 -0.821226899322059  
## 2014-09-25 1 1.4 1 0.884564656318213  
## 2014-09-26 3 2.4 3 3.29023076311552  
## 2014-09-30 3 4.2 3 3.3454953353014  
## 2014-10-01 3 2.8 3 2.82773345434501  
## 2014-10-02 -9.9031893796564e-16 0 0 -0.763081562482324  
## 2014-10-06 1.992 3 2 3.01792286166821  
## 2014-10-09 3 2.6 3 3.15795020494442  
## 2014-10-15 -9.68114477473137e-16 0 0 -0.388063122107408  
## 2014-10-16 -1.02673425317334e-15 0 0 -0.455016682915137  
## 2014-10-21 2 1.6 2 3.05736138537216  
## 2014-10-29 1 1.8 1 0.794912944724476  
## 2014-11-04 2 3.4 2 2.82492947819927  
## 2014-11-07 1 1 1 0.921266342999378  
## 2014-11-14 2.996 2.8 3 3.37700099872378  
## 2014-11-18 2.996 3.4 3 3.42586016597331  
## 2014-12-08 2 2.4 2 2.69766510566287  
## 2014-12-09 1 1 1 1.49224850247813  
## 2014-12-10 1 1.6 1 0.901638452828156  
## 2014-12-22 1 1 1 1.14589762632079  
## 2014-12-26 2.006 1.8 2 2.46118573755588  
## 2014-12-30 -1.16573417585641e-15 0 0 -0.657146169543687  
## 2014-12-31 -1.09912079437891e-15 0 0 -0.689199499225842  
## 2015-01-22 -1.00142116821189e-15 0 0 -0.112067972937106  
## 2015-02-09 1.996 2.2 2 2.69144732611981  
## 2015-02-18 2 2.2 2 3.19129634018514  
## 2015-02-26 -1.10222941884786e-15 0 0 -0.699180700429814  
## 2015-03-06 2.99 4.8 3 3.61502029330507  
## 2015-03-09 2.996 4.2 3 3.68547424879701  
## 2015-03-18 2.992 4.4 3 3.53126378163703  
## 2015-03-23 -9.61009050115536e-16 0 0 -0.652930221045058  
## 2015-03-30 2 1.4 2 2.86546184768936  
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## 2015-04-06 1 1 1 1.35737582096745  
## 2015-04-17 3 3.6 3 3.71482067168454  
## 2015-04-21 -1.08801856413265e-15 0 0 -0.631311317073207  
## 2015-04-22 1 1 1 1.31823047686476  
## 2015-04-28 -1.17239551400417e-15 0 0 -0.711851162784146  
## 2015-05-06 2.996 2.8 3 3.79652799882655  
## 2015-05-12 7 2.8 7.45238095238095 4.09456649467265  
## 2015-05-13 7 5.8 7.45238095238095 4.29683219575849  
## 2015-05-14 7 6 7.45238095238095 4.33586918074476  
## 2015-05-15 7 6 7.45238095238095 4.39270555679356  
## 2015-05-18 7 5.6 7.45238095238095 4.42440754699721  
## 2015-05-29 1 1 1 1.3318075568755  
## 2015-06-03 2 2.6 2 3.16032939683289  
## 2015-06-10 4 5.8 4 4.09250778864393  
## 2015-06-15 1 1 1 1.30838073665078  
## 2015-06-17 1 1.2 1 1.25627478929142  
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## 2015-06-25 4 5.8 4 4.17336318583298  
## 2015-06-26 4 5.8 4 4.0498312285939  
## 2015-06-29 4 2.4 4 3.70440275125594  
## 2015-06-30 7 3.4 7.45238095238095 4.18057695740625  
## 2015-07-07 7 4 7.45238095238095 4.37571020803841  
## 2015-07-08 7 5.2 7.45238095238095 4.41300577643101  
## 2015-07-09 7 5.6 7.45238095238095 4.49882045831644  
## 2015-07-10 7 3.6 7.45238095238095 3.75400969734689  
## 2015-07-14 1 1 1 1.305950524194  
## 2015-07-28 4 3.8 4 3.45026184716316  
## 2015-07-29 4 1.8 4 3.77904033803672  
## 2015-07-31 1 1 1 1.47587422505031  
## 2015-08-03 1 1 1 1.43688851473088  
## 2015-08-06 3 6.8 3 3.93433524467327  
## 2015-08-12 1 1 1 1.64780040252898  
## 2015-08-13 1 1.2 1 1.28459552474699  
## 2015-08-17 5.998 2.4 6 3.98513916857175  
## 2015-08-18 6 7.4 6 4.59208190530213  
## 2015-08-25 5.966 3.2 6 3.7916159307644  
## 2015-09-01 1 1 1 1.49409146782693  
## 2015-09-04 1 1 1 1.78963512921065  
## 2015-09-10 2 2.6 2 2.92430696633589  
## 2015-09-17 10.2644333333333 6.4 10 4.5807509882967  
## 2015-09-29 9.82576666666667 3.6 10 4.09844122458167  
## 2015-10-05 1 1 1 1.55087090029792  
## 2015-10-06 1 1.2 1 1.1879229043993  
## 2015-10-08 -1.23279164654377e-15 0 0 -0.416885432134541  
## 2015-10-09 3 2.2 3 3.20418050034571  
## 2015-10-19 3 4.2 3 3.95077472665856  
## 2015-10-23 -1.30073729565083e-15 0 0 -0.304404721113452  
## 2015-10-27 2 4.2 2 3.4523865020246  
## 2015-10-28 1.996 2.6 2 2.99342470811357  
## 2015-11-20 1 0.8 1 1.46978566158977  
## 2015-12-01 -1.08180131519475e-15 0 0 -0.520608311160395  
## 2015-12-03 2.996 3.6 3 3.85438850912975  
## 2015-12-08 1 1 1 1.57780177607631  
## 2015-12-15 3 4 3 3.48628888625994  
## 2015-12-16 2.998 2.4 3 3.5507383133817  
## 2015-12-22 -1.04360964314765e-15 0 0 -0.671137168353929  
## 2015-12-23 -1.21147536447097e-15 0 0 -0.573983932929098  
## 2015-12-30 1 1 1 1.36871186276534  
## 2015-12-31 10.3566333333333 3 10 4.25966392869976  
## 2016-01-06 10.8441 7.4 10 4.56166354372892  
## 2016-01-15 9.7461 6.6 10 4.65379535814264  
## 2016-01-19 10.0508 5.6 10 4.11419714426802  
## 2016-01-26 2 1.8 2 3.20205362443002  
## 2016-01-27 1.998 2.4 2 3.38104475712546  
## 2016-02-03 2 2.8 2 2.93698838324181  
## 2016-02-04 4.984 3 5 4.19201241743041  
## 2016-02-05 4.986 4.4 5 4.61868765283895  
## 2016-02-10 5 5.4 5 4.6277795846029  
## 2016-02-18 0.998 1 1 1.22939480758066  
## 2016-02-19 -1.01740837976649e-15 0 0 -0.502571412475676  
## 2016-02-24 1.998 3.6 2 3.06246310025849  
## 2016-02-25 -8.80184813922824e-16 0.2 0 -0.0505220165651754  
## 2016-03-04 1 1 1 1.47854954494376  
## 2016-03-11 -1.22390986234677e-15 0 0 -0.563134120064203  
## 2016-03-15 1.004 1 1 1.27577323090239  
## 2016-03-16 -1.08357767203415e-15 0 0 -0.548178680955633  
## 2016-03-23 3.996 4.2 4 3.9463605774363  
## 2016-03-24 1.002 1.2 1 1.7253717396222  
## 2016-03-31 1.998 3.2 2 3.49427483642539  
## 2016-04-07 1.998 3.2 2 3.51123487102322  
## 2016-04-08 2 1.4 2 3.08234815270323  
## 2016-04-14 0.00199999999999903 0 0 -0.0892445765283116  
## 2016-04-25 1 1 1 1.45990569209305  
## 2016-04-26 3 1.8 3 3.72140068117001  
## 2016-05-04 2 2.2 2 3.45883499390931  
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## results 100

When looking at the above table, the errors are based on an exact match, but the values you notice as I do, are rounded up to the true value if greater than zero and zero if less than zero will give very near perfect results for predicting the number of days the cycle will be increasing. Lets test this out.

predRF\_round <- predict(rfMod, testingSet)  
  
predRF\_round <- ifelse(predRF\_round<0,0,round(predRF,0))  
  
predDF\_round <- data.frame(predRF\_round, IncreasingDaysThisCycle=testingSet$decrDaysThisCycle)  
predDF\_round

## predRF\_round IncreasingDaysThisCycle  
## 2012-03-06 4 4  
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sum <- sum(predRF\_round==testingSet$decrDaysThisCycle)   
length <- length(testingSet$decrDaysThisCycle)  
accuracy\_rfMod\_round <- (sum/length)   
accuracy\_rfMod\_round

## [1] 0.9917355

results\_round <- c(round(accuracy\_rfMod\_round,2), round(100,2))  
results\_round <- as.factor(results\_round)  
results\_round <- t(data.frame(results\_round))  
  
colnames(results\_round) <- colnames(predDF\_round)  
Results\_round <- rbind(predDF\_round, results\_round)   
Results\_round

## predRF\_round IncreasingDaysThisCycle  
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## results\_round 0.99 100

knnMod\_round <- train(decrDaysThisCycle ~ .,  
 method='knn', preProcess=c('center','scale'),  
 tuneLength=10, trControl=trainControl(method='cv'), data=trainingSet)

rpartMod\_round <- train(decrDaysThisCycle ~ ., method='rpart', tuneLength=9, data=trainingSet)

glmMod\_round <- train(decrDaysThisCycle ~ .,   
 method='glm', data=trainingSet)

predKNN <- predict(knnMod\_round, testingSet)  
predKNN\_round <- ifelse(predKNN<0,0,round(predKNN,0))  
  
predRPART <- predict(rpartMod\_round, testingSet)  
predRPART\_round <- ifelse(predRPART<0,0,round(predRPART,0))

predGLM <- predict(glmMod\_round, testingSet)  
predGLM\_round <- ifelse(predGLM<0,0,round(predGLM,0))

length=length(testingSet$decrDaysThisCycle)

sumKNN\_round <- sum(predKNN\_round==testingSet$decrDaysThisCycle)  
sumRPart\_round <- sum(predRPART\_round==testingSet$decrDaysThisCycle)

sumGLM\_round <- sum(predGLM\_round==testingSet$decrDaysThisCycle)

accuracy\_KNN\_round <- sumKNN\_round/length   
accuracy\_RPART\_round <- sumRPart\_round/length

accuracy\_GLM\_round <- sumGLM\_round/length

predDF2\_round <- data.frame(predRF\_round,predKNN\_round,predRPART\_round,predGLM\_round,   
 DecreasingDaysThisCycle=testingSet$decrDaysThisCycle)  
colnames(predDF2\_round) <- c('RandomForest\_round','KNN\_round','Rpart\_round','GLM\_round','DecreasingDaysThisCycle')  
  
results\_round <- c(round(accuracy\_rfMod\_round,2),   
 round(accuracy\_KNN\_round,2),   
 round(accuracy\_RPART\_round,2),  
 round(accuracy\_GLM\_round,2),   
 round(100,2))  
  
results\_round <- as.factor(results\_round)  
results\_round <- t(data.frame(results\_round))  
colnames(results\_round) <- c('RandomForest\_round','KNN\_round','Rpart\_round','GLM\_round','DecreasingDaysThisCycle')  
Results\_round <- rbind(predDF2\_round, results\_round)   
Results\_round

## RandomForest\_round KNN\_round Rpart\_round GLM\_round  
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## 2018-10-31 0  
## 2018-11-05 0  
## 2018-11-06 0  
## 2018-11-08 2  
## 2018-11-23 0  
## 2018-11-26 1  
## 2018-11-29 1  
## 2018-12-10 0  
## 2018-12-11 1  
## 2018-12-14 3  
## 2018-12-17 3  
## 2018-12-18 3  
## 2018-12-21 2  
## 2018-12-28 1  
## 2019-01-02 2  
## 2019-01-08 0  
## 2019-01-09 1  
## 2019-01-11 1  
## 2019-01-14 1  
## 2019-01-15 0  
## 2019-01-16 0  
## 2019-01-17 0  
## 2019-01-29 2  
## 2019-01-30 1  
## 2019-02-05 3  
## 2019-02-12 2  
## 2019-02-19 3  
## 2019-02-21 3  
## 2019-02-25 10  
## 2019-02-26 10  
## 2019-02-28 10  
## 2019-03-05 10  
## 2019-03-06 10  
## 2019-03-18 3  
## 2019-03-28 1  
## 2019-04-01 0  
## 2019-04-12 3  
## 2019-04-16 0  
## 2019-04-22 0  
## 2019-04-24 1  
## 2019-04-26 0  
## 2019-04-30 2  
## 2019-05-01 2  
## 2019-05-10 3  
## 2019-05-14 0  
## 2019-05-21 2  
## 2019-06-11 1  
## 2019-06-17 0  
## 2019-06-24 1  
## 2019-06-26 0  
## 2019-07-09 0  
## 2019-07-11 0  
## 2019-07-15 1  
## 2019-07-17 4  
## 2019-07-18 4  
## 2019-07-24 1  
## 2019-08-02 1  
## 2019-08-06 0  
## 2019-08-07 0  
## 2019-08-13 3  
## 2019-08-15 0  
## 2019-08-19 2  
## 2019-08-28 0  
## 2019-08-30 3  
## 2019-09-10 0  
## 2019-09-11 0  
## 2019-09-18 6  
## 2019-09-19 6  
## 2019-09-30 0  
## 2019-10-03 2  
## 2019-10-07 4  
## 2019-10-08 4  
## 2019-10-11 0  
## 2019-10-15 0  
## 2019-10-21 0  
## 2019-10-22 2  
## 2019-10-24 2  
## 2019-10-25 0  
## 2019-11-04 4  
## 2019-11-11 3  
## 2019-11-19 3  
## 2019-11-21 3  
## 2019-11-26 0  
## 2019-12-03 0  
## 2019-12-04 5  
## 2019-12-05 5  
## 2019-12-06 5  
## 2019-12-12 0  
## 2019-12-16 0  
## 2019-12-17 0  
## 2020-01-03 3  
## 2020-01-10 0  
## 2020-01-15 0  
## 2020-01-17 2  
## 2020-01-21 2  
## 2020-01-22 0  
## 2020-01-29 3  
## 2020-02-04 0  
## 2020-02-11 0  
## 2020-02-19 3  
## 2020-02-24 2  
## 2020-03-03 1  
## 2020-03-04 3  
## results\_round 100

Lets compare this to the table we just saw earlier when the values weren’t rounded or zero if less than zero.

Results

## RandomForest KNN Rpart GLM  
## 2012-03-06 3.99 5.2 4 4.41654819611789  
## 2012-03-09 3.982 3.2 4 3.89724852476453  
## 2012-03-13 3 2.4 3 3.28791137748239  
## 2012-03-14 3 4 3 3.92381667125139  
## 2012-03-20 1 1 1 1.12106526722855  
## 2012-03-23 1 1.2 1 1.3072109671944  
## 2012-04-04 3 4.2 3 3.69993196664257  
## 2012-04-10 1 1.2 1 1.41266916574652  
## 2012-04-26 -1.15818465928896e-15 0 0 -0.452819764655824  
## 2012-05-04 -1.25410792861658e-15 0 0 -0.554119880886433  
## 2012-05-17 1.998 3.2 2 3.22495659139115  
## 2012-05-21 1.006 1 1 1.63595830445111  
## 2012-05-30 3 2.8 3 3.43029352951083  
## 2012-06-08 1 0.4 1 1.2030631348265  
## 2012-06-12 -8.33555446888568e-16 0 0 -0.224021690889782  
## 2012-06-13 -9.34363697524532e-16 0.2 0 -0.135159530048213  
## 2012-06-14 -9.52571355128384e-16 0 0 0.0103222746595462  
## 2012-06-19 1.994 0.6 2 3.35783284748428  
## 2012-07-02 -1.0405010186787e-15 0 0 -0.439371581453153  
## 2012-07-10 3.998 5.4 4 4.40282230073301  
## 2012-07-13 2 2.8 2 3.51617750602203  
## 2012-07-19 -1.16928688953521e-15 0 0 -0.664651493186763  
## 2012-07-20 4.996 5.4 5 4.06308645730994  
## 2012-07-30 2 2.2 2 3.11910981780276  
## 2012-07-31 2 2.6 2 3.40341493741573  
## 2012-08-01 1.994 3.6 2 3.26500853831038  
## 2012-08-09 1 1 1 1.39734533852713  
## 2012-08-14 8 5.4 7.45238095238095 4.69914292426322  
## 2012-08-17 8 6.6 7.45238095238095 4.55468469253308  
## 2012-08-20 8 6.8 7.45238095238095 4.68048979687643  
## 2012-08-27 1.996 3.2 2 3.47423631712925  
## 2012-08-28 2 1.8 2 3.37990725867635  
## 2012-08-29 1 0.4 1 1.10848836991716  
## 2012-08-31 -1.25943699913478e-15 0 0 -0.290123002320069  
## 2012-09-06 2 2.8 2 3.36041763560902  
## 2012-09-13 2 1.8 2 3.17715939907413  
## 2012-09-14 2 1.6 2 3.05302074938274  
## 2012-09-18 1.996 2.4 2 2.72437328063717  
## 2012-09-20 -1.30384592011978e-15 0 0 -0.547929664495428  
## 2012-09-24 2 2.2 2 3.50735270789961  
## 2012-09-25 2 2.4 2 2.64135462630274  
## 2012-09-26 -1.15196741035106e-15 0 0 -0.476404268753255  
## 2012-10-02 1 1 1 1.11271481626609  
## 2012-10-11 1 1 1 1.70787648017067  
## 2012-10-16 1 1 1 1.44332780534918  
## 2012-10-17 4 3.8 4 4.02144904137939  
## 2012-10-18 4 7.4 4 4.422368588763  
## 2012-10-25 2 4 2 3.45908000045449  
## 2012-11-02 4 2.6 4 4.58871996572467  
## 2012-11-06 3.97 5 4 3.93843484287195  
## 2012-11-07 2.998 3.4 3 3.6695998390939  
## 2012-11-12 3 2 3 3.51511012859404  
## 2012-11-14 1.002 1 1 1.31922237408604  
## 2012-11-20 1.012 0.6 1 1.59730544888093  
## 2012-12-04 2.988 3 3 3.92688484464847  
## 2012-12-05 2.998 3 3 3.87711082404679  
## 2012-12-06 3 2.8 3 3.5492686145114  
## 2012-12-17 3 4.4 3 3.96462336154769  
## 2012-12-18 3 2.6 3 3.2493887516163  
## 2012-12-19 -9.77884440089838e-16 0 0 -0.523429132702788  
## 2012-12-21 1 1 1 1.55104761098905  
## 2012-12-24 1 1.2 1 1.29720854845336  
## 2012-12-31 1 1.2 1 1.28690881525869  
## 2013-01-04 3 2.2 3 3.34142308035963  
## 2013-01-08 2.996 3 3 3.9251373047454  
## 2013-01-09 3 2.4 3 3.46195395117891  
## 2013-01-16 4.99 6 5 4.55818772251961  
## 2013-01-18 1 1 1 1.80313295653924  
## 2013-01-22 1.004 1.2 1 1.21916509194044  
## 2013-01-25 3 4.2 3 3.49987670548488  
## 2013-01-31 2 2.8 2 3.11265973244273  
## 2013-02-22 2 2.8 2 3.00001391212326  
## 2013-02-25 2 2.6 2 3.51298382652468  
## 2013-02-26 1.994 2.6 2 2.7358736684979  
## 2013-03-01 -1.28652644093563e-15 0 0 -0.504043024568033  
## 2013-03-04 2.006 1.4 2 3.08588902352154  
## 2013-03-06 1.996 3.4 2 2.62994757687873  
## 2013-03-25 5.98 2.6 6 3.80921695414651  
## 2013-03-26 -1.0653700144303e-15 0 0 -0.580968295408387  
## 2013-03-27 3 4 3 3.45649675505754  
## 2013-04-05 2 2.4 2 2.80824264230336  
## 2013-04-10 -1.17150733558447e-15 0 0 -0.593473503140289  
## 2013-04-11 -1.30384592011978e-15 0 0 -0.534158530853193  
## 2013-04-17 1 1 1 1.64124657980014  
## 2013-04-19 2.996 5 3 3.72574453979792  
## 2013-04-24 3 4 3 3.1080536132497  
## 2013-05-03 4.002 3.8 4 4.35088905886796  
## 2013-05-13 1 1 1 1.34775173978214  
## 2013-05-14 1 1 1 1.60520467075252  
## 2013-05-17 -1.28475008409623e-15 0 0 -0.497865005738585  
## 2013-05-20 -1.12976294985856e-15 0 0 -0.446813985969121  
## 2013-06-06 -1.29052324382428e-15 0 0 -0.519068632067185  
## 2013-06-10 3 3.2 3 3.86387923977987  
## 2013-06-12 3 3 3 3.02066206178617  
## 2013-06-14 -1.37934108579429e-15 0 0 -0.517185160848975  
## 2013-06-17 1 1 1 1.4709283607648  
## 2013-06-25 -1.05693231944315e-15 0 0 -0.25960613011768  
## 2013-06-28 1 1 1 1.6503808180208  
## 2013-07-10 1 1 1 1.04046512606865  
## 2013-07-11 -9.96536186903541e-16 0 0 -0.466507704347712  
## 2013-07-15 1 1 1 1.05884394304205  
## 2013-07-24 2.996 2.8 3 3.08337359914447  
## 2013-07-25 -1.15996101612836e-15 0 0 -0.612189944789337  
## 2013-07-29 1 1 1 1.40719309213059  
## 2013-08-09 1 1 1 1.50686510834075  
## 2013-08-13 2.002 2.8 2 2.99117914070592  
## 2013-08-21 -1.0964562591198e-15 0 0 -0.656615664073211  
## 2013-08-26 2 2.2 2 2.42676763850533  
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## 2013-09-05 -1.0538236949742e-15 0 0 -0.301371311939924  
## 2013-09-09 1 1.4 1 0.951629562107645  
## 2013-09-12 3 2.8 3 3.46119901868491  
## 2013-09-16 3 2.4 3 3.11037841387591  
## 2013-09-25 2.996 2.6 3 3.14200044817976  
## 2013-09-27 3 2.4 3 3.38538405720198  
## 2013-10-03 -9.31699162265431e-16 0.2 0 -0.683141335924609  
## 2013-10-09 3 2 3 2.95660255239912  
## 2013-10-10 -1.12931886064871e-15 0 0 -0.624552973333524  
## 2013-10-11 -1.25277566098703e-15 0 0 -0.682574565041363  
## 2013-10-14 1 0.6 1 1.23676844006343  
## 2013-10-16 1 1.6 1 1.39959736035232  
## 2013-10-22 3 4.2 3 3.08904515564585  
## 2013-10-28 2 3.6 2 2.63393195861932  
## 2013-10-31 1 1.2 1 1.41166774116698  
## 2013-11-05 2 2.2 2 2.27184507069297  
## 2013-11-08 1 1.2 1 1.5201163914207  
## 2013-11-11 0.998 1.6 1 1.10651410139173  
## 2013-11-13 -1.00230934663159e-15 0.2 0 -0.713460189106234  
## 2013-11-15 2.988 2.6 3 2.76969837650424  
## 2013-11-18 2.992 3.2 3 3.12307029779369  
## 2013-11-20 3 2 3 3.10787345550896  
## 2013-11-26 2.996 1.6 3 3.52842869955518  
## 2013-11-27 3 2.6 3 3.48471996118792  
## 2013-12-10 1 1.2 1 1.03783813162165  
## 2013-12-23 1 0.4 1 1.18927852266693  
## 2013-12-26 1 1.2 1 1.22594334351813  
## 2014-01-15 1 1 1 0.627525688731033  
## 2014-01-22 4.988 3 5 3.81435133978871  
## 2014-01-28 1 1.2 1 1.15207599710359  
## 2014-01-29 1 1.4 1 0.798322785085855  
## 2014-01-31 1 1.4 1 1.0416382372169  
## 2014-02-03 1 2.4 1 1.23590183122316  
## 2014-02-24 -3.43725048423948e-16 0 0 -0.441892420943152  
## 2014-02-27 1 0.2 1 1.2107514242155  
## 2014-03-03 -3.71702668644502e-16 0.2 0 -0.720860877989637  
## 2014-03-11 3 3.8 3 2.83881705605336  
## 2014-03-19 6 2.8 6 3.5312188756809  
## 2014-03-20 6 2.8 6 3.7545226618541  
## 2014-03-21 6 3.4 6 3.85321691565984  
## 2014-03-24 6 3.2 6 3.78514865471534  
## 2014-03-26 6 2.6 6 3.51269562094291  
## 2014-03-31 -7.49178497017056e-16 0 0 -0.571529557868325  
## 2014-04-01 3 3 3 2.76709574142933  
## 2014-04-08 -1.02273745028469e-15 0 0 -0.43550261896036  
## 2014-04-09 2 1.8 2 2.0728190829934  
## 2014-04-11 2 1.6 2 2.27389773690405  
## 2014-04-14 -1.06581410364015e-15 0 0 -0.671913693383352  
## 2014-04-25 4 2.8 4 3.70252252870452  
## 2014-05-01 1 1.6 1 1.28270050421987  
## 2014-05-05 1 0.8 1 0.753872811974462  
## 2014-05-13 2 3.2 2 3.02716809235263  
## 2014-05-19 -9.40136857252583e-16 0 0 -0.258379429571149  
## 2014-05-20 -1.05782049786285e-15 0 0 -0.388095325008374  
## 2014-05-21 -1.03828057262945e-15 0 0 -0.134402246536188  
## 2014-05-28 1 1.2 1 1.5298606441995  
## 2014-05-29 2 1.6 2 2.92178496510371  
## 2014-05-30 2 2.4 2 2.85143332596339  
## 2014-06-02 2 3 2 2.48145217859519  
## 2014-06-05 -1.14841469667226e-15 0 0 -0.815490617454947  
## 2014-06-06 -1.32072131009409e-15 0 0 -0.784788701433568  
## 2014-06-16 1 1.8 1 0.782563780792834  
## 2014-06-17 -7.55839835164807e-16 0 0 -0.664933331102253  
## 2014-06-24 1 1.2 1 1.02554111233476  
## 2014-07-08 3 3 3 2.66579137856696  
## 2014-07-14 3 1.8 3 3.21969894857891  
## 2014-07-18 1 1.6 1 1.56178089709938  
## 2014-07-29 -9.2281737806843e-16 0 0 -0.299766326609043  
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## 2014-08-05 1.998 3.4 2 2.99779830726122  
## 2014-08-08 1 1.4 1 1.22765028997302  
## 2014-08-12 1.008 1 1 2.16586333129073  
## 2014-08-14 0.00599999999999938 0 0 0.245295241335644  
## 2014-08-18 0.00399999999999947 0 0 0.287543505746747  
## 2014-08-22 0.0199999999999995 0 0 0.2266772578444  
## 2014-08-25 1.012 0 1 2.16131930062607  
## 2014-09-02 2 2 2 2.51121771038237  
## 2014-09-05 2 2.4 2 2.83769700323085  
## 2014-09-09 2 3 2 2.43542820606356  
## 2014-09-11 5 3 5 4.00811107098575  
## 2014-09-23 -8.01581023779363e-16 0 0 -0.821226899322059  
## 2014-09-25 1 1.4 1 0.884564656318213  
## 2014-09-26 3 2.4 3 3.29023076311552  
## 2014-09-30 3 4.2 3 3.3454953353014  
## 2014-10-01 3 2.8 3 2.82773345434501  
## 2014-10-02 -9.9031893796564e-16 0 0 -0.763081562482324  
## 2014-10-06 1.992 3 2 3.01792286166821  
## 2014-10-09 3 2.6 3 3.15795020494442  
## 2014-10-15 -9.68114477473137e-16 0 0 -0.388063122107408  
## 2014-10-16 -1.02673425317334e-15 0 0 -0.455016682915137  
## 2014-10-21 2 1.6 2 3.05736138537216  
## 2014-10-29 1 1.8 1 0.794912944724476  
## 2014-11-04 2 3.4 2 2.82492947819927  
## 2014-11-07 1 1 1 0.921266342999378  
## 2014-11-14 2.996 2.8 3 3.37700099872378  
## 2014-11-18 2.996 3.4 3 3.42586016597331  
## 2014-12-08 2 2.4 2 2.69766510566287  
## 2014-12-09 1 1 1 1.49224850247813  
## 2014-12-10 1 1.6 1 0.901638452828156  
## 2014-12-22 1 1 1 1.14589762632079  
## 2014-12-26 2.006 1.8 2 2.46118573755588  
## 2014-12-30 -1.16573417585641e-15 0 0 -0.657146169543687  
## 2014-12-31 -1.09912079437891e-15 0 0 -0.689199499225842  
## 2015-01-22 -1.00142116821189e-15 0 0 -0.112067972937106  
## 2015-02-09 1.996 2.2 2 2.69144732611981  
## 2015-02-18 2 2.2 2 3.19129634018514  
## 2015-02-26 -1.10222941884786e-15 0 0 -0.699180700429814  
## 2015-03-06 2.99 4.8 3 3.61502029330507  
## 2015-03-09 2.996 4.2 3 3.68547424879701  
## 2015-03-18 2.992 4.4 3 3.53126378163703  
## 2015-03-23 -9.61009050115536e-16 0 0 -0.652930221045058  
## 2015-03-30 2 1.4 2 2.86546184768936  
## 2015-04-01 2 2.4 2 2.51645303116102  
## 2015-04-06 1 1 1 1.35737582096745  
## 2015-04-17 3 3.6 3 3.71482067168454  
## 2015-04-21 -1.08801856413265e-15 0 0 -0.631311317073207  
## 2015-04-22 1 1 1 1.31823047686476  
## 2015-04-28 -1.17239551400417e-15 0 0 -0.711851162784146  
## 2015-05-06 2.996 2.8 3 3.79652799882655  
## 2015-05-12 7 2.8 7.45238095238095 4.09456649467265  
## 2015-05-13 7 5.8 7.45238095238095 4.29683219575849  
## 2015-05-14 7 6 7.45238095238095 4.33586918074476  
## 2015-05-15 7 6 7.45238095238095 4.39270555679356  
## 2015-05-18 7 5.6 7.45238095238095 4.42440754699721  
## 2015-05-29 1 1 1 1.3318075568755  
## 2015-06-03 2 2.6 2 3.16032939683289  
## 2015-06-10 4 5.8 4 4.09250778864393  
## 2015-06-15 1 1 1 1.30838073665078  
## 2015-06-17 1 1.2 1 1.25627478929142  
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## 2015-06-25 4 5.8 4 4.17336318583298  
## 2015-06-26 4 5.8 4 4.0498312285939  
## 2015-06-29 4 2.4 4 3.70440275125594  
## 2015-06-30 7 3.4 7.45238095238095 4.18057695740625  
## 2015-07-07 7 4 7.45238095238095 4.37571020803841  
## 2015-07-08 7 5.2 7.45238095238095 4.41300577643101  
## 2015-07-09 7 5.6 7.45238095238095 4.49882045831644  
## 2015-07-10 7 3.6 7.45238095238095 3.75400969734689  
## 2015-07-14 1 1 1 1.305950524194  
## 2015-07-28 4 3.8 4 3.45026184716316  
## 2015-07-29 4 1.8 4 3.77904033803672  
## 2015-07-31 1 1 1 1.47587422505031  
## 2015-08-03 1 1 1 1.43688851473088  
## 2015-08-06 3 6.8 3 3.93433524467327  
## 2015-08-12 1 1 1 1.64780040252898  
## 2015-08-13 1 1.2 1 1.28459552474699  
## 2015-08-17 5.998 2.4 6 3.98513916857175  
## 2015-08-18 6 7.4 6 4.59208190530213  
## 2015-08-25 5.966 3.2 6 3.7916159307644  
## 2015-09-01 1 1 1 1.49409146782693  
## 2015-09-04 1 1 1 1.78963512921065  
## 2015-09-10 2 2.6 2 2.92430696633589  
## 2015-09-17 10.2644333333333 6.4 10 4.5807509882967  
## 2015-09-29 9.82576666666667 3.6 10 4.09844122458167  
## 2015-10-05 1 1 1 1.55087090029792  
## 2015-10-06 1 1.2 1 1.1879229043993  
## 2015-10-08 -1.23279164654377e-15 0 0 -0.416885432134541  
## 2015-10-09 3 2.2 3 3.20418050034571  
## 2015-10-19 3 4.2 3 3.95077472665856  
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## 2015-10-27 2 4.2 2 3.4523865020246  
## 2015-10-28 1.996 2.6 2 2.99342470811357  
## 2015-11-20 1 0.8 1 1.46978566158977  
## 2015-12-01 -1.08180131519475e-15 0 0 -0.520608311160395  
## 2015-12-03 2.996 3.6 3 3.85438850912975  
## 2015-12-08 1 1 1 1.57780177607631  
## 2015-12-15 3 4 3 3.48628888625994  
## 2015-12-16 2.998 2.4 3 3.5507383133817  
## 2015-12-22 -1.04360964314765e-15 0 0 -0.671137168353929  
## 2015-12-23 -1.21147536447097e-15 0 0 -0.573983932929098  
## 2015-12-30 1 1 1 1.36871186276534  
## 2015-12-31 10.3566333333333 3 10 4.25966392869976  
## 2016-01-06 10.8441 7.4 10 4.56166354372892  
## 2016-01-15 9.7461 6.6 10 4.65379535814264  
## 2016-01-19 10.0508 5.6 10 4.11419714426802  
## 2016-01-26 2 1.8 2 3.20205362443002  
## 2016-01-27 1.998 2.4 2 3.38104475712546  
## 2016-02-03 2 2.8 2 2.93698838324181  
## 2016-02-04 4.984 3 5 4.19201241743041  
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## results 100

This certainly confirms that these algorithms are great for predicting the number of days that will continue to decrease with the features we selected and the models used in R, random forest, recursive partitioned trees, generalized linear models, and K-nearest neighbors for numeric data.

We can align the rounded table by indices with our sAAL testing set table to see what dates we can look at for clarity.

sYELP1$Date <- row.names(sYELP1)  
testingSet$Date <- row.names(testingSet)  
Results\_round$Date <- row.names(Results\_round)  
  
sYELP1 <- merge(testingSet,Results\_round, by.x='Date', by.y='Date')  
tbl <- rbind(head(sYELP1),tail(sYELP1))  
tbl

## Date DayOfWeek stockDayValue lag1 today2lag1 decrDaysThisCycle  
## 1 2012-03-06 Tuesday 20.50 20.99 0.9766556 4  
## 2 2012-03-09 Friday 19.80 20.00 0.9899999 4  
## 3 2012-03-13 Tuesday 23.30 22.49 1.0360160 3  
## 4 2012-03-14 Wednesday 22.32 23.30 0.9579400 3  
## 5 2012-03-20 Tuesday 22.90 22.99 0.9960853 1  
## 6 2012-03-23 Friday 23.18 23.22 0.9982774 1  
## 600 2020-02-04 Tuesday 34.02 32.94 1.0327869 0  
## 601 2020-02-11 Tuesday 34.76 34.20 1.0163742 0  
## 602 2020-02-19 Wednesday 34.04 34.57 0.9846688 3  
## 603 2020-02-24 Monday 32.42 34.00 0.9535294 2  
## 604 2020-03-03 Tuesday 30.59 31.65 0.9665087 1  
## 605 2020-03-04 Wednesday 31.39 30.59 1.0261523 3  
## nTimesDecrDayCountsOccurs todayLessThanlag1 incrDaysThisCycle  
## 1 25 1 0  
## 2 25 1 2  
## 3 74 0 2  
## 4 74 1 0  
## 5 273 1 2  
## 6 273 1 3  
## 600 485 0 3  
## 601 485 0 4  
## 602 74 1 1  
## 603 122 1 1  
## 604 273 1 1  
## 605 74 0 1  
## nTimesIncrDayCountsOccurs NextDayPrice RandomForest\_round KNN\_round  
## 1 494 20.25 4 5  
## 2 131 22.49 4 3  
## 3 131 22.32 3 2  
## 4 494 21.75 3 4  
## 5 131 23.12 1 1  
## 6 75 24.60 1 1  
## 600 75 34.66 0 0  
## 601 29 35.36 0 0  
## 602 263 34.64 3 2  
## 603 263 33.51 2 2  
## 604 263 31.39 1 1  
## 605 263 29.14 3 3  
## Rpart\_round GLM\_round DecreasingDaysThisCycle  
## 1 4 4 4  
## 2 4 4 4  
## 3 3 3 3  
## 4 3 4 3  
## 5 1 1 1  
## 6 1 1 1  
## 600 0 0 0  
## 601 0 0 0  
## 602 3 3 3  
## 603 2 3 2  
## 604 1 1 1  
## 605 3 3 3

Results\_round$RandomForest\_round <-  
 as.numeric(paste(Results\_round$RandomForest\_round))  
Results\_round$KNN\_round <-  
 as.numeric(paste(Results\_round$KNN\_round))  
Results\_round$Rpart\_round <-  
 as.numeric(paste(Results\_round$Rpart\_round))  
Results\_round$GLM\_round <-  
 as.numeric(paste(Results\_round$GLM\_round))  
Results\_round$DecreasingDaysThisCycle <-  
 as.numeric(paste(Results\_round$DecreasingDaysThisCycle))  
  
  
  
Results\_round$mostVoted <- ifelse(  
 (Results\_round$RandomForest\_round==Results\_round$KNN\_round | Results\_round$RandomForest\_round==Results\_round$Rpart\_round | Results\_round$RandomForest\_round==Results\_round$GLM\_round),  
   
ifelse(Results\_round$KNN\_round==Results\_round$Rpart\_round | Results\_round$KNN\_round==Results\_round$GLM\_round,  
 Results\_round$RandomForest\_round,  
 ifelse(Results\_round$Rpart\_round ==Results\_round$GLM\_round,  
 Results\_round$Rpart\_round,  
 Results\_round$RandomForest\_round)),  
 ifelse(Results\_round$KNN\_round==Results\_round$Rpart\_round | Results\_round$KNN\_round==Results\_round$GLM\_round,  
 Results\_round$KNN\_round,  
 ifelse(Results\_round$Rpart\_round==Results\_round$GLM\_round,  
 Results\_round$Rpart\_round,  
 ifelse(Results\_round$Rpart\_round>Results\_round$RandomForest\_round,  
 Results\_round$Rpart\_round,   
 Results\_round$RandomForest\_round))  
 )  
)  
   
sMost <- sum(Results\_round$mostVoted==Results\_round$DecreasingDaysThisCycle)  
lMost <- length(Results\_round$DecreasingDaysThisCycle)-1  
accMost <- sMost/lMost  
accMost

## [1] 0.9867769

Results\_round

## RandomForest\_round KNN\_round Rpart\_round GLM\_round  
## 2012-03-06 4.00 5.00 4.00 4.00  
## 2012-03-09 4.00 3.00 4.00 4.00  
## 2012-03-13 3.00 2.00 3.00 3.00  
## 2012-03-14 3.00 4.00 3.00 4.00  
## 2012-03-20 1.00 1.00 1.00 1.00  
## 2012-03-23 1.00 1.00 1.00 1.00  
## 2012-04-04 3.00 4.00 3.00 4.00  
## 2012-04-10 1.00 1.00 1.00 1.00  
## 2012-04-26 0.00 0.00 0.00 0.00  
## 2012-05-04 0.00 0.00 0.00 0.00  
## 2012-05-17 2.00 3.00 2.00 3.00  
## 2012-05-21 1.00 1.00 1.00 2.00  
## 2012-05-30 3.00 3.00 3.00 3.00  
## 2012-06-08 1.00 0.00 1.00 1.00  
## 2012-06-12 0.00 0.00 0.00 0.00  
## 2012-06-13 0.00 0.00 0.00 0.00  
## 2012-06-14 0.00 0.00 0.00 0.00  
## 2012-06-19 2.00 1.00 2.00 3.00  
## 2012-07-02 0.00 0.00 0.00 0.00  
## 2012-07-10 4.00 5.00 4.00 4.00  
## 2012-07-13 2.00 3.00 2.00 4.00  
## 2012-07-19 0.00 0.00 0.00 0.00  
## 2012-07-20 5.00 5.00 5.00 4.00  
## 2012-07-30 2.00 2.00 2.00 3.00  
## 2012-07-31 2.00 3.00 2.00 3.00  
## 2012-08-01 2.00 4.00 2.00 3.00  
## 2012-08-09 1.00 1.00 1.00 1.00  
## 2012-08-14 8.00 5.00 7.00 5.00  
## 2012-08-17 8.00 7.00 7.00 5.00  
## 2012-08-20 8.00 7.00 7.00 5.00  
## 2012-08-27 2.00 3.00 2.00 3.00  
## 2012-08-28 2.00 2.00 2.00 3.00  
## 2012-08-29 1.00 0.00 1.00 1.00  
## 2012-08-31 0.00 0.00 0.00 0.00  
## 2012-09-06 2.00 3.00 2.00 3.00  
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## 2012-09-18 2.00 2.00 2.00 3.00  
## 2012-09-20 0.00 0.00 0.00 0.00  
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## results\_round 100 results\_round 0.99

The accuracy in prediction is about the same for decreasing days in the cycle as the target instead of the increasing days in the cycle that was the target when predicting the AAL stock increasing days by select features.

Now, lets see how well these algorithms predict the NextDayPrice. But first remove the added predictive measures just done.

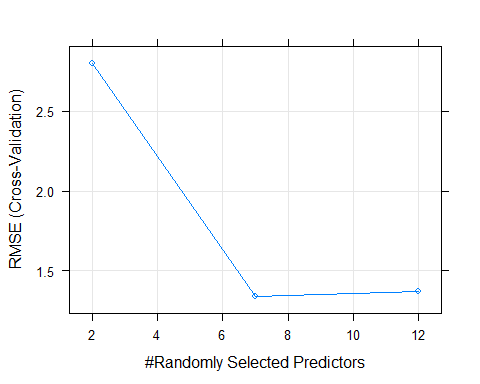
sYELP1 <- sYELP[,c(4,5,9,14,15,19,20,21,24,25)]  
sYELP1$NextDayPrice <- lead(sYELP1$stockDayValue,1)  
sYELP1 <- sYELP1[complete.cases(sYELP1$NextDayPrice),]  
row.names(sYELP1) <- as.factor(sYELP1$Date)  
sYELP1 <- sYELP1[,-c(1)]

Now, we can see how well the next day price is predicted.

set.seed(12356789)  
  
inTrain <- createDataPartition(y=sYELP1$NextDayPrice, p=0.7, list=FALSE)  
  
trainingSet <- sYELP1[inTrain,]  
testingSet <- sYELP1[-inTrain,]

rfMod <- train(NextDayPrice ~ ., method='rf', data=(trainingSet),   
 trControl=trainControl(method='cv'), number=5)

plot(rfMod)



predRF <- predict(rfMod, testingSet)  
  
predDF <- data.frame(predRF, nextDayPrice=testingSet$NextDayPrice)  
predDF

## predRF nextDayPrice  
## 2012-03-16 21.85275 22.99  
## 2012-03-21 23.44335 23.22  
## 2012-03-23 23.51716 24.60  
## 2012-03-27 26.73156 28.09  
## 2012-03-29 27.36484 26.89  
## 2012-04-02 26.96272 26.70  
## 2012-04-12 26.50815 26.33  
## 2012-04-13 25.49692 25.87  
## 2012-04-19 23.62690 23.10  
## 2012-04-24 20.59442 21.13  
## 2012-04-25 21.28897 21.20  
## 2012-04-26 21.39161 21.90  
## 2012-05-04 21.33528 21.41  
## 2012-05-11 20.17666 20.04  
## 2012-05-22 19.61389 18.32  
## 2012-05-29 16.65153 16.61  
## 2012-06-20 20.08548 21.00  
## 2012-06-25 22.91552 22.04  
## 2012-06-26 22.76131 22.79  
## 2012-07-03 25.43444 26.16  
## 2012-07-09 24.60876 22.63  
## 2012-07-11 21.52866 22.14  
## 2012-07-12 21.78514 21.64  
## 2012-07-18 23.16843 24.00  
## 2012-07-23 22.58773 22.51  
## 2012-08-03 23.82152 25.43  
## 2012-08-07 26.21300 26.46  
## 2012-08-08 26.10273 25.73  
## 2012-08-22 18.21623 18.19  
## 2012-09-12 25.03431 23.95  
## 2012-09-25 25.70208 25.68  
## 2012-09-28 27.00187 27.76  
## 2012-10-03 28.31028 28.89  
## 2012-10-05 27.35450 28.27  
## 2012-10-08 27.31120 27.43  
## 2012-10-09 27.32595 25.61  
## 2012-10-10 26.70605 25.73  
## 2012-10-11 25.42030 25.24  
## 2012-10-18 24.80692 24.61  
## 2012-10-22 23.61323 24.00  
## 2012-10-23 23.73888 25.77  
## 2012-10-25 23.44300 23.17  
## 2012-11-05 18.79582 18.25  
## 2012-11-07 18.50307 17.77  
## 2012-11-12 16.88190 17.21  
## 2012-11-26 19.21358 20.24  
## 2012-12-05 18.61026 18.09  
## 2012-12-17 18.62450 18.06  
## 2012-12-21 19.07286 18.44  
## 2012-12-28 19.05575 18.85  
## 2012-12-31 19.01620 19.70  
## 2013-01-02 19.76131 20.15  
## 2013-01-09 20.96266 22.19  
## 2013-01-22 20.80195 20.34  
## 2013-01-29 20.78301 20.46  
## 2013-02-01 19.74486 20.34  
## 2013-02-05 21.33222 22.38  
## 2013-02-07 21.64752 21.85  
## 2013-02-22 22.38780 21.62  
## 2013-02-25 21.43292 21.29  
## 2013-02-26 21.50692 21.86  
## 2013-02-27 22.08193 22.19  
## 2013-03-04 23.47170 23.02  
## 2013-03-05 22.60664 23.02  
## 2013-03-15 24.67680 24.50  
## 2013-03-18 24.33363 24.28  
## 2013-03-20 23.33808 24.00  
## 2013-03-21 22.42874 23.79  
## 2013-03-26 24.49020 23.72  
## 2013-03-28 22.53192 22.89  
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## 2019-11-05 32.90434 32.71  
## 2019-11-18 34.24419 34.35  
## 2019-11-21 34.27181 35.26  
## 2019-11-27 35.05092 34.68  
## 2019-12-02 33.82569 33.66  
## 2019-12-11 32.90691 33.39  
## 2019-12-12 33.64174 33.55  
## 2019-12-13 33.76395 33.78  
## 2019-12-16 34.12728 34.00  
## 2019-12-20 34.07549 34.21  
## 2019-12-23 34.35185 34.06  
## 2019-12-26 34.79605 34.85  
## 2019-12-31 34.11788 34.77  
## 2020-01-10 35.53191 36.23  
## 2020-01-29 34.67837 34.77  
## 2020-02-04 34.15307 34.66  
## 2020-02-07 34.32450 34.20  
## 2020-02-11 34.97176 35.36  
## 2020-02-13 35.99384 35.23  
## 2020-02-19 34.04413 34.64  
## 2020-02-20 34.00272 34.00  
## 2020-02-27 31.43517 31.27  
## 2020-03-02 31.46620 30.59  
## 2020-03-04 30.77505 29.14  
## 2020-03-09 27.38778 27.81

sum <- sum(predRF==testingSet$NextDayPrice)   
length <- length(testingSet$NextDayPrice)  
accuracy\_rfMod <- (sum/length)   
accuracy\_rfMod

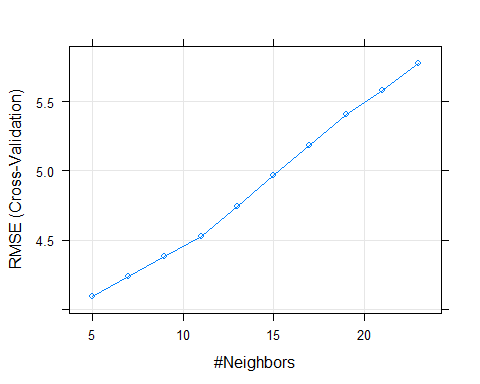
## [1] 0

results <- c(round(accuracy\_rfMod,2), round(100,2))  
results <- as.factor(results)  
results <- t(data.frame(results))  
  
colnames(results) <- colnames(predDF)  
Results <- rbind(predDF, results)   
Results

## predRF nextDayPrice  
## 2012-03-16 21.8527515231 22.99  
## 2012-03-21 23.4433496296334 23.219999  
## 2012-03-23 23.5171571670001 24.6  
## 2012-03-27 26.7315608579667 28.09  
## 2012-03-29 27.3648435893667 26.889999  
## 2012-04-02 26.9627240613667 26.700001  
## 2012-04-12 26.5081473320333 26.33  
## 2012-04-13 25.4969236192 25.870001  
## 2012-04-19 23.6269034890667 23.1  
## 2012-04-24 20.5944217580667 21.129999  
## 2012-04-25 21.2889651799667 21.200001  
## 2012-04-26 21.3916120998333 21.9  
## 2012-05-04 21.3352766541238 21.41  
## 2012-05-11 20.1766577361667 20.040001  
## 2012-05-22 19.6138927228333 18.32  
## 2012-05-29 16.6515347609333 16.610001  
## 2012-06-20 20.0854815850334 21  
## 2012-06-25 22.9155171123334 22.040001  
## 2012-06-26 22.7613093761001 22.790001  
## 2012-07-03 25.4344445799667 26.16  
## 2012-07-09 24.6087567422334 22.629999  
## 2012-07-11 21.5286605817334 22.139999  
## 2012-07-12 21.7851445682333 21.639999  
## 2012-07-18 23.1684302918667 24  
## 2012-07-23 22.5877293654667 22.51  
## 2012-08-03 23.8215202886 25.43  
## 2012-08-07 26.2130035106667 26.459999  
## 2012-08-08 26.1027298571667 25.73  
## 2012-08-22 18.2162299556 18.190001  
## 2012-09-12 25.0343093901 23.950001  
## 2012-09-25 25.7020756728 25.68  
## 2012-09-28 27.001871156 27.76  
## 2012-10-03 28.3102780652333 28.889999  
## 2012-10-05 27.3545024159 28.27  
## 2012-10-08 27.3111955584667 27.43  
## 2012-10-09 27.3259489885667 25.610001  
## 2012-10-10 26.7060549194333 25.73  
## 2012-10-11 25.420298464 25.24  
## 2012-10-18 24.8069210840334 24.610001  
## 2012-10-22 23.6132347371 24  
## 2012-10-23 23.7388757895667 25.77  
## 2012-10-25 23.4430023027334 23.17  
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## 2012-11-07 18.5030689915 17.77  
## 2012-11-12 16.8819036967 17.209999  
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## 2012-12-05 18.6102622804667 18.09  
## 2012-12-17 18.6244979056 18.059999  
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## 2012-12-28 19.0557485291333 18.85  
## 2012-12-31 19.0161974055666 19.700001  
## 2013-01-02 19.7613138706 20.15  
## 2013-01-09 20.9626635338 22.190001  
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## 2013-02-27 22.0819285846 22.190001  
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## 2013-03-05 22.6066412439667 23.02  
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## 2013-03-21 22.4287356807 23.790001  
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## 2013-08-27 50.8584459283 51.669998  
## 2013-08-29 52.8961819374667 51.98  
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## 2013-09-26 66.8993887879 68.050003  
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## 2014-08-25 80.9668336051 82.389999  
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## 2014-09-05 81.2043803101999 82.43  
## 2014-09-11 80.4707472005 81.779999  
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## 2017-02-02 41.9038982561 42.32  
## 2017-02-08 41.7544914067333 41.490002  
## 2017-02-09 41.4573278012333 35.830002  
## 2017-02-22 33.8705061330334 33.470001  
## 2017-02-27 33.9965704505 33.700001  
## 2017-03-08 34.2742033468 34.380001  
## 2017-03-13 34.7306263264667 33.77  
## 2017-03-23 32.3594981685333 32.48  
## 2017-03-27 32.1241395794333 31.809999  
## 2017-03-31 32.706502335 32.630001  
## 2017-04-06 33.4433394123333 33.23  
## 2017-04-07 32.8432960693667 32.740002  
## 2017-04-10 33.047993013 33.369999  
## 2017-04-11 32.8914177013334 32.16  
## 2017-04-12 31.8016471853333 32.029999  
## 2017-04-20 33.6936273333333 33.490002  
## 2017-04-21 33.8469843486 33.889999  
## 2017-04-26 34.7215906151 36.009998  
## 2017-05-01 35.8960957550333 35.98  
## 2017-05-02 35.7302863334 35.200001  
## 2017-05-03 35.2902984423333 35.299999  
## 2017-05-04 35.6492687879 35.68  
## 2017-05-08 35.6438130812 34.700001  
## 2017-05-22 28.0304879694333 27.780001  
## 2017-05-24 27.7877535249667 28.07  
## 2017-06-06 29.5704643650333 30.209999  
## 2017-06-12 29.7665212178333 30.719999  
## 2017-06-16 30.7348328096667 30.280001  
## 2017-06-19 30.0871974354 29.440001  
## 2017-06-29 30.1054529305333 30.02  
## 2017-07-10 30.3899195192667 31.110001  
## 2017-07-19 31.8290700288667 32.400002  
## 2017-07-24 32.3836566608333 32  
## 2017-07-26 33.0482213518667 32.759998  
## 2017-07-28 33.1042488895333 32.529999  
## 2017-08-02 31.6710965455 31.370001  
## 2017-08-03 31.7454349386 40.049999  
## 2017-08-08 41.2537903549667 41.549999  
## 2017-08-11 42.1638968350666 42.529999  
## 2017-08-23 41.9118787299334 41.75  
## 2017-08-24 42.4163460176667 42.139999  
## 2017-08-28 42.6095595983333 42.32  
## 2017-08-30 42.6738821443667 42.599998  
## 2017-09-06 43.4216693440333 43.740002  
## 2017-09-07 44.3254763417333 43.75  
## 2017-09-11 43.984417793 43.849998  
## 2017-09-12 43.4349105629333 42.950001  
## 2017-09-13 42.7985057822333 42.91  
## 2017-09-18 43.6992640494 43.849998  
## 2017-09-20 43.6427795983 43.610001  
## 2017-09-28 43.0884552031666 43.299999  
## 2017-09-29 43.8231679308667 44.09  
## 2017-10-04 46.6173823131333 46.389999  
## 2017-10-06 46.0560712852667 45.630001  
## 2017-10-13 43.2262809260333 43.52  
## 2017-10-16 43.0816176424333 43.200001  
## 2017-10-20 44.3843392832333 43.599998  
## 2017-10-23 44.0161719259 43.68  
## 2017-10-24 44.4231753907333 44.02  
## 2017-11-01 45.4640341523999 45.98  
## 2017-11-02 46.1673044308 46.07  
## 2017-11-03 45.7854566553666 45.650002  
## 2017-11-10 46.1626605734333 45.900002  
## 2017-11-13 45.8880630378667 45.91  
## 2017-11-17 47.0179804364333 47.18  
## 2017-11-27 47.9266441972333 47.439999  
## 2017-12-06 41.8907206406333 40.790001  
## 2017-12-14 42.8151442636666 42.43  
## 2017-12-15 42.7461995556667 43.810001  
## 2017-12-22 42.6438316837666 42.119999  
## 2018-01-05 43.5407034658667 43.669998  
## 2018-01-18 42.8167008075999 42.849998  
## 2018-01-29 44.2327186624333 43.529999  
## 2018-02-09 39.3399711700333 38.970001  
## 2018-02-13 39.3896095277333 41.369999  
## 2018-02-14 42.0635294677333 41.970001  
## 2018-02-15 41.4461296332666 41.73  
## 2018-02-23 43.2806616587333 43.830002  
## 2018-02-27 43.2106511446 43.560001  
## 2018-03-06 45.0483448459 45.68  
## 2018-03-07 45.4995781416666 45.57  
## 2018-03-08 46.4479525034999 46.619999  
## 2018-03-09 46.7953825983 46.810001  
## 2018-03-13 45.8607668761333 46.439999  
## 2018-03-19 44.9346544822667 45.07  
## 2018-03-28 42.5121654965333 41.75  
## 2018-04-04 42.7583831406 42.330002  
## 2018-04-11 44.5687436494667 44  
## 2018-04-18 44.1303750879 44.650002  
## 2018-04-23 43.9499105653 43.889999  
## 2018-05-01 44.6980284445333 45.380001  
## 2018-05-03 45.1665207322666 45.610001  
## 2018-05-08 47.7147116944 47.919998  
## 2018-05-15 43.7121456008666 44.029999  
## 2018-05-18 46.8224380163666 46.450001  
## 2018-05-24 43.0969455864667 42.59  
## 2018-06-06 42.3575345983667 41.349998  
## 2018-06-08 41.4282493332333 41.869999  
## 2018-06-11 42.6780664160666 42.639999  
## 2018-06-13 41.6597569755667 41.16  
## 2018-06-14 41.0756023633667 40.93  
## 2018-06-27 38.9194443278 39.119999  
## 2018-06-28 39.7309657013333 39.18  
## 2018-07-02 39.7395081555 39.299999  
## 2018-07-06 40.6008053172334 40  
## 2018-07-13 40.3994291523334 40.299999  
## 2018-07-16 40.7761509518334 40.75  
## 2018-07-18 40.2593876041 39.689999  
## 2018-07-20 38.8351611649 38.639999  
## 2018-07-24 39.0323091422333 38.990002  
## 2018-07-25 38.8200710539 40.18  
## 2018-07-27 38.1333702461 37.27  
## 2018-08-03 38.1840204450667 38.75  
## 2018-08-15 46.2143089855333 46.349998  
## 2018-08-17 44.7856065894333 44.740002  
## 2018-08-27 46.8061030620333 46.740002  
## 2018-08-29 46.9253743193333 46.82  
## 2018-09-07 45.2776713211 45.25  
## 2018-09-11 45.7708692953666 45.720001  
## 2018-09-12 46.6732847032 45.939999  
## 2018-09-14 46.2531594792666 46.279999  
## 2018-09-17 46.2684795933333 49.970001  
## 2018-10-08 44.7148083305667 44.630001  
## 2018-10-12 43.2197146707 42.959999  
## 2018-10-16 43.2267407343 43.93  
## 2018-10-19 43.0584700147 42.990002  
## 2018-11-01 43.4053022162667 43.099998  
## 2018-11-08 43.1467147816333 31.93  
## 2018-11-12 33.5188566511667 33.669998  
## 2018-11-27 31.8606958323334 32.439999  
## 2018-12-06 34.6911610665667 34.59  
## 2018-12-07 34.8423074393 35.639999  
## 2018-12-20 32.9450577369 32.099998  
## 2018-12-24 32.8517891242667 34.139999  
## 2018-12-26 34.1271275838333 34.950001  
## 2018-12-31 34.6410875924 34.57  
## 2019-01-04 34.7099007493 34.830002  
## 2019-01-07 35.0039183698667 35.509998  
## 2019-01-09 35.5395749920667 34.310001  
## 2019-01-22 35.7123035104 35.470001  
## 2019-01-28 36.5453075548667 36.220001  
## 2019-02-06 36.8222760542334 36.25  
## 2019-02-12 38.5996133954333 38.459999  
## 2019-02-13 39.5325470510667 38.189999  
## 2019-02-14 39.1435457192 39.939999  
## 2019-02-21 38.4517349431 38.540001  
## 2019-02-25 37.8764645422 37.900002  
## 2019-02-28 36.8922532919667 37.130001  
## 2019-03-01 36.6820683442667 36.740002  
## 2019-03-07 33.7035373262334 34.740002  
## 2019-03-12 33.7075281602 34.549999  
## 2019-03-14 35.046143936 35.099998  
## 2019-03-15 34.6748067784667 34.880001  
## 2019-03-19 33.6832911792667 34.599998  
## 2019-03-20 34.4260310592 34.889999  
## 2019-03-21 34.5550579211667 34.360001  
## 2019-03-22 34.7887182449666 34.709999  
## 2019-03-27 34.9131786994 34.68  
## 2019-03-28 34.5500433621 34.5  
## 2019-03-29 34.8379426351667 35.029999  
## 2019-04-01 35.3690906692667 35.360001  
## 2019-04-10 35.5951285365 35.720001  
## 2019-04-12 34.7022877006667 35.419998  
## 2019-04-22 37.3173001746667 38.119999  
## 2019-04-24 38.8628699139333 39.509998  
## 2019-04-25 39.1744685882333 39.52  
## 2019-04-26 40.3680247621667 40.060001  
## 2019-05-01 41.0318609442 40.189999  
## 2019-05-22 31.5745546807666 31.629999  
## 2019-05-24 31.9832824192 31.459999  
## 2019-05-29 31.0782489854667 31.23  
## 2019-06-07 31.7694725817666 31.950001  
## 2019-06-19 33.0247666014333 33.139999  
## 2019-06-26 33.5823705827 33.950001  
## 2019-06-27 34.3301201067667 34.18  
## 2019-07-05 35.2819675846667 34.990002  
## 2019-07-15 35.8974968747667 35.619999  
## 2019-07-18 33.6901845211667 34.080002  
## 2019-07-19 33.7039645195667 33.869999  
## 2019-07-29 35.7399277024 35.549999  
## 2019-07-30 35.3584035289667 35.049999  
## 2019-07-31 34.3216057324667 34.93  
## 2019-08-02 35.1032021761334 33.529999  
## 2019-08-12 34.4349330378667 34.619999  
## 2019-08-15 33.3900635439667 33.169998  
## 2019-08-16 33.2184708256 32.919998  
## 2019-08-23 32.3893620430334 32.029999  
## 2019-08-30 33.1559627360334 33.209999  
## 2019-09-03 32.7191237520334 32.84  
## 2019-09-06 33.0777746438667 33.23  
## 2019-09-10 34.0671280925 34.599998  
## 2019-09-11 34.7403870230667 36.52  
## 2019-09-12 36.5201211706333 37.439999  
## 2019-09-24 34.4847866588666 34.959999  
## 2019-10-07 32.8815217617667 32.75  
## 2019-10-09 31.4892842014666 32.220001  
## 2019-10-22 33.6139905427 33.529999  
## 2019-10-23 32.9582594777333 33.509998  
## 2019-10-30 34.4354641278333 34.509998  
## 2019-11-01 34.6537170438667 34.240002  
## 2019-11-05 32.9043422203 32.709999  
## 2019-11-18 34.2441862604 34.349998  
## 2019-11-21 34.2718121132 35.259998  
## 2019-11-27 35.0509203790667 34.68  
## 2019-12-02 33.8256945482 33.66  
## 2019-12-11 32.9069079697 33.389999  
## 2019-12-12 33.6417353716667 33.549999  
## 2019-12-13 33.7639467200333 33.779999  
## 2019-12-16 34.1272843226334 34  
## 2019-12-20 34.0754916047333 34.209999  
## 2019-12-23 34.3518455460333 34.060001  
## 2019-12-26 34.7960519294667 34.849998  
## 2019-12-31 34.1178770807667 34.77  
## 2020-01-10 35.5319101971333 36.23  
## 2020-01-29 34.6783671981667 34.77  
## 2020-02-04 34.1530748402667 34.66  
## 2020-02-07 34.3244970365666 34.200001  
## 2020-02-11 34.9717566107 35.360001  
## 2020-02-13 35.9938440144666 35.23  
## 2020-02-19 34.0441333275667 34.639999  
## 2020-02-20 34.0027201361333 34  
## 2020-02-27 31.4351719537 31.27  
## 2020-03-02 31.4662001675333 30.59  
## 2020-03-04 30.7750547568333 29.139999  
## 2020-03-09 27.3877826918 27.809999  
## results 0 100

knnMod <- train(NextDayPrice ~ .,  
 method='knn', preProcess=c('center','scale'),  
 tuneLength=10, trControl=trainControl(method='cv'), data=trainingSet)

plot(knnMod)



rpartMod <- train(NextDayPrice ~ ., method='rpart', tuneLength=9, data=trainingSet)

glmMod <- train(NextDayPrice ~ .,   
 method='glm', data=trainingSet)

predKNN <- predict(knnMod, testingSet)  
predRPART <- predict(rpartMod, testingSet)

predGLM <- predict(glmMod, testingSet)

length=length(testingSet$NextDayPrice)

sumKNN <- sum(predKNN==testingSet$NextDayPrice)  
sumRPart <- sum(predRPART==testingSet$NextDayPrice)

sumGLM <- sum(predGLM==testingSet$NextDayPrice)

accuracy\_KNN <- sumKNN/length   
accuracy\_RPART <- sumRPart/length

accuracy\_GLM <- sumGLM/length

predDF2 <- data.frame(predRF,predKNN,predRPART,predGLM,   
 TYPE=testingSet$NextDayPrice)  
colnames(predDF2) <- c('RandomForest','KNN','Rpart','GLM','TrueValue')  
  
results <- c(round(accuracy\_rfMod,2),   
 round(accuracy\_KNN,2),   
 round(accuracy\_RPART,2),  
 round(accuracy\_GLM,2),   
 round(100,2))  
  
results <- as.factor(results)  
results <- t(data.frame(results))  
colnames(results) <- c('RandomForest','KNN','Rpart','GLM','TrueValue')  
Results <- rbind(predDF2, results)   
Results

## RandomForest KNN Rpart GLM  
## 2012-03-16 21.8527515231 23.6080002 20.9650825454545 21.7814565517811  
## 2012-03-21 23.4433496296334 23.334 20.9650825454545 23.7786820694221  
## 2012-03-23 23.5171571670001 30.818 20.9650825454545 24.4637223628292  
## 2012-03-27 26.7315608579667 31.8979998 27.9981278173516 28.460641384726  
## 2012-03-29 27.3648435893667 31.0059998 27.9981278173516 27.2643439441957  
## 2012-04-02 26.9627240613667 27.9959992 27.9981278173516 25.939775591441  
## 2012-04-12 26.5081473320333 28.3899998 27.9981278173516 26.9660616579355  
## 2012-04-13 25.4969236192 30.8579998 27.9981278173516 25.8904877948612  
## 2012-04-19 23.6269034890667 30.0299994 20.9650825454545 23.8634765600345  
## 2012-04-24 20.5944217580667 22.6640004 20.9650825454545 20.8380706947259  
## 2012-04-25 21.2889651799667 30.874 20.9650825454545 22.140347491964  
## 2012-04-26 21.3916120998333 23.208 20.9650825454545 22.1386636235722  
## 2012-05-04 21.3352766541238 22.1039996 20.9650825454545 21.9681765141924  
## 2012-05-11 20.1766577361667 21.8099996 20.9650825454545 19.6286239164327  
## 2012-05-22 19.6138927228333 22.9079998 20.9650825454545 19.4019427198856  
## 2012-05-29 16.6515347609333 20.4500002 20.9650825454545 16.3579786851369  
## 2012-06-20 20.0854815850334 21.2300008 20.9650825454545 20.2134185778226  
## 2012-06-25 22.9155171123334 30.1120002 20.9650825454545 22.9454471998828  
## 2012-06-26 22.7613093761001 26.5280004 20.9650825454545 23.0822933265096  
## 2012-07-03 25.4344445799667 29.996 27.9981278173516 25.710234956902  
## 2012-07-09 24.6087567422334 23.2060006 27.9981278173516 23.912832611038  
## 2012-07-11 21.5286605817334 24.2220002 20.9650825454545 21.3538953933577  
## 2012-07-12 21.7851445682333 24.9539998 20.9650825454545 21.0407264449663  
## 2012-07-18 23.1684302918667 26.4740002 20.9650825454545 23.8639106956632  
## 2012-07-23 22.5877293654667 27.0179996 20.9650825454545 22.5005757454607  
## 2012-08-03 23.8215202886 22.33 20.9650825454545 24.1457172040362  
## 2012-08-07 26.2130035106667 27.9540002 27.9981278173516 26.7850062385313  
## 2012-08-08 26.1027298571667 30.512 27.9981278173516 26.3626289539162  
## 2012-08-22 18.2162299556 24.8299998 20.9650825454545 18.8120435469584  
## 2012-09-12 25.0343093901 23.1160004 27.9981278173516 24.9311136346292  
## 2012-09-25 25.7020756728 28.0579992 27.9981278173516 26.4617836955097  
## 2012-09-28 27.001871156 26.5300002 27.9981278173516 27.8628091553745  
## 2012-10-03 28.3102780652333 30.3200004 27.9981278173516 28.7112283028014  
## 2012-10-05 27.3545024159 28.5500004 27.9981278173516 27.3766615397148  
## 2012-10-08 27.3111955584667 28.2480004 27.9981278173516 27.360520444061  
## 2012-10-09 27.3259489885667 25.9879996 27.9981278173516 26.6005573077158  
## 2012-10-10 26.7060549194333 26.7259998 27.9981278173516 25.6270693570103  
## 2012-10-11 25.420298464 30.0359998 27.9981278173516 25.1989443543546  
## 2012-10-18 24.8069210840334 25.0920002 27.9981278173516 23.9025368703918  
## 2012-10-22 23.6132347371 22.8200006 20.9650825454545 23.3862558756113  
## 2012-10-23 23.7388757895667 27.6180002 20.9650825454545 24.1296339131607  
## 2012-10-25 23.4430023027334 22.0939998 20.9650825454545 23.3829178527853  
## 2012-11-05 18.7958237824667 23.8319996 20.9650825454545 18.2840177365141  
## 2012-11-07 18.5030689915 24.238 20.9650825454545 17.1130700955869  
## 2012-11-12 16.8819036967 27.8400004 20.9650825454545 17.2818144885921  
## 2012-11-26 19.2135751367333 28.1760004 20.9650825454545 19.9423503435242  
## 2012-12-05 18.6102622804667 20.2900006 20.9650825454545 17.9053817680437  
## 2012-12-17 18.6244979056 19.584 20.9650825454545 18.156600543574  
## 2012-12-21 19.0728561936666 27.6079998 20.9650825454545 18.9763151502304  
## 2012-12-28 19.0557485291333 27.6079998 20.9650825454545 18.8484865594128  
## 2012-12-31 19.0161974055666 20.0039992 20.9650825454545 20.2837305274913  
## 2013-01-02 19.7613138706 24.4299998 20.9650825454545 20.4720193752848  
## 2013-01-09 20.9626635338 24.1139998 20.9650825454545 20.7905539490091  
## 2013-01-22 20.8019539310333 22.7299998 20.9650825454545 21.3818085991857  
## 2013-01-29 20.7830123604334 22.0259998 20.9650825454545 20.0862914379507  
## 2013-02-01 19.7448611049333 23.2479994 20.9650825454545 19.6508019690073  
## 2013-02-05 21.3322236462905 22.5280006 20.9650825454545 22.0140968523812  
## 2013-02-07 21.6475249415333 24.3399996 20.9650825454545 22.2068869700472  
## 2013-02-22 22.3878008825 23.254 20.9650825454545 21.58047941358  
## 2013-02-25 21.4329193252334 22.7960002 20.9650825454545 20.9222060067743  
## 2013-02-26 21.5069223587 22.8379996 20.9650825454545 22.2742714624965  
## 2013-02-27 22.0819285846 22.2160002 20.9650825454545 22.6954472073551  
## 2013-03-04 23.4717024681667 27.4120004 20.9650825454545 22.7770827063733  
## 2013-03-05 22.6066412439667 24.3199996 20.9650825454545 22.3383725123655  
## 2013-03-15 24.6768002346 24.1420006 27.9981278173516 24.5191834971961  
## 2013-03-18 24.3336276279667 26.9580004 27.9981278173516 23.8215522183486  
## 2013-03-20 23.3380781172333 23.814 20.9650825454545 23.2712432701707  
## 2013-03-21 22.4287356807 25.7299998 20.9650825454545 23.2981319197384  
## 2013-03-26 24.4902037373048 26.9360004 20.9650825454545 24.5261482907636  
## 2013-03-28 22.5319182301334 24.996 20.9650825454545 22.8969596593817  
## 2013-04-02 23.1994227932667 24.1 20.9650825454545 23.5908672118994  
## 2013-04-09 25.1117647320667 26.3099996 27.9981278173516 25.5276804195466  
## 2013-04-18 26.6258820097333 24.3399996 27.9981278173516 26.1652929053995  
## 2013-04-23 25.1841714352667 24.1359996 27.9981278173516 24.5118381836682  
## 2013-04-25 25.9446791177667 25.866 27.9981278173516 26.3222035872585  
## 2013-04-29 25.6667451419667 26.3399998 27.9981278173516 26.0852461842042  
## 2013-05-02 30.7511255153333 32.4019998 35.1029891793478 30.6051995454228  
## 2013-05-06 30.5995976222333 31.2179996 27.9981278173516 29.78826001277  
## 2013-05-07 30.4503846158333 31.6219996 27.9981278173516 29.7830306895422  
## 2013-05-10 30.7931603901333 31.47 27.9981278173516 30.7278593694342  
## 2013-05-23 29.4323400601 31.008 27.9981278173516 28.9160010023821  
## 2013-05-24 29.6256425740334 32.0760002 27.9981278173516 30.4861321505503  
## 2013-05-31 29.6442441480333 28.7420002 27.9981278173516 28.7641078619492  
## 2013-06-06 29.2208351965666 28.852 27.9981278173516 29.9507788867742  
## 2013-06-13 29.9824076059334 29.7359992 27.9981278173516 30.3819399964401  
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## 2018-03-06 45.68  
## 2018-03-07 45.57  
## 2018-03-08 46.619999  
## 2018-03-09 46.810001  
## 2018-03-13 46.439999  
## 2018-03-19 45.07  
## 2018-03-28 41.75  
## 2018-04-04 42.330002  
## 2018-04-11 44  
## 2018-04-18 44.650002  
## 2018-04-23 43.889999  
## 2018-05-01 45.380001  
## 2018-05-03 45.610001  
## 2018-05-08 47.919998  
## 2018-05-15 44.029999  
## 2018-05-18 46.450001  
## 2018-05-24 42.59  
## 2018-06-06 41.349998  
## 2018-06-08 41.869999  
## 2018-06-11 42.639999  
## 2018-06-13 41.16  
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## 2018-06-27 39.119999  
## 2018-06-28 39.18  
## 2018-07-02 39.299999  
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## 2018-07-24 38.990002  
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## 2018-08-15 46.349998  
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## 2018-08-29 46.82  
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## 2018-09-11 45.720001  
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## 2018-10-19 42.990002  
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## 2019-02-28 37.130001  
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## 2020-03-02 30.59  
## 2020-03-04 29.139999  
## 2020-03-09 27.809999  
## results 100

When looking at the above table, the errors are based on an exact match, but the values you notice as I do, are rounded up to the true value if greater than zero and zero if less than zero will give very near perfect results for predicting the number of days the cycle will be increasing. Lets test this out. Lets round the NextDayPrice column too, for better accuracy in the testing and training set only.

sYELP1 <- sYELP[,c(4,5,9,14,15,19,20,21,24,25)]  
sYELP1$NextDayPrice <- lead(sYELP1$stockDayValue,1)  
sYELP1 <- sYELP1[complete.cases(sYELP1$NextDayPrice),]  
row.names(sYELP1) <- as.factor(sYELP1$Date)  
sYELP1 <- sYELP1[,-c(1)]

set.seed(12356789)  
  
inTrain <- createDataPartition(y=sYELP1$NextDayPrice, p=0.7, list=FALSE)  
  
trainingSet <- sYELP1[inTrain,]  
testingSet <- sYELP1[-inTrain,]  
  
trainingSet$NextDayPrice <- round(trainingSet$NextDayPrice,0)  
testingSet$NextDayPrice <- round(testingSet$NextDayPrice,0)

rfMod <- train(NextDayPrice ~ ., method='rf', data=(trainingSet),   
 trControl=trainControl(method='cv'), number=5)

predRF\_round <- predict(rfMod, testingSet)  
  
predRF\_round <- ifelse(predRF\_round<0,0,round(predRF,0))  
  
predDF\_round <- data.frame(predRF\_round, NextDayPrice=testingSet$NextDayPrice)  
predDF\_round

## predRF\_round NextDayPrice  
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sum <- sum(predRF\_round==testingSet$NextDayPrice)   
length <- length(testingSet$NextDayPrice)  
accuracy\_rfMod\_round <- (sum/length)   
accuracy\_rfMod\_round

## [1] 0.513245

results\_round <- c(round(accuracy\_rfMod\_round,2), round(100,2))  
results\_round <- as.factor(results\_round)  
results\_round <- t(data.frame(results\_round))  
  
colnames(results\_round) <- colnames(predDF\_round)  
Results\_round <- rbind(predDF\_round, results\_round)   
Results\_round

## predRF\_round NextDayPrice  
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## results\_round 0.51 100

knnMod\_round <- train(NextDayPrice ~ .,  
 method='knn', preProcess=c('center','scale'),  
 tuneLength=10, trControl=trainControl(method='cv'), data=trainingSet)

rpartMod\_round <- train(NextDayPrice ~ ., method='rpart', tuneLength=9, data=trainingSet)

glmMod\_round <- train(NextDayPrice ~ .,   
 method='glm', data=trainingSet)

predKNN <- predict(knnMod\_round, testingSet)  
predKNN\_round <- ifelse(predKNN<0,0,round(predKNN,0))  
  
predRPART <- predict(rpartMod\_round, testingSet)  
predRPART\_round <- ifelse(predRPART<0,0,round(predRPART,0))

predGLM <- predict(glmMod\_round, testingSet)  
predGLM\_round <- ifelse(predGLM<0,0,round(predGLM,0))

length=length(testingSet$NextDayPrice)

sumKNN\_round <- sum(predKNN\_round==testingSet$NextDayPrice)  
sumRPart\_round <- sum(predRPART\_round==testingSet$NextDayPrice)

sumGLM\_round <- sum(predGLM\_round==testingSet$NextDayPrice)

accuracy\_KNN\_round <- sumKNN\_round/length   
accuracy\_RPART\_round <- sumRPart\_round/length

accuracy\_GLM\_round <- sumGLM\_round/length

predDF2\_round <- data.frame(predRF\_round,predKNN\_round,predRPART\_round,predGLM\_round,   
 NextDayPrice=testingSet$NextDayPrice)  
colnames(predDF2\_round) <- c('RandomForest\_round','KNN\_round','Rpart\_round','GLM\_round','NextDayPrice')  
  
results\_round <- c(round(accuracy\_rfMod\_round,2),   
 round(accuracy\_KNN\_round,2),   
 round(accuracy\_RPART\_round,2),  
 round(accuracy\_GLM\_round,2),   
 round(100,2))  
  
results\_round <- as.factor(results\_round)  
results\_round <- t(data.frame(results\_round))  
colnames(results\_round) <- c('RandomForest\_round','KNN\_round','Rpart\_round','GLM\_round','NextDayPrice')  
Results\_round <- rbind(predDF2\_round, results\_round)   
Results\_round

## RandomForest\_round KNN\_round Rpart\_round GLM\_round NextDayPrice  
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## 2019-09-03 33 33 35 32 33  
## 2019-09-06 33 35 35 34 33  
## 2019-09-10 34 34 35 35 35  
## 2019-09-11 35 40 35 35 37  
## 2019-09-12 37 39 35 37 37  
## 2019-09-24 34 34 35 35 35  
## 2019-10-07 33 33 35 32 33  
## 2019-10-09 31 33 35 32 32  
## 2019-10-22 34 32 35 33 34  
## 2019-10-23 33 33 35 33 34  
## 2019-10-30 34 34 35 34 35  
## 2019-11-01 35 38 35 34 34  
## 2019-11-05 33 33 35 32 33  
## 2019-11-18 34 38 35 34 34  
## 2019-11-21 34 36 35 34 35  
## 2019-11-27 35 36 35 34 35  
## 2019-12-02 34 34 35 34 34  
## 2019-12-11 33 31 35 33 33  
## 2019-12-12 34 35 35 34 34  
## 2019-12-13 34 34 35 34 34  
## 2019-12-16 34 35 35 35 34  
## 2019-12-20 34 35 35 34 34  
## 2019-12-23 34 34 35 34 34  
## 2019-12-26 35 35 35 35 35  
## 2019-12-31 34 36 35 34 35  
## 2020-01-10 36 34 35 36 36  
## 2020-01-29 35 34 35 34 35  
## 2020-02-04 34 34 35 35 35  
## 2020-02-07 34 35 35 35 34  
## 2020-02-11 35 36 35 36 35  
## 2020-02-13 36 35 35 36 35  
## 2020-02-19 34 35 35 34 35  
## 2020-02-20 34 35 35 33 34  
## 2020-02-27 31 29 28 31 31  
## 2020-03-02 31 28 35 31 31  
## 2020-03-04 31 32 28 30 29  
## 2020-03-09 27 29 28 27 28  
## results\_round 0.51 0.13 0.17 0.48 100

Lets compare this to the table we just saw earlier when the values weren’t rounded or zero if less than zero.

Results

## RandomForest KNN Rpart GLM  
## 2012-03-16 21.8527515231 23.6080002 20.9650825454545 21.7814565517811  
## 2012-03-21 23.4433496296334 23.334 20.9650825454545 23.7786820694221  
## 2012-03-23 23.5171571670001 30.818 20.9650825454545 24.4637223628292  
## 2012-03-27 26.7315608579667 31.8979998 27.9981278173516 28.460641384726  
## 2012-03-29 27.3648435893667 31.0059998 27.9981278173516 27.2643439441957  
## 2012-04-02 26.9627240613667 27.9959992 27.9981278173516 25.939775591441  
## 2012-04-12 26.5081473320333 28.3899998 27.9981278173516 26.9660616579355  
## 2012-04-13 25.4969236192 30.8579998 27.9981278173516 25.8904877948612  
## 2012-04-19 23.6269034890667 30.0299994 20.9650825454545 23.8634765600345  
## 2012-04-24 20.5944217580667 22.6640004 20.9650825454545 20.8380706947259  
## 2012-04-25 21.2889651799667 30.874 20.9650825454545 22.140347491964  
## 2012-04-26 21.3916120998333 23.208 20.9650825454545 22.1386636235722  
## 2012-05-04 21.3352766541238 22.1039996 20.9650825454545 21.9681765141924  
## 2012-05-11 20.1766577361667 21.8099996 20.9650825454545 19.6286239164327  
## 2012-05-22 19.6138927228333 22.9079998 20.9650825454545 19.4019427198856  
## 2012-05-29 16.6515347609333 20.4500002 20.9650825454545 16.3579786851369  
## 2012-06-20 20.0854815850334 21.2300008 20.9650825454545 20.2134185778226  
## 2012-06-25 22.9155171123334 30.1120002 20.9650825454545 22.9454471998828  
## 2012-06-26 22.7613093761001 26.5280004 20.9650825454545 23.0822933265096  
## 2012-07-03 25.4344445799667 29.996 27.9981278173516 25.710234956902  
## 2012-07-09 24.6087567422334 23.2060006 27.9981278173516 23.912832611038  
## 2012-07-11 21.5286605817334 24.2220002 20.9650825454545 21.3538953933577  
## 2012-07-12 21.7851445682333 24.9539998 20.9650825454545 21.0407264449663  
## 2012-07-18 23.1684302918667 26.4740002 20.9650825454545 23.8639106956632  
## 2012-07-23 22.5877293654667 27.0179996 20.9650825454545 22.5005757454607  
## 2012-08-03 23.8215202886 22.33 20.9650825454545 24.1457172040362  
## 2012-08-07 26.2130035106667 27.9540002 27.9981278173516 26.7850062385313  
## 2012-08-08 26.1027298571667 30.512 27.9981278173516 26.3626289539162  
## 2012-08-22 18.2162299556 24.8299998 20.9650825454545 18.8120435469584  
## 2012-09-12 25.0343093901 23.1160004 27.9981278173516 24.9311136346292  
## 2012-09-25 25.7020756728 28.0579992 27.9981278173516 26.4617836955097  
## 2012-09-28 27.001871156 26.5300002 27.9981278173516 27.8628091553745  
## 2012-10-03 28.3102780652333 30.3200004 27.9981278173516 28.7112283028014  
## 2012-10-05 27.3545024159 28.5500004 27.9981278173516 27.3766615397148  
## 2012-10-08 27.3111955584667 28.2480004 27.9981278173516 27.360520444061  
## 2012-10-09 27.3259489885667 25.9879996 27.9981278173516 26.6005573077158  
## 2012-10-10 26.7060549194333 26.7259998 27.9981278173516 25.6270693570103  
## 2012-10-11 25.420298464 30.0359998 27.9981278173516 25.1989443543546  
## 2012-10-18 24.8069210840334 25.0920002 27.9981278173516 23.9025368703918  
## 2012-10-22 23.6132347371 22.8200006 20.9650825454545 23.3862558756113  
## 2012-10-23 23.7388757895667 27.6180002 20.9650825454545 24.1296339131607  
## 2012-10-25 23.4430023027334 22.0939998 20.9650825454545 23.3829178527853  
## 2012-11-05 18.7958237824667 23.8319996 20.9650825454545 18.2840177365141  
## 2012-11-07 18.5030689915 24.238 20.9650825454545 17.1130700955869  
## 2012-11-12 16.8819036967 27.8400004 20.9650825454545 17.2818144885921  
## 2012-11-26 19.2135751367333 28.1760004 20.9650825454545 19.9423503435242  
## 2012-12-05 18.6102622804667 20.2900006 20.9650825454545 17.9053817680437  
## 2012-12-17 18.6244979056 19.584 20.9650825454545 18.156600543574  
## 2012-12-21 19.0728561936666 27.6079998 20.9650825454545 18.9763151502304  
## 2012-12-28 19.0557485291333 27.6079998 20.9650825454545 18.8484865594128  
## 2012-12-31 19.0161974055666 20.0039992 20.9650825454545 20.2837305274913  
## 2013-01-02 19.7613138706 24.4299998 20.9650825454545 20.4720193752848  
## 2013-01-09 20.9626635338 24.1139998 20.9650825454545 20.7905539490091  
## 2013-01-22 20.8019539310333 22.7299998 20.9650825454545 21.3818085991857  
## 2013-01-29 20.7830123604334 22.0259998 20.9650825454545 20.0862914379507  
## 2013-02-01 19.7448611049333 23.2479994 20.9650825454545 19.6508019690073  
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## 2013-02-07 21.6475249415333 24.3399996 20.9650825454545 22.2068869700472  
## 2013-02-22 22.3878008825 23.254 20.9650825454545 21.58047941358  
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## 2013-02-27 22.0819285846 22.2160002 20.9650825454545 22.6954472073551  
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## 2013-03-26 24.4902037373048 26.9360004 20.9650825454545 24.5261482907636  
## 2013-03-28 22.5319182301334 24.996 20.9650825454545 22.8969596593817  
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## 2013-04-18 26.6258820097333 24.3399996 27.9981278173516 26.1652929053995  
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## 2013-06-13 29.9824076059334 29.7359992 27.9981278173516 30.3819399964401  
## 2013-06-14 30.7018042019333 27.9839996 27.9981278173516 31.534662070269  
## 2013-06-27 34.8338152748333 35.4460006 35.1029891793478 35.1226456800167  
## 2013-07-03 34.8428423935 33.4300004 35.1029891793478 35.06407650233  
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## 2013-07-30 42.8743627331 41.5879998 42.6434158168317 43.1883962285027  
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## 2013-08-16 48.9155996030333 44.732001 47.1672581370968 49.202194401652  
## 2013-08-23 51.5323901967333 46.3059998 55.2323077307692 50.869715514699  
## 2013-08-27 50.8584459283 52.5960002 55.2323077307692 52.3104482433789  
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## 2013-09-12 62.5798434800667 64.3420006 66.9224110178571 62.8529892212826  
## 2013-09-25 67.9804589177666 70.513999 66.9224110178571 67.8038643005673  
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## 2013-10-02 71.0242509183667 71.4740006 66.9224110178571 71.6743878498491  
## 2013-10-04 71.2900143811667 69.16 77.41711525 72.0414927091168  
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## 2013-10-29 69.0700246224666 57.668 66.9224110178571 68.0679405904157  
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## 2014-05-12 54.0191070244334 50.8660004 55.2323077307692 55.8880831685293  
## 2014-05-19 57.4782637652667 55.2159996 55.2323077307692 57.7585549704689  
## 2014-05-22 61.3755099007 55.11 55.2323077307692 60.9157762588794  
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## 2014-05-28 63.7932106822 61.1580002 66.9224110178571 63.920651541224  
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## 2014-10-24 57.6362332039001 55.2360002 55.2323077307692 58.453299387838  
## 2014-10-27 57.2297470482667 50.814001 55.2323077307692 58.0449924364611  
## 2014-10-31 60.4728152349668 63.1720008 55.2323077307692 60.4428956552749  
## 2014-11-05 57.3194917683333 64.8939996 55.2323077307692 57.7936734129008  
## 2014-11-14 57.8812598597668 49.613999 55.2323077307692 58.2516411522642  
## 2014-11-17 56.7536549374334 48.8900004 55.2323077307692 57.1852419976679  
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## 2014-12-17 51.7888269159668 48.5539992 55.2323077307692 52.4302208737547  
## 2014-12-24 52.4722989300001 48.632 55.2323077307692 52.0244067502817  
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## 2015-01-22 55.4977755047 49.3439996 55.2323077307692 55.2232215268348  
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## 2015-02-06 48.7153497984 40.0699992 47.1672581370968 45.0944276366432  
## 2015-02-12 47.1772546198 40.8979994 47.1672581370968 47.5187346055938  
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## 2014-07-28 69.480003  
## 2014-08-01 68.57  
## 2014-08-07 68  
## 2014-08-13 74.900002  
## 2014-08-21 81.599998  
## 2014-08-22 82.599998  
## 2014-08-25 82.389999  
## 2014-08-26 82.860001  
## 2014-09-02 83.290001  
## 2014-09-03 81.910004  
## 2014-09-05 82.43  
## 2014-09-11 81.779999  
## 2014-09-17 76.07  
## 2014-09-26 69.540001  
## 2014-09-29 68.25  
## 2014-09-30 67.110001  
## 2014-10-01 69.07  
## 2014-10-02 69.440002  
## 2014-10-08 69.620003  
## 2014-10-10 62.119999  
## 2014-10-24 57.209999  
## 2014-10-27 59.110001  
## 2014-10-31 61.32  
## 2014-11-05 58.779999  
## 2014-11-14 58  
## 2014-11-17 57.459999  
## 2014-11-26 57.09  
## 2014-12-16 51.900002  
## 2014-12-17 52.490002  
## 2014-12-24 52.939999  
## 2014-12-29 54.240002  
## 2015-01-02 52.529999  
## 2015-01-06 52.209999  
## 2015-01-07 53.830002  
## 2015-01-09 54.02  
## 2015-01-12 53.18  
## 2015-01-14 50.119999  
## 2015-01-15 51.389999  
## 2015-01-22 55.189999  
## 2015-01-28 52.93  
## 2015-02-04 57.470001  
## 2015-02-06 42.169998  
## 2015-02-12 47.529999  
## 2015-02-19 47.790001  
## 2015-02-27 47.860001  
## 2015-03-02 48.580002  
## 2015-03-03 47.790001  
## 2015-03-05 47.049999  
## 2015-03-10 45.73  
## 2015-03-13 46.709999  
## 2015-03-16 47.220001  
## 2015-03-18 45.18  
## 2015-03-19 44.939999  
## 2015-03-23 47.040001  
## 2015-03-25 45.709999  
## 2015-03-30 47.349998  
## 2015-04-01 47.139999  
## 2015-04-06 46.990002  
## 2015-04-17 48.25  
## 2015-05-01 39.610001  
## 2015-05-05 38.220001  
## 2015-05-06 47.009998  
## 2015-05-07 49.93  
## 2015-05-08 48.619999  
## 2015-05-13 47.349998  
## 2015-05-18 46.459999  
## 2015-05-26 45.52  
## 2015-05-28 47.91  
## 2015-06-11 44.040001  
## 2015-06-12 44  
## 2015-06-16 44.599998  
## 2015-06-24 44.880001  
## 2015-06-26 42.470001  
## 2015-07-01 38.18  
## 2015-07-09 34.73  
## 2015-07-13 35.990002  
## 2015-07-14 35  
## 2015-07-20 35.57  
## 2015-07-24 33.73  
## 2015-07-28 25.059999  
## 2015-08-03 26.18  
## 2015-08-05 25.379999  
## 2015-08-19 24.01  
## 2015-08-20 23.09  
## 2015-08-21 22.98  
## 2015-08-24 22.75  
## 2015-08-26 23.98  
## 2015-08-28 24.280001  
## 2015-09-01 24.280001  
## 2015-09-02 24.17  
## 2015-09-03 24.209999  
## 2015-09-17 24.75  
## 2015-09-18 24.23  
## 2015-09-21 23.35  
## 2015-09-24 22.17  
## 2015-10-09 22.74  
## 2015-10-14 22.610001  
## 2015-10-15 22.65  
## 2015-10-22 22.559999  
## 2015-10-23 24.43  
## 2015-10-29 22.25  
## 2015-11-02 24.120001  
## 2015-11-05 25.5  
## 2015-11-09 25.16  
## 2015-11-10 24.98  
## 2015-11-11 25.9  
## 2015-11-12 27.1  
## 2015-11-13 27.440001  
## 2015-11-16 27.540001  
## 2015-11-18 28.059999  
## 2015-11-19 31.209999  
## 2015-11-23 30.01  
## 2015-11-25 30.18  
## 2015-12-02 30.629999  
## 2015-12-09 30.83  
## 2015-12-11 29.58  
## 2015-12-18 26.25  
## 2015-12-21 27.93  
## 2015-12-23 28.4  
## 2016-01-04 26.620001  
## 2016-01-05 25.91  
## 2016-01-19 21.139999  
## 2016-01-20 20.98  
## 2016-01-26 21.59  
## 2016-01-28 20.950001  
## 2016-02-09 15.36  
## 2016-02-10 15.23  
## 2016-02-17 17.639999  
## 2016-02-24 19  
## 2016-02-25 19.860001  
## 2016-03-01 21.200001  
## 2016-03-03 21.620001  
## 2016-03-10 20.629999  
## 2016-03-14 19.92  
## 2016-03-18 20.5  
## 2016-03-21 20.309999  
## 2016-03-22 19.299999  
## 2016-03-23 19.540001  
## 2016-03-24 18.969999  
## 2016-04-04 19.42  
## 2016-04-06 19.59  
## 2016-04-08 19.49  
## 2016-04-11 19.68  
## 2016-04-13 20.639999  
## 2016-04-19 21.15  
## 2016-04-21 21.52  
## 2016-04-25 21.15  
## 2016-04-27 21.01  
## 2016-05-05 26.5  
## 2016-05-09 26.32  
## 2016-05-12 25.32  
## 2016-05-13 25.18  
## 2016-05-17 24.98  
## 2016-05-20 24.9  
## 2016-05-23 25.379999  
## 2016-05-25 25.66  
## 2016-05-31 26.190001  
## 2016-06-02 26.610001  
## 2016-06-03 27.18  
## 2016-06-15 26.77  
## 2016-06-16 26.92  
## 2016-06-17 28.440001  
## 2016-06-21 28.299999  
## 2016-06-22 29.73  
## 2016-06-28 29.200001  
## 2016-07-05 29.5  
## 2016-07-06 30.040001  
## 2016-07-26 30.290001  
## 2016-08-12 37.369999  
## 2016-08-18 38.560001  
## 2016-08-19 37.849998  
## 2016-08-24 37.25  
## 2016-09-08 37.389999  
## 2016-09-09 37.93  
## 2016-09-12 36.900002  
## 2016-09-14 38.139999  
## 2016-09-15 37.950001  
## 2016-09-20 38.52  
## 2016-09-21 38.459999  
## 2016-09-22 39.380001  
## 2016-10-03 42.099998  
## 2016-10-04 42.16  
## 2016-10-07 41.110001  
## 2016-10-11 38.82  
## 2016-10-12 37.509998  
## 2016-10-13 36.5  
## 2016-10-17 35.799999  
## 2016-10-18 35.080002  
## 2016-10-19 34.349998  
## 2016-10-21 34.48  
## 2016-10-24 33.950001  
## 2016-10-25 33.490002  
## 2016-10-26 32.740002  
## 2016-11-01 35.709999  
## 2016-11-03 36.139999  
## 2016-11-04 37.209999  
## 2016-11-11 35.720001  
## 2016-11-14 36.619999  
## 2016-11-17 38.290001  
## 2016-11-22 38.990002  
## 2016-11-25 38.060001  
## 2016-12-01 36.150002  
## 2016-12-06 36.110001  
## 2016-12-12 35.91  
## 2016-12-15 35.830002  
## 2016-12-16 35.610001  
## 2016-12-22 38  
## 2017-01-09 40.400002  
## 2017-01-20 41.529999  
## 2017-01-30 41.779999  
## 2017-02-02 42.32  
## 2017-02-08 41.490002  
## 2017-02-09 35.830002  
## 2017-02-22 33.470001  
## 2017-02-27 33.700001  
## 2017-03-08 34.380001  
## 2017-03-13 33.77  
## 2017-03-23 32.48  
## 2017-03-27 31.809999  
## 2017-03-31 32.630001  
## 2017-04-06 33.23  
## 2017-04-07 32.740002  
## 2017-04-10 33.369999  
## 2017-04-11 32.16  
## 2017-04-12 32.029999  
## 2017-04-20 33.490002  
## 2017-04-21 33.889999  
## 2017-04-26 36.009998  
## 2017-05-01 35.98  
## 2017-05-02 35.200001  
## 2017-05-03 35.299999  
## 2017-05-04 35.68  
## 2017-05-08 34.700001  
## 2017-05-22 27.780001  
## 2017-05-24 28.07  
## 2017-06-06 30.209999  
## 2017-06-12 30.719999  
## 2017-06-16 30.280001  
## 2017-06-19 29.440001  
## 2017-06-29 30.02  
## 2017-07-10 31.110001  
## 2017-07-19 32.400002  
## 2017-07-24 32  
## 2017-07-26 32.759998  
## 2017-07-28 32.529999  
## 2017-08-02 31.370001  
## 2017-08-03 40.049999  
## 2017-08-08 41.549999  
## 2017-08-11 42.529999  
## 2017-08-23 41.75  
## 2017-08-24 42.139999  
## 2017-08-28 42.32  
## 2017-08-30 42.599998  
## 2017-09-06 43.740002  
## 2017-09-07 43.75  
## 2017-09-11 43.849998  
## 2017-09-12 42.950001  
## 2017-09-13 42.91  
## 2017-09-18 43.849998  
## 2017-09-20 43.610001  
## 2017-09-28 43.299999  
## 2017-09-29 44.09  
## 2017-10-04 46.389999  
## 2017-10-06 45.630001  
## 2017-10-13 43.52  
## 2017-10-16 43.200001  
## 2017-10-20 43.599998  
## 2017-10-23 43.68  
## 2017-10-24 44.02  
## 2017-11-01 45.98  
## 2017-11-02 46.07  
## 2017-11-03 45.650002  
## 2017-11-10 45.900002  
## 2017-11-13 45.91  
## 2017-11-17 47.18  
## 2017-11-27 47.439999  
## 2017-12-06 40.790001  
## 2017-12-14 42.43  
## 2017-12-15 43.810001  
## 2017-12-22 42.119999  
## 2018-01-05 43.669998  
## 2018-01-18 42.849998  
## 2018-01-29 43.529999  
## 2018-02-09 38.970001  
## 2018-02-13 41.369999  
## 2018-02-14 41.970001  
## 2018-02-15 41.73  
## 2018-02-23 43.830002  
## 2018-02-27 43.560001  
## 2018-03-06 45.68  
## 2018-03-07 45.57  
## 2018-03-08 46.619999  
## 2018-03-09 46.810001  
## 2018-03-13 46.439999  
## 2018-03-19 45.07  
## 2018-03-28 41.75  
## 2018-04-04 42.330002  
## 2018-04-11 44  
## 2018-04-18 44.650002  
## 2018-04-23 43.889999  
## 2018-05-01 45.380001  
## 2018-05-03 45.610001  
## 2018-05-08 47.919998  
## 2018-05-15 44.029999  
## 2018-05-18 46.450001  
## 2018-05-24 42.59  
## 2018-06-06 41.349998  
## 2018-06-08 41.869999  
## 2018-06-11 42.639999  
## 2018-06-13 41.16  
## 2018-06-14 40.93  
## 2018-06-27 39.119999  
## 2018-06-28 39.18  
## 2018-07-02 39.299999  
## 2018-07-06 40  
## 2018-07-13 40.299999  
## 2018-07-16 40.75  
## 2018-07-18 39.689999  
## 2018-07-20 38.639999  
## 2018-07-24 38.990002  
## 2018-07-25 40.18  
## 2018-07-27 37.27  
## 2018-08-03 38.75  
## 2018-08-15 46.349998  
## 2018-08-17 44.740002  
## 2018-08-27 46.740002  
## 2018-08-29 46.82  
## 2018-09-07 45.25  
## 2018-09-11 45.720001  
## 2018-09-12 45.939999  
## 2018-09-14 46.279999  
## 2018-09-17 49.970001  
## 2018-10-08 44.630001  
## 2018-10-12 42.959999  
## 2018-10-16 43.93  
## 2018-10-19 42.990002  
## 2018-11-01 43.099998  
## 2018-11-08 31.93  
## 2018-11-12 33.669998  
## 2018-11-27 32.439999  
## 2018-12-06 34.59  
## 2018-12-07 35.639999  
## 2018-12-20 32.099998  
## 2018-12-24 34.139999  
## 2018-12-26 34.950001  
## 2018-12-31 34.57  
## 2019-01-04 34.830002  
## 2019-01-07 35.509998  
## 2019-01-09 34.310001  
## 2019-01-22 35.470001  
## 2019-01-28 36.220001  
## 2019-02-06 36.25  
## 2019-02-12 38.459999  
## 2019-02-13 38.189999  
## 2019-02-14 39.939999  
## 2019-02-21 38.540001  
## 2019-02-25 37.900002  
## 2019-02-28 37.130001  
## 2019-03-01 36.740002  
## 2019-03-07 34.740002  
## 2019-03-12 34.549999  
## 2019-03-14 35.099998  
## 2019-03-15 34.880001  
## 2019-03-19 34.599998  
## 2019-03-20 34.889999  
## 2019-03-21 34.360001  
## 2019-03-22 34.709999  
## 2019-03-27 34.68  
## 2019-03-28 34.5  
## 2019-03-29 35.029999  
## 2019-04-01 35.360001  
## 2019-04-10 35.720001  
## 2019-04-12 35.419998  
## 2019-04-22 38.119999  
## 2019-04-24 39.509998  
## 2019-04-25 39.52  
## 2019-04-26 40.060001  
## 2019-05-01 40.189999  
## 2019-05-22 31.629999  
## 2019-05-24 31.459999  
## 2019-05-29 31.23  
## 2019-06-07 31.950001  
## 2019-06-19 33.139999  
## 2019-06-26 33.950001  
## 2019-06-27 34.18  
## 2019-07-05 34.990002  
## 2019-07-15 35.619999  
## 2019-07-18 34.080002  
## 2019-07-19 33.869999  
## 2019-07-29 35.549999  
## 2019-07-30 35.049999  
## 2019-07-31 34.93  
## 2019-08-02 33.529999  
## 2019-08-12 34.619999  
## 2019-08-15 33.169998  
## 2019-08-16 32.919998  
## 2019-08-23 32.029999  
## 2019-08-30 33.209999  
## 2019-09-03 32.84  
## 2019-09-06 33.23  
## 2019-09-10 34.599998  
## 2019-09-11 36.52  
## 2019-09-12 37.439999  
## 2019-09-24 34.959999  
## 2019-10-07 32.75  
## 2019-10-09 32.220001  
## 2019-10-22 33.529999  
## 2019-10-23 33.509998  
## 2019-10-30 34.509998  
## 2019-11-01 34.240002  
## 2019-11-05 32.709999  
## 2019-11-18 34.349998  
## 2019-11-21 35.259998  
## 2019-11-27 34.68  
## 2019-12-02 33.66  
## 2019-12-11 33.389999  
## 2019-12-12 33.549999  
## 2019-12-13 33.779999  
## 2019-12-16 34  
## 2019-12-20 34.209999  
## 2019-12-23 34.060001  
## 2019-12-26 34.849998  
## 2019-12-31 34.77  
## 2020-01-10 36.23  
## 2020-01-29 34.77  
## 2020-02-04 34.66  
## 2020-02-07 34.200001  
## 2020-02-11 35.360001  
## 2020-02-13 35.23  
## 2020-02-19 34.639999  
## 2020-02-20 34  
## 2020-02-27 31.27  
## 2020-03-02 30.59  
## 2020-03-04 29.139999  
## 2020-03-09 27.809999  
## results 100

This certainly confirms that these algorithms are great for predicting the number of days that will continue to decrease with the features we selected and the models used in R, random forest, recursive partitioned trees, generalized linear models, and K-nearest neighbors for numeric data.

We can align the rounded table by indices with our sAAL testing set table to see what dates we can look at for clarity.

sYELP1$Date <- row.names(sYELP1)  
testingSet$Date <- row.names(testingSet)  
Results\_round$Date <- row.names(Results\_round)  
  
sYELP1 <- merge(testingSet,Results\_round, by.x='Date', by.y='Date')  
tbl <- rbind(head(sYELP1),tail(sYELP1))  
tbl

## Date DayOfWeek stockDayValue lag1 today2lag1 decrDaysThisCycle  
## 1 2012-03-16 Friday 21.74 21.75 0.9995402 3  
## 2 2012-03-21 Wednesday 23.12 22.90 1.0096070 0  
## 3 2012-03-23 Friday 23.18 23.22 0.9982774 1  
## 4 2012-03-27 Tuesday 27.65 24.60 1.1239837 0  
## 5 2012-03-29 Thursday 28.01 28.09 0.9971520 2  
## 6 2012-04-02 Monday 27.12 26.89 1.0085534 3  
## 599 2020-02-19 Wednesday 34.04 34.57 0.9846688 3  
## 600 2020-02-20 Thursday 34.64 34.04 1.0176263 2  
## 601 2020-02-27 Thursday 31.40 32.94 0.9532484 3  
## 602 2020-03-02 Monday 31.65 31.27 1.0121522 1  
## 603 2020-03-04 Wednesday 31.39 30.59 1.0261523 3  
## 604 2020-03-09 Monday 26.40 28.94 0.9122322 3  
## nTimesDecrDayCountsOccurs todayLessThanlag1 incrDaysThisCycle  
## 1 74 1 1  
## 2 485 0 2  
## 3 273 1 3  
## 4 485 0 3  
## 5 122 1 0  
## 6 74 0 1  
## 599 74 1 1  
## 600 122 0 1  
## 601 74 1 0  
## 602 273 0 1  
## 603 74 0 1  
## 604 74 1 1  
## nTimesIncrDayCountsOccurs NextDayPrice.x RandomForest\_round KNN\_round  
## 1 263 23 22 24  
## 2 131 23 23 23  
## 3 75 25 24 31  
## 4 75 28 27 32  
## 5 494 27 27 31  
## 6 263 27 27 28  
## 599 263 35 34 35  
## 600 263 34 34 35  
## 601 494 31 31 29  
## 602 263 31 31 28  
## 603 263 29 31 32  
## 604 263 28 27 29  
## Rpart\_round GLM\_round NextDayPrice.y  
## 1 21 22 23  
## 2 21 24 23  
## 3 21 24 25  
## 4 28 29 28  
## 5 28 27 27  
## 6 28 26 27  
## 599 35 34 35  
## 600 35 33 34  
## 601 28 31 31  
## 602 35 31 31  
## 603 28 30 29  
## 604 28 27 28

Results\_round$RandomForest\_round <-  
 as.numeric(paste(Results\_round$RandomForest\_round))  
Results\_round$KNN\_round <-  
 as.numeric(paste(Results\_round$KNN\_round))  
Results\_round$Rpart\_round <-  
 as.numeric(paste(Results\_round$Rpart\_round))  
Results\_round$GLM\_round <-  
 as.numeric(paste(Results\_round$GLM\_round))  
Results\_round$NextDayPrice <-  
 as.numeric(paste(Results\_round$NextDayPrice))  
  
  
  
Results\_round$mostVoted <- ifelse(  
 (Results\_round$RandomForest\_round==Results\_round$KNN\_round | Results\_round$RandomForest\_round==Results\_round$Rpart\_round | Results\_round$RandomForest\_round==Results\_round$GLM\_round),  
   
ifelse(Results\_round$KNN\_round==Results\_round$Rpart\_round | Results\_round$KNN\_round==Results\_round$GLM\_round,  
 Results\_round$RandomForest\_round,  
 ifelse(Results\_round$Rpart\_round ==Results\_round$GLM\_round,  
 Results\_round$Rpart\_round,  
 Results\_round$RandomForest\_round)),  
 ifelse(Results\_round$KNN\_round==Results\_round$Rpart\_round | Results\_round$KNN\_round==Results\_round$GLM\_round,  
 Results\_round$KNN\_round,  
 ifelse(Results\_round$Rpart\_round==Results\_round$GLM\_round,  
 Results\_round$Rpart\_round,  
 ifelse(Results\_round$Rpart\_round>Results\_round$RandomForest\_round,  
 Results\_round$Rpart\_round,   
 Results\_round$RandomForest\_round))  
 )  
)  
   
sMost <- sum(Results\_round$mostVoted==Results\_round$NextDayPrice)  
lMost <- length(Results\_round$NextDayPrice)-1  
accMost <- sMost/lMost  
accMost

## [1] 0.455298

Results\_round

## RandomForest\_round KNN\_round Rpart\_round GLM\_round NextDayPrice  
## 2012-03-16 22.00 24.00 21.00 22.00 23  
## 2012-03-21 23.00 23.00 21.00 24.00 23  
## 2012-03-23 24.00 31.00 21.00 24.00 25  
## 2012-03-27 27.00 32.00 28.00 29.00 28  
## 2012-03-29 27.00 31.00 28.00 27.00 27  
## 2012-04-02 27.00 28.00 28.00 26.00 27  
## 2012-04-12 27.00 28.00 28.00 27.00 26  
## 2012-04-13 25.00 31.00 28.00 26.00 26  
## 2012-04-19 24.00 30.00 21.00 24.00 23  
## 2012-04-24 21.00 23.00 21.00 21.00 21  
## 2012-04-25 21.00 31.00 21.00 22.00 21  
## 2012-04-26 21.00 23.00 21.00 22.00 22  
## 2012-05-04 21.00 22.00 21.00 22.00 21  
## 2012-05-11 20.00 22.00 21.00 20.00 20  
## 2012-05-22 20.00 23.00 21.00 19.00 18  
## 2012-05-29 17.00 20.00 21.00 16.00 17  
## 2012-06-20 20.00 21.00 21.00 20.00 21  
## 2012-06-25 23.00 30.00 21.00 23.00 22  
## 2012-06-26 23.00 26.00 21.00 23.00 23  
## 2012-07-03 25.00 30.00 28.00 26.00 26  
## 2012-07-09 25.00 23.00 28.00 24.00 23  
## 2012-07-11 22.00 24.00 21.00 21.00 22  
## 2012-07-12 22.00 25.00 21.00 21.00 22  
## 2012-07-18 23.00 27.00 21.00 24.00 24  
## 2012-07-23 23.00 27.00 21.00 23.00 23  
## 2012-08-03 24.00 22.00 21.00 24.00 25  
## 2012-08-07 26.00 28.00 28.00 27.00 26  
## 2012-08-08 26.00 30.00 28.00 26.00 26  
## 2012-08-22 18.00 25.00 21.00 19.00 18  
## 2012-09-12 25.00 23.00 28.00 25.00 24  
## 2012-09-25 26.00 28.00 28.00 26.00 26  
## 2012-09-28 27.00 27.00 28.00 28.00 28  
## 2012-10-03 28.00 30.00 28.00 29.00 29  
## 2012-10-05 27.00 29.00 28.00 27.00 28  
## 2012-10-08 27.00 28.00 28.00 27.00 27  
## 2012-10-09 27.00 26.00 28.00 27.00 26  
## 2012-10-10 27.00 27.00 28.00 26.00 26  
## 2012-10-11 25.00 30.00 28.00 25.00 25  
## 2012-10-18 25.00 25.00 28.00 24.00 25  
## 2012-10-22 24.00 23.00 21.00 23.00 24  
## 2012-10-23 24.00 28.00 21.00 24.00 26  
## 2012-10-25 23.00 22.00 21.00 23.00 23  
## 2012-11-05 19.00 24.00 21.00 18.00 18  
## 2012-11-07 19.00 24.00 21.00 17.00 18  
## 2012-11-12 17.00 28.00 21.00 17.00 17  
## 2012-11-26 19.00 28.00 21.00 20.00 20  
## 2012-12-05 19.00 20.00 21.00 18.00 18  
## 2012-12-17 19.00 20.00 21.00 18.00 18  
## 2012-12-21 19.00 28.00 21.00 19.00 18  
## 2012-12-28 19.00 28.00 21.00 19.00 19  
## 2012-12-31 19.00 20.00 21.00 20.00 20  
## 2013-01-02 20.00 24.00 21.00 20.00 20  
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## results\_round results\_round 0.51

Another modified machine could be to add a field that describes the increase or decrease the next day as whether or not the next day price increases by 2% and predict this as yes or no.

sYELP1 <- sYELP[,c(4,5,9,14,15,19,20,21,24,25)]  
sYELP1$NextDayPrice <- lead(sYELP1$stockDayValue,1)  
sYELP1 <- sYELP1[complete.cases(sYELP1$NextDayPrice),]  
row.names(sYELP1) <- as.factor(sYELP1$Date)  
sYELP1 <- sYELP1[,-c(1)]  
sYELP1$NextDay2PercentIncrease <- ifelse(sYELP1$NextDayPrice/sYELP1$stockDayValue >1.02, 1,0)  
#sYELP1 <- sYELP1[,-10]  
sYELP1$NextDay2PercentIncrease <- as.factor(sYELP1$NextDay2PercentIncrease)

set.seed(12356789)  
  
inTrain <- createDataPartition(y=sYELP1$NextDay2PercentIncrease, p=0.7, list=FALSE)  
  
trainingSet <- sYELP1[inTrain,]  
testingSet <- sYELP1[-inTrain,]  
  
NextDayPrice <- testingSet$NextDayPrice  
  
trainingSet <- trainingSet[,-10]  
testingSet <- testingSet[,-10]

Some modifications to the data as a factor instead of numeric when copy and pasting the code above. The random forest is taking a tree approach to classification of the next day’s value as 1 for increased by 2% or a 0 for didn’t increase by 2%. Otherwise, the random forest would have done regression as done in previous two runs with the next day price value guess. Below is the caret random forest or you could use the random forest package. Make sure not to keep the round(,0) modification or all values will be NA. If you just run this, then no worries.

rfMod <- train(NextDay2PercentIncrease ~ ., method='rf', data=(trainingSet),   
 trControl=trainControl(method='cv'), number=5)  
  
  
#rfMod <- randomForest(NextDay2PercentIncrease ~ ., data=trainingSet,   
 # importance=TRUE,  
 # proximity=TRUE,)

predRF <- predict(rfMod, testingSet)  
  
predDF <- data.frame(predRF, NextDay2PercentIncrease=testingSet$NextDay2PercentIncrease)  
predDF

## predRF NextDay2PercentIncrease  
## 1 0 0  
## 2 1 1  
## 3 0 1  
## 4 1 0  
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## 6 0 0  
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sum <- sum(predRF==testingSet$NextDay2PercentIncrease)   
length <- length(testingSet$NextDay2PercentIncrease)  
accuracy\_rfMod <- (sum/length)   
accuracy\_rfMod

## [1] 0.8

results <- c(round(accuracy\_rfMod,2), round(100,2))  
results <- as.factor(results)  
results <- t(data.frame(results))  
  
colnames(results) <- colnames(predDF)  
Results <- rbind(predDF, results)   
Results

## predRF NextDay2PercentIncrease  
## 1 0 0  
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## results 0.8 100

From the above, 80% is not bad. You could run this program just using the random forest for if the next day value will increase by 2% and be right 4 out of 5 days. Lets see the rest using the caret package for the classification. The metric was changed to ‘Accuracy’ or ‘Kappa’ to use the train() of the caret package to classify instead of regress the features on the target as was done earlier.

knnMod <- train(NextDay2PercentIncrease ~ .,  
 method='knn', preProcess=c('center','scale'),  
 tuneLength=10, metric='Accuracy',  
 trControl=trainControl(method='cv'), data=trainingSet)

rpartMod <- train(NextDay2PercentIncrease ~ .,   
 method='rpart', tuneLength=9, metric='Accuracy',  
 data=trainingSet)

glmMod <- train(NextDay2PercentIncrease ~ ., metric='Kappa',  
 method='glm', data=trainingSet)

predKNN <- predict(knnMod, testingSet)  
predKNN

## [1] 0 0 0 0 0 0 0 0 0 0 1 1 1 0 0 0 0 1 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 1 1  
## [38] 0 0 0 0 0 0 0 0 1 0 0 1 0 0 0 1 0 0 0 1 1 0 1 0 1 0 0 0 0 0 1 0 0 1 0 0 1  
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## [371] 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 1 0 0 0 0 0 0 0 0 0 0 0  
## [408] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [445] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [482] 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [519] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [556] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [593] 0 0 0 0 0 0 0 0 0 0 0 0 1  
## Levels: 0 1

predRPART <- predict(rpartMod, testingSet)  
predRPART

## [1] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [38] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [75] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [112] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [149] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [186] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [223] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [260] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [297] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [334] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [371] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [408] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [445] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [482] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [519] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [556] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [593] 0 0 0 0 0 0 0 0 0 0 0 0 0  
## Levels: 0 1

predGLM <- predict(glmMod, testingSet)  
predGLM

## [1] 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 1 0 1 0 0 0 1 0 0 0 0 0 0 0 1 0 0 1  
## [38] 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [75] 0 0 0 0 0 0 0 1 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0  
## [112] 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [149] 0 1 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [186] 0 0 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [223] 0 1 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [260] 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 1 0 0 0 0 0 0 0  
## [297] 0 0 1 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 1 0 0 0 1 0 0 0  
## [334] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0  
## [371] 0 0 0 0 0 0 0 1 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [408] 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 1  
## [445] 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [482] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [519] 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0  
## [556] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  
## [593] 0 0 0 0 0 0 0 0 0 0 0 0 0  
## Levels: 0 1

length=length(testingSet$NextDay2PercentIncrease)  
length

## [1] 605

sumKNN <- sum(predKNN==testingSet$NextDay2PercentIncrease)  
sumRPart <- sum(predRPART==testingSet$NextDay2PercentIncrease)  
sumKNN

## [1] 487

sumRPart

## [1] 485

sumGLM <- sum(predGLM==testingSet$NextDay2PercentIncrease)  
sumGLM

## [1] 471

accuracy\_KNN <- sumKNN/length   
accuracy\_RPART <- sumRPart/length   
accuracy\_KNN

## [1] 0.8049587

accuracy\_RPART

## [1] 0.8016529

accuracy\_GLM <- sumGLM/length   
accuracy\_GLM

## [1] 0.7785124

predDF2 <- data.frame(predRF,predKNN,predRPART,predGLM,   
 NextDay2PercentIncrease=testingSet$NextDay2PercentIncrease)  
colnames(predDF2) <- c('RandomForest','KNN','Rpart','GLM','NextDay2PercentIncrease')  
  
results <- c(round(accuracy\_rfMod,2),   
 round(accuracy\_KNN,2),   
 round(accuracy\_RPART,2),  
 round(accuracy\_GLM,2),   
 round(100,2))  
  
results <- as.factor(results)  
results <- t(data.frame(results))  
colnames(results) <- c('RandomForest','KNN','Rpart','GLM',  
 'NextDay2PercentIncrease')  
Results <- rbind(predDF2, results)   
Results

## RandomForest KNN Rpart GLM NextDay2PercentIncrease  
## 1 0 0 0 0 0  
## 2 1 0 0 0 1  
## 3 0 0 0 0 1  
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## 590 0 0 0 0 0  
## 591 0 0 0 0 0  
## 592 0 0 0 0 0  
## 593 0 0 0 0 0  
## 594 0 0 0 0 0  
## 595 0 0 0 0 0  
## 596 0 0 0 0 0  
## 597 0 0 0 0 0  
## 598 0 0 0 0 0  
## 599 0 0 0 0 0  
## 600 0 0 0 0 0  
## 601 0 0 0 0 0  
## 602 0 0 0 0 0  
## 603 0 0 0 0 0  
## 604 1 0 0 0 1  
## 605 1 1 0 0 1  
## results 0.8 0.8 0.8 0.78 100

Lets now align these predicted values to the subset for the stock YELP made earlier.

sYELP1$Date <- row.names(sYELP1)  
testingSet$Date <- row.names(testingSet)  
predDF2$Date <- row.names(testingSet)  
  
sYELP1 <- merge(testingSet,predDF2, by.x='Date', by.y='Date')  
tbl <- rbind(head(sYELP1),tail(sYELP1))  
tbl

## Date DayOfWeek stockDayValue lag1 today2lag1 decrDaysThisCycle  
## 1 2012-03-06 Tuesday 20.50 20.99 0.9766556 4  
## 2 2012-03-09 Friday 19.80 20.00 0.9899999 4  
## 3 2012-03-16 Friday 21.74 21.75 0.9995402 3  
## 4 2012-03-21 Wednesday 23.12 22.90 1.0096070 0  
## 5 2012-03-22 Thursday 23.22 23.12 1.0043252 1  
## 6 2012-03-28 Wednesday 28.09 27.65 1.0159132 2  
## 600 2020-02-21 Friday 34.00 34.64 0.9815243 2  
## 601 2020-02-26 Wednesday 32.94 33.51 0.9829902 3  
## 602 2020-03-02 Monday 31.65 31.27 1.0121522 1  
## 603 2020-03-05 Thursday 29.14 31.39 0.9283211 3  
## 604 2020-03-09 Monday 26.40 28.94 0.9122322 3  
## 605 2020-03-12 Thursday 21.46 24.00 0.8941666 2  
## nTimesDecrDayCountsOccurs todayLessThanlag1 incrDaysThisCycle  
## 1 25 1 0  
## 2 25 1 2  
## 3 74 1 1  
## 4 485 0 2  
## 5 273 0 2  
## 6 122 0 3  
## 600 122 1 0  
## 601 74 1 0  
## 602 273 0 1  
## 603 74 1 0  
## 604 74 1 1  
## 605 122 1 1  
## nTimesIncrDayCountsOccurs NextDay2PercentIncrease.x RandomForest KNN Rpart  
## 1 494 0 0 0 0  
## 2 131 1 1 0 0  
## 3 263 1 0 0 0  
## 4 131 0 1 0 0  
## 5 131 0 0 0 0  
## 6 75 0 0 0 0  
## 600 494 0 0 0 0  
## 601 494 0 0 0 0  
## 602 263 0 0 0 0  
## 603 494 0 0 0 0  
## 604 263 1 1 0 0  
## 605 263 1 1 1 0  
## GLM NextDay2PercentIncrease.y  
## 1 0 0  
## 2 0 1  
## 3 0 1  
## 4 0 0  
## 5 0 0  
## 6 0 0  
## 600 0 0  
## 601 0 0  
## 602 0 0  
## 603 0 0  
## 604 0 1  
## 605 0 1

sYELP2 <- sYELP1  
  
sYELP2$RandomForest <- as.numeric(paste(sYELP2$RandomForest))  
sYELP2$Rpart <- as.numeric(paste(sYELP2$Rpart))  
sYELP2$GLM <- as.numeric(paste(sYELP2$GLM))  
sYELP2$NextDay2PercentIncrease.y <-  
 as.numeric(paste(sYELP2$NextDay2PercentIncrease.y))  
sYELP2$KNN <- as.numeric(paste(sYELP2$KNN))  
  
sYELP2$mostVoted <- ifelse(rowSums(sYELP2[,12:15])>=2,1,0)  
   
sMost <- sum(sYELP2$mostVoted==sYELP2$NextDay2PercentIncrease.y)  
lMost <- length(sYELP2$NextDay2PercentIncrease.y)  
accMost <- sMost/lMost  
results <- as.data.frame(c(round(accuracy\_rfMod,2),   
 round(accuracy\_KNN,2),   
 round(accuracy\_RPART,2),  
 round(accuracy\_GLM,2),   
 round(accMost,2),  
 round(100,2)))  
colnames(results) <- 'Results'  
row.names(results) <- c('RandomForest','KNN','Rpart','GLM','mostVoted',  
 'NextDay2PercentIncrease')  
  
results

## Results  
## RandomForest 0.80  
## KNN 0.80  
## Rpart 0.80  
## GLM 0.78  
## mostVoted 0.80  
## NextDay2PercentIncrease 100.00

The above accuracy measures for random forest, recursive partitioning trees, k-nearest neighbors, and generalized linear models show that 78-80% of the time the next day can be predicted as either having a two percent increase or not. The following is the table of the first 30 predicted results on the testing set of 605 samples. Also, add back in the NextDayPrice extracted earlier so the results weren’t dependent on the next day price when predicting whether the next day would be increased by 2%.

sYELP2$NextDayPrice <- NextDayPrice  
head(sYELP2,30)

## Date DayOfWeek stockDayValue lag1 today2lag1 decrDaysThisCycle  
## 1 2012-03-06 Tuesday 20.50 20.99 0.9766556 4  
## 2 2012-03-09 Friday 19.80 20.00 0.9899999 4  
## 3 2012-03-16 Friday 21.74 21.75 0.9995402 3  
## 4 2012-03-21 Wednesday 23.12 22.90 1.0096070 0  
## 5 2012-03-22 Thursday 23.22 23.12 1.0043252 1  
## 6 2012-03-28 Wednesday 28.09 27.65 1.0159132 2  
## 7 2012-04-10 Tuesday 25.81 25.22 1.0233941 1  
## 8 2012-04-18 Wednesday 24.99 25.57 0.9773172 8  
## 9 2012-04-23 Monday 22.27 23.10 0.9640693 8  
## 10 2012-05-02 Wednesday 23.16 22.57 1.0261409 1  
## 11 2012-05-08 Tuesday 20.81 21.41 0.9719757 1  
## 12 2012-05-10 Thursday 20.05 20.98 0.9556720 1  
## 13 2012-05-22 Tuesday 18.00 19.30 0.9326425 1  
## 14 2012-05-25 Friday 18.19 18.89 0.9629435 3  
## 15 2012-05-30 Wednesday 16.61 17.07 0.9730522 3  
## 16 2012-05-31 Thursday 16.71 16.61 1.0060203 3  
## 17 2012-06-04 Monday 15.22 15.69 0.9700446 3  
## 18 2012-06-06 Wednesday 16.46 15.22 1.0814717 0  
## 19 2012-06-08 Friday 19.64 17.52 1.1210045 1  
## 20 2012-06-11 Monday 18.85 19.64 0.9597760 1  
## 21 2012-06-18 Monday 21.15 21.13 1.0009466 0  
## 22 2012-06-28 Thursday 22.51 22.79 0.9877139 1  
## 23 2012-07-03 Tuesday 24.72 23.74 1.0412805 0  
## 24 2012-07-12 Thursday 22.14 21.36 1.0365168 2  
## 25 2012-07-16 Monday 21.43 21.64 0.9902958 2  
## 26 2012-07-18 Wednesday 22.70 23.02 0.9860991 1  
## 27 2012-07-20 Friday 24.05 24.00 1.0020833 5  
## 28 2012-07-24 Tuesday 22.51 23.29 0.9665092 5  
## 29 2012-07-31 Tuesday 19.96 20.62 0.9679921 2  
## 30 2012-08-02 Thursday 22.00 18.82 1.1689692 0  
## nTimesDecrDayCountsOccurs todayLessThanlag1 incrDaysThisCycle  
## 1 25 1 0  
## 2 25 1 2  
## 3 74 1 1  
## 4 485 0 2  
## 5 273 0 2  
## 6 122 0 3  
## 7 273 0 2  
## 8 3 1 0  
## 9 3 1 0  
## 10 273 0 1  
## 11 273 1 1  
## 12 273 1 1  
## 13 273 1 2  
## 14 74 1 0  
## 15 74 1 1  
## 16 74 0 1  
## 17 74 1 0  
## 18 485 0 3  
## 19 273 0 3  
## 20 273 1 6  
## 21 485 0 6  
## 22 273 1 4  
## 23 485 0 4  
## 24 122 0 1  
## 25 122 1 1  
## 26 273 1 2  
## 27 10 0 2  
## 28 10 1 0  
## 29 122 1 0  
## 30 485 0 5  
## nTimesIncrDayCountsOccurs NextDay2PercentIncrease.x RandomForest KNN Rpart  
## 1 494 0 0 0 0  
## 2 131 1 1 0 0  
## 3 263 1 0 0 0  
## 4 131 0 1 0 0  
## 5 131 0 0 0 0  
## 6 75 0 0 0 0  
## 7 131 0 0 0 0  
## 8 494 0 0 0 0  
## 9 494 0 0 0 0  
## 10 263 0 0 0 0  
## 11 263 0 1 1 0  
## 12 263 0 1 1 0  
## 13 131 0 1 1 0  
## 14 494 0 0 0 0  
## 15 263 0 1 0 0  
## 16 263 0 0 0 0  
## 17 494 0 0 0 0  
## 18 75 1 1 1 0  
## 19 75 0 0 0 0  
## 20 9 1 1 0 0  
## 21 9 0 0 0 0  
## 22 29 0 0 0 0  
## 23 29 1 0 0 0  
## 24 263 0 0 0 0  
## 25 263 1 1 1 0  
## 26 131 1 1 0 0  
## 27 131 0 0 0 0  
## 28 494 0 0 0 0  
## 29 494 0 0 0 0  
## 30 10 1 0 0 0  
## GLM NextDay2PercentIncrease.y mostVoted NextDayPrice  
## 1 0 0 0 20.25  
## 2 0 1 0 22.49  
## 3 0 1 0 22.99  
## 4 0 0 0 23.22  
## 5 0 0 0 23.18  
## 6 0 0 0 28.01  
## 7 0 0 0 25.43  
## 8 0 0 0 24.27  
## 9 0 0 0 21.18  
## 10 0 0 0 20.64  
## 11 0 0 1 20.98  
## 12 0 0 1 20.27  
## 13 1 0 1 18.32  
## 14 0 0 0 17.07  
## 15 0 0 0 16.71  
## 16 0 0 0 15.69  
## 17 0 0 0 15.22  
## 18 0 1 1 17.52  
## 19 0 0 0 18.85  
## 20 1 1 1 19.65  
## 21 0 0 0 21.39  
## 22 1 0 0 22.73  
## 23 0 1 0 26.16  
## 24 0 0 0 21.64  
## 25 0 1 1 23.02  
## 26 1 1 1 24.00  
## 27 0 0 0 23.29  
## 28 0 0 0 21.50  
## 29 0 0 0 18.82  
## 30 0 1 0 23.40

tail(sYELP2,30)

## Date DayOfWeek stockDayValue lag1 today2lag1 decrDaysThisCycle  
## 576 2019-10-25 Friday 34.69 33.51 1.0352134 0  
## 577 2019-10-29 Tuesday 34.32 34.91 0.9830994 1  
## 578 2019-10-31 Thursday 34.51 34.85 0.9902439 1  
## 579 2019-11-08 Friday 34.77 30.12 1.1543824 0  
## 580 2019-11-15 Friday 34.61 34.27 1.0099212 0  
## 581 2019-11-27 Wednesday 35.21 35.13 1.0022772 2  
## 582 2019-11-29 Friday 34.68 35.21 0.9849475 2  
## 583 2019-12-04 Wednesday 34.18 33.66 1.0154486 5  
## 584 2019-12-06 Friday 33.38 33.42 0.9988032 5  
## 585 2019-12-10 Tuesday 33.03 33.08 0.9984884 5  
## 586 2019-12-11 Wednesday 32.71 33.03 0.9903118 5  
## 587 2019-12-12 Thursday 33.39 32.71 1.0207888 0  
## 588 2019-12-13 Friday 33.55 33.39 1.0047919 0  
## 589 2019-12-17 Tuesday 34.00 33.78 1.0065128 0  
## 590 2019-12-20 Friday 34.03 34.11 0.9976546 2  
## 591 2019-12-23 Monday 34.21 34.03 1.0052895 1  
## 592 2019-12-26 Thursday 34.66 34.06 1.0176159 0  
## 593 2019-12-30 Monday 34.58 34.85 0.9922526 1  
## 594 2019-12-31 Tuesday 34.83 34.58 1.0072296 3  
## 595 2020-01-06 Monday 34.44 34.72 0.9919354 3  
## 596 2020-01-16 Thursday 37.24 36.95 1.0078485 2  
## 597 2020-01-21 Tuesday 35.33 36.51 0.9676802 2  
## 598 2020-01-27 Monday 35.35 36.12 0.9786821 1  
## 599 2020-01-30 Thursday 34.77 35.39 0.9824810 3  
## 600 2020-02-21 Friday 34.00 34.64 0.9815243 2  
## 601 2020-02-26 Wednesday 32.94 33.51 0.9829902 3  
## 602 2020-03-02 Monday 31.65 31.27 1.0121522 1  
## 603 2020-03-05 Thursday 29.14 31.39 0.9283211 3  
## 604 2020-03-09 Monday 26.40 28.94 0.9122322 3  
## 605 2020-03-12 Thursday 21.46 24.00 0.8941666 2  
## nTimesDecrDayCountsOccurs todayLessThanlag1 incrDaysThisCycle  
## 576 485 0 2  
## 577 273 1 1  
## 578 273 1 1  
## 579 485 0 2  
## 580 485 0 2  
## 581 122 0 2  
## 582 122 1 0  
## 583 10 0 2  
## 584 10 1 0  
## 585 10 1 0  
## 586 10 1 5  
## 587 485 0 5  
## 588 485 0 5  
## 589 485 0 5  
## 590 122 1 1  
## 591 273 0 1  
## 592 485 0 2  
## 593 273 1 1  
## 594 74 0 1  
## 595 74 1 2  
## 596 122 0 5  
## 597 122 1 3  
## 598 273 1 1  
## 599 74 1 0  
## 600 122 1 0  
## 601 74 1 0  
## 602 273 0 1  
## 603 74 1 0  
## 604 74 1 1  
## 605 122 1 1  
## nTimesIncrDayCountsOccurs NextDay2PercentIncrease.x RandomForest KNN Rpart  
## 576 131 0 0 0 0  
## 577 263 0 0 0 0  
## 578 263 0 0 0 0  
## 579 131 1 0 0 0  
## 580 131 0 0 0 0  
## 581 131 0 0 0 0  
## 582 494 0 0 0 0  
## 583 131 0 0 0 0  
## 584 494 0 0 0 0  
## 585 494 0 0 0 0  
## 586 10 1 0 0 0  
## 587 10 0 0 0 0  
## 588 10 0 0 0 0  
## 589 10 0 0 0 0  
## 590 263 0 0 0 0  
## 591 263 0 0 0 0  
## 592 131 0 0 0 0  
## 593 263 0 0 0 0  
## 594 263 0 0 0 0  
## 595 131 0 0 0 0  
## 596 10 0 0 0 0  
## 597 75 0 0 0 0  
## 598 263 0 0 0 0  
## 599 494 0 0 0 0  
## 600 494 0 0 0 0  
## 601 494 0 0 0 0  
## 602 263 0 0 0 0  
## 603 494 0 0 0 0  
## 604 263 1 1 0 0  
## 605 263 1 1 1 0  
## GLM NextDay2PercentIncrease.y mostVoted NextDayPrice  
## 576 0 0 0 34.91  
## 577 0 0 0 34.85  
## 578 0 0 0 35.06  
## 579 0 1 0 36.06  
## 580 0 0 0 34.78  
## 581 0 0 0 34.68  
## 582 0 0 0 33.47  
## 583 0 0 0 33.42  
## 584 0 0 0 33.08  
## 585 0 0 0 32.71  
## 586 0 1 0 33.39  
## 587 0 0 0 33.55  
## 588 0 0 0 33.78  
## 589 0 0 0 34.14  
## 590 0 0 0 34.21  
## 591 0 0 0 34.06  
## 592 0 0 0 34.85  
## 593 0 0 0 34.83  
## 594 0 0 0 34.77  
## 595 0 0 0 34.57  
## 596 0 0 0 36.51  
## 597 0 0 0 35.81  
## 598 0 0 0 35.41  
## 599 0 0 0 32.60  
## 600 0 0 0 32.42  
## 601 0 0 0 31.40  
## 602 0 0 0 30.59  
## 603 0 0 0 28.94  
## 604 0 1 0 27.81  
## 605 0 1 1 23.54

The above is the last 30 of the 605 testing set samples with the next day predictions in predicting whether the value would be 2% more than the previous day.