permute_rf_strobl_x2_mtry

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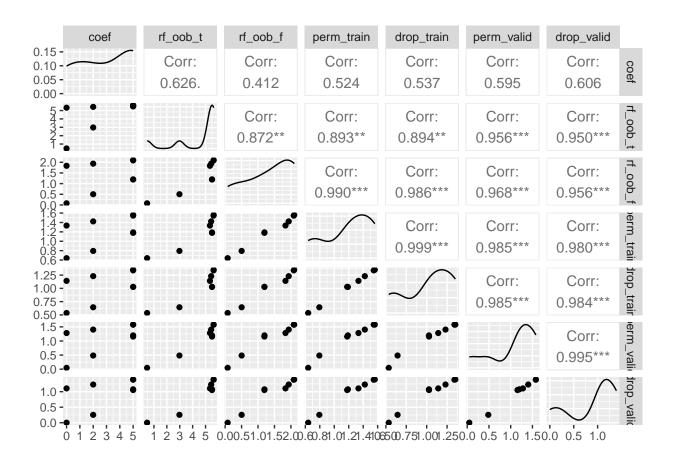
2024-05-17

```
s <- Sys.time()
library(ggplot2)
library(GGally)
library(ggeasy)
library(randomForest)
library(dplyr)
library(randomForestVIP)
library(tidyr)
rsq = vector(length = 12)
rf oob t <- mat.or.vec(8, 12)
rf_oob_f <- mat.or.vec(8, 12)</pre>
\# rf_pdp \leftarrow mat.or.vec(8, 12)
perm_train <- mat.or.vec(8, 12)</pre>
drop_train <- mat.or.vec(8, 12)</pre>
perm_valid <- mat.or.vec(8, 12)</pre>
drop_valid <- mat.or.vec(8, 12)</pre>
mrep <- 20
n_size = 1000
set.seed(123)
for (j in seq_len(mrep)) {
    sig \leftarrow diag(1, 12, 12)
    for (ii in 1:4) {
      for (jj in 1:4) {
        sig[ii, jj] \leftarrow ifelse(ii == jj, 1, 0.95)
    }
    strobl <- MASS::mvrnorm(n_size, mu = rep(0, 12), Sigma = sig)</pre>
    strobl = apply(strobl, 2, pnorm)
    strobl = (strobl - 0.5)*2
    y \leftarrow 5 * strobl[, 1]^2 + 5 * strobl[, 2]^2 + 2 * strobl[, 3]^2 +
      5 * strobl[, 5]^2 + 5 * strobl[, 6]^2 + 2 * strobl[, 7]^2 +
      rnorm(n_size, mean = 0, sd = .1)
    strobl <- data.frame(cbind(strobl, y))</pre>
```

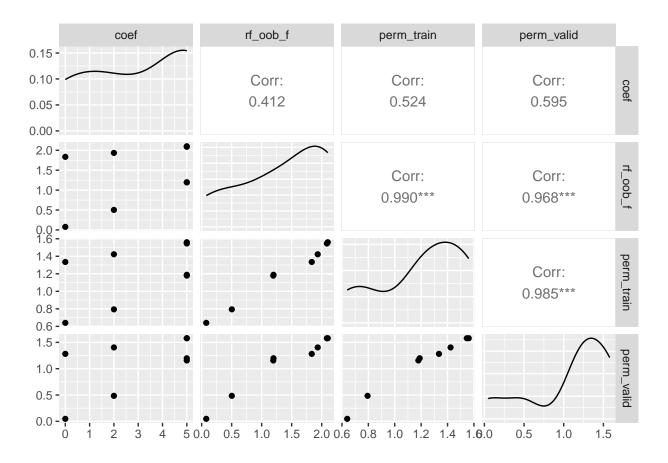
```
dfv <- MASS::mvrnorm(n_size, mu = rep(0, 12), Sigma = sig)</pre>
  dfv = apply(dfv, 2, pnorm)
 dfv = (dfv - 0.5)*2
  y \leftarrow 5 * dfv[, 1]^2 + 5 * dfv[, 2]^2 + 2 * dfv[, 3]^2 +
    5 * dfv[, 5]^2 + 5 * dfv[, 6]^2 + 2 * dfv[, 7]^2 +
    rnorm(n_size, mean = 0, sd = .1)
  dfv <- data.frame(cbind(dfv, y))</pre>
for (k in seq_len(12)) {
  r <- randomForest(y ~ ., data = strobl, mtry = k,
                     importance = T)
  impt <- sqrt(as.data.frame(pmax(randomForest::importance(r, scale = T), 0)))</pre>
  impt <- impt$`%IncMSE`[1:8]</pre>
  impf <- sqrt(as.data.frame(pmax(randomForest::importance(r, scale = F), 0)))</pre>
  impf <- impf$`%IncMSE`[1:8]</pre>
  # vimp = pdp_compare(r, var_vec = 1:8, trellis = F)
  # impp = vimp simp[c(1, 4)] %>% arrange(var) %>% pull(sd)
  # vimp = vip::vi_firm(r, train = strobl)
  # impp <- vimp$Importance[1:8]</pre>
  p <- predict(r, strobl)</pre>
  m = mean((p-strobl\$y)^2)
  rq = r$rsq[500]
  vp <- predict(r, dfv)</pre>
  mv = mean((vp-dfv\$y)^2)
  perm_impr <- vector(length = 8)</pre>
  perm_impv <- vector(length = 8)</pre>
  drop_impr <- vector(length = 8)</pre>
  drop_impv <- vector(length = 8)</pre>
  for (i in seq_len(8)) {
    df_new <- strobl</pre>
    df_new[i] <- df_new[sample(1:n_size), i]</pre>
    p <- predict(r, df_new)</pre>
    new_m = mean((p-strobl$y)^2)
    perm_impr[i] <- new_m - m</pre>
    v new <- dfv
    v_new[i] <- v_new[sample(1:n_size), i]</pre>
    vp <- predict(r, v_new)</pre>
    new_vm = mean((vp-dfv\$y)^2)
```

```
perm_impv[i] <- new_vm - mv</pre>
      df_new <- strobl</pre>
      df_new[, i] <- 0
      p <- predict(r, df_new)</pre>
      new_m = mean((p-strobl$y)^2)
      drop_impr[i] <- new_m - m</pre>
      v new <- dfv
      v_new[, i] <- 0</pre>
      vp <- predict(r, v_new)</pre>
      new_vm = mean((vp-dfv$y)^2)
      drop_impv[i] <- new_vm - mv</pre>
    }
    rf_oob_t[,k] <- rf_oob_t[,k] + impt / mrep</pre>
    rf_oob_f[,k] <- rf_oob_f[,k] + impf / mrep</pre>
    # rf_pdp[,k] <- rf_pdp[,k] + impp / mrep
    rsq[k] <- rsq[k] + rq / mrep
    simpr <- sqrt(pmax(perm_impr, 0))</pre>
    perm_train[,k] <- perm_train[,k] + simpr / mrep</pre>
    simpv <- sqrt(pmax(perm_impv, 0))</pre>
    perm_valid[,k] <- perm_valid[,k] + simpv / mrep</pre>
    dsimpr <- sqrt(pmax(drop_impr, 0))</pre>
    drop_train[,k] <- drop_train[,k] + dsimpr / mrep</pre>
    dsimpv <- sqrt(pmax(drop_impv, 0))</pre>
    drop_valid[,k] <- drop_valid[,k] + dsimpv / mrep</pre>
  }
}
```

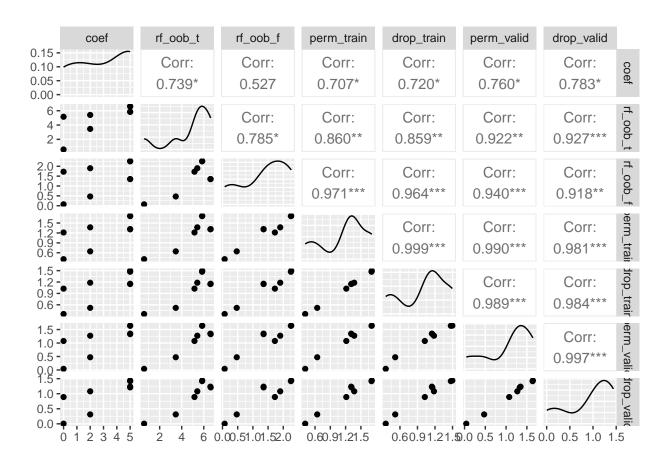
```
coef rf_oob_t rf_oob_f perm_train drop_train perm_valid drop_valid
## 1
       5 5.6315460 2.10126124 1.5603453 1.3507245 1.5790763 1.3929395
## 2
       5 5.6196781 2.08715071 1.5461228 1.3400635 1.5782962 1.3857018
## 3
       2 5.4368014 1.93434525 1.4227970 1.2304617 1.4039357 1.2304632
       0 5.3418515 1.83491679 1.3349752 1.1416316 1.2817469 1.1054158
## 4
## 5
       5 5.5035889 1.19366743 1.1790811
                                        1.0284278 1.1566230 1.0529314
## 6
       5 5.5023673 1.19721442 1.1887575
                                       1.0274990 1.1981855 1.0751072
## 7
       2 2.9768437 0.50266121 0.7940690 0.6433299 0.4848397 0.2530355
## 8
       0 0.4704651 0.07664643 0.6398891 0.5352094 0.0477671 0.0000000
```



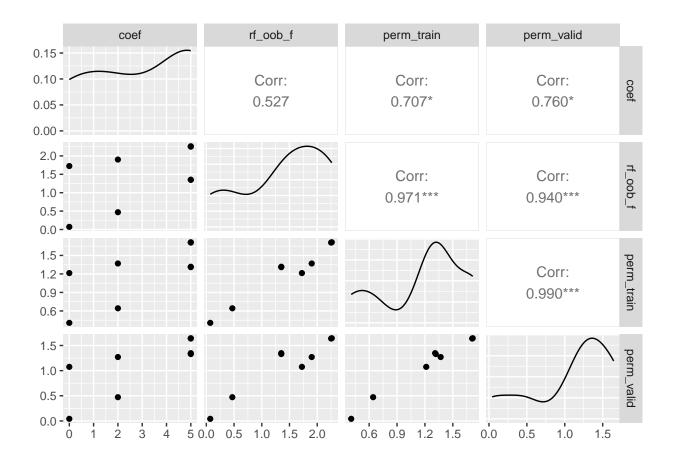
```
##
           rf_oob_f perm_train perm_valid
     coef
       5 2.10126124 1.5603453 1.5790763
## 1
## 2
       5 2.08715071 1.5461228 1.5782962
## 3
        2 1.93434525 1.4227970
                                1.4039357
## 4
       0 1.83491679 1.3349752 1.2817469
## 5
       5 1.19366743 1.1790811
                                1.1566230
## 6
       5 1.19721442 1.1887575
                                1.1981855
## 7
       2 0.50266121 0.7940690
                                0.4848397
## 8
       0 0.07664643 0.6398891
                                0.0477671
```



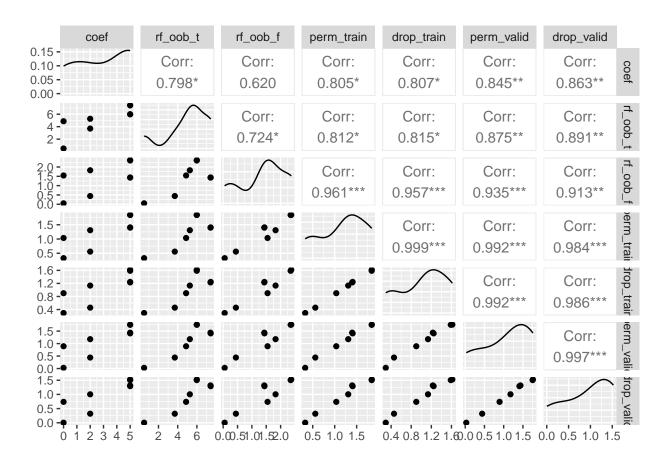
```
##
     coef rf_oob_t rf_oob_f perm_train drop_train perm_valid drop_valid
       5 5.8595886 2.26231804 1.7140671 1.4964755 1.64497444 1.439733333
## 2
       5 5.8471079 2.25082360 1.7085760
                                         1.4714757 1.63887527 1.418271427
        2 5.4129790 1.90086748
                               1.3693120
                                          1.1821800 1.27076967 1.079535238
## 4
       0 5.1579545 1.72414552
                               1.2139600
                                          1.0257461 1.07547946 0.890323469
## 5
       5 6.6270509 1.35187407
                               1.3168803
                                          1.1546765 1.33015588 1.210252220
       5 6.5983824 1.35125049
                                          1.1467797 1.34790949 1.233525032
## 6
                              1.3097948
## 7
       2 3.4613143 0.46925162 0.6428365 0.5192387 0.47246538 0.312302634
## 8
       0\ 0.5885521\ 0.07109284\ 0.4069572\ 0.3570491\ 0.04211942\ 0.004074448
```



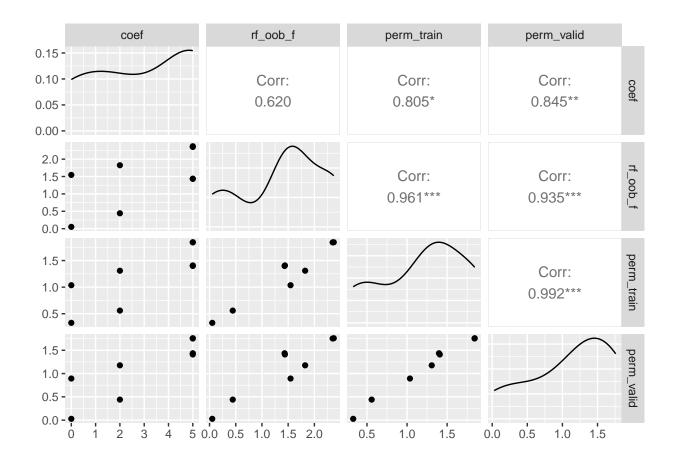
```
##
           rf_oob_f perm_train perm_valid
     coef
        5 2.26231804 1.7140671 1.64497444
## 1
## 2
       5 2.25082360 1.7085760 1.63887527
        2 1.90086748 1.3693120 1.27076967
## 4
        0 1.72414552 1.2139600 1.07547946
## 5
        5 1.35187407
                     1.3168803 1.33015588
## 6
        5 1.35125049 1.3097948 1.34790949
## 7
        2 0.46925162 0.6428365 0.47246538
## 8
       0 0.07109284 0.4069572 0.04211942
```



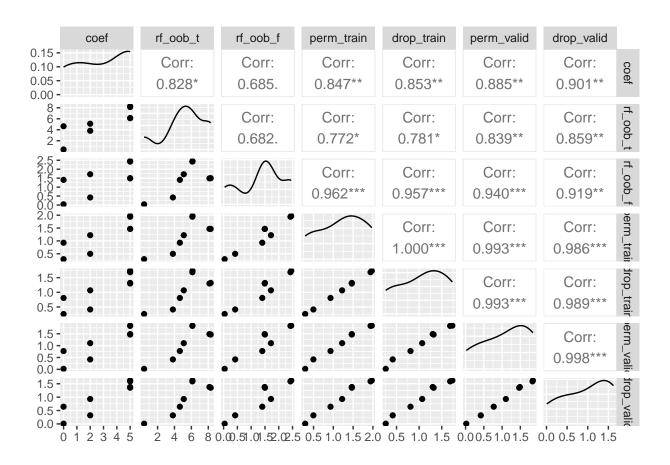
```
##
     coef rf_oob_t rf_oob_f perm_train drop_train perm_valid drop_valid
       5 5.9910412 2.37009635 1.8443513 1.6176002 1.75853876 1.526464845
## 2
       5 5.9873152 2.34964643
                              1.8420449
                                         1.5873685 1.75243329 1.504125255
       2 5.2652466 1.82420440
                               1.3083268
                                          1.1339724 1.17676785 1.003648770
## 4
       0 4.8748216 1.54573244
                               1.0360840
                                         0.9005374 0.89310357 0.737661175
## 5
       5 7.4347030 1.43768172
                               1.4082845
                                          1.2454485 1.40982899 1.290864769
       5 7.4141694 1.43260795
                               1.3982569
                                          1.2306568 1.43585535 1.316368614
## 6
## 7
       2 3.7002356 0.44294319 0.5586008 0.4573657 0.44061646 0.319186675
## 8
       0 0.5048603 0.05175393 0.3283762 0.2929773 0.02804963 0.002030947
```



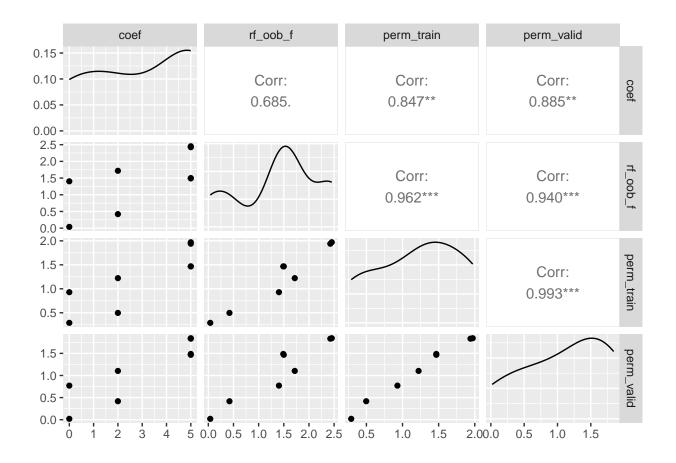
```
##
           rf_oob_f perm_train perm_valid
     coef
## 1
        5 2.37009635 1.8443513 1.75853876
## 2
       5 2.34964643 1.8420449 1.75243329
## 3
        2 1.82420440 1.3083268 1.17676785
## 4
        0 1.54573244 1.0360840 0.89310357
## 5
        5 1.43768172
                     1.4082845 1.40982899
                     1.3982569 1.43585535
## 6
        5 1.43260795
## 7
        2 0.44294319 0.5586008 0.44061646
## 8
       0 0.05175393  0.3283762 0.02804963
```



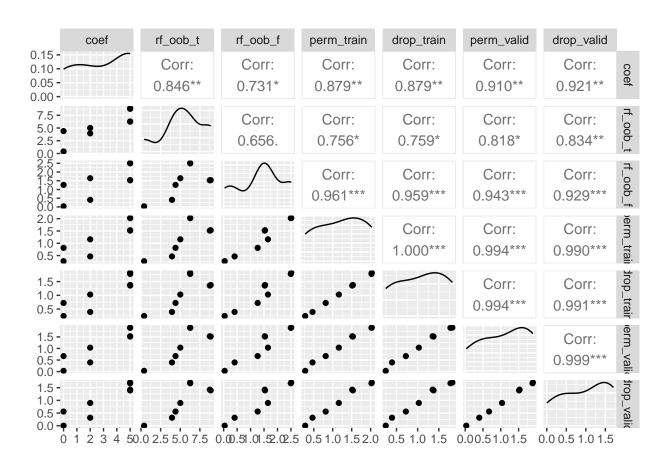
```
rf_oob_f perm_train drop_train perm_valid drop_valid
##
     coef rf_oob_t
       5 6.1311018 2.45304619 1.9714200 1.7337619 1.84315499 1.622210051
## 1
## 2
       5 6.1158076 2.42463314 1.9405115
                                         1.6855395 1.83279643 1.589292347
       2 5.1020952 1.71805911
                               1.2223006
                                          1.0675727 1.10359676 0.930523314
## 4
       0 4.6375833 1.40349387
                               0.9293252
                                          0.8086471 0.77118218 0.642955264
       5 8.2836179 1.49993041
                                          1.3204664 1.46788281 1.350556588
## 5
                               1.4675649
       5 8.1385308 1.48963195
                               1.4674453
                                         1.3008618 1.48725275 1.378845578
## 6
## 7
       2 3.8126732 0.41997254 0.4971122 0.4159990 0.41810277 0.320803515
## 8
       0 0.4063083 0.03829306 0.2897407 0.2613705 0.01991631 0.008390267
```



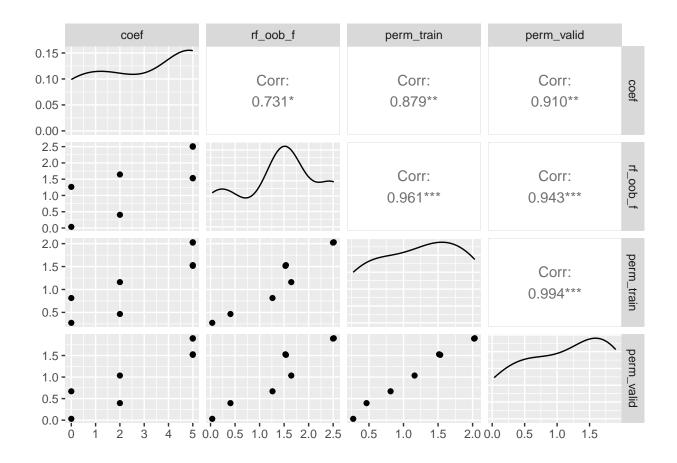
```
##
            rf_oob_f perm_train perm_valid
     coef
## 1
        5 2.45304619 1.9714200 1.84315499
## 2
        5 2.42463314 1.9405115 1.83279643
        2 1.71805911 1.2223006 1.10359676
## 4
        0 1.40349387
                      0.9293252 0.77118218
                      1.4675649 1.46788281
## 5
        5 1.49993041
        5 1.48963195
                      1.4674453 1.48725275
## 6
## 7
        2 0.41997254
                      0.4971122 0.41810277
## 8
       0 0.03829306  0.2897407  0.01991631
```



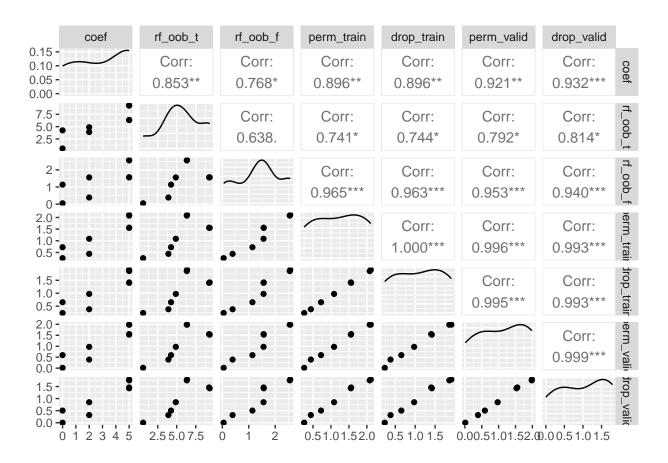
```
##
     coef rf_oob_t
                    rf_oob_f perm_train drop_train perm_valid drop_valid
       5 6.2617884 2.51191710 2.0305103 1.8192042 1.90206842 1.705957937
## 1
## 2
       5 6.2673755 2.49667700 2.0220274 1.7758017 1.89354154 1.675538164
        2 5.0124867 1.64570834
                                          1.0279294 1.03575355 0.897970576
                                1.1603197
## 4
       0 4.3991958 1.26346296
                                0.8136020
                                          0.7213263 0.66972351 0.559556282
## 5
       5 8.8768850 1.53670802
                                1.5312845
                                           1.3753609 1.51590867 1.394172352
       5 8.7642727 1.52676607
                                1.5148183
                                          1.3538048 1.52806228 1.423038608
## 6
## 7
       2 3.9471706 0.40615803
                              0.4653806
                                         0.3940939 0.39520089 0.316429385
## 8
       0.0.3977708\ 0.03526087\ 0.2723005\ 0.2459907\ 0.03065944\ 0.001572027
```



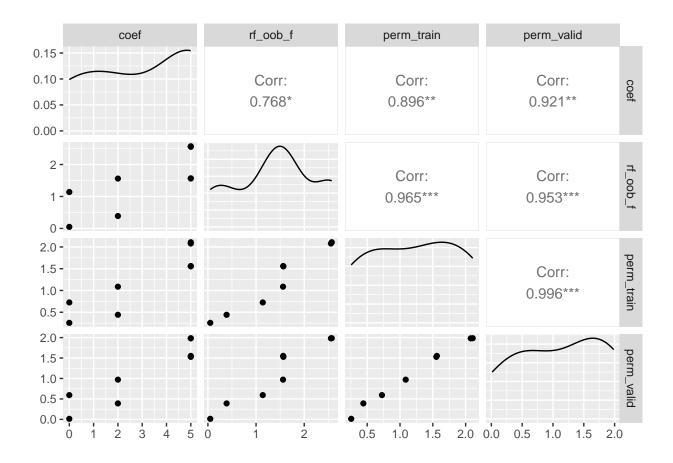
```
##
            rf_oob_f perm_train perm_valid
     coef
        5 2.51191710 2.0305103 1.90206842
## 1
## 2
        5 2.49667700 2.0220274 1.89354154
        2 1.64570834 1.1603197 1.03575355
## 4
        0 1.26346296  0.8136020  0.66972351
## 5
        5 1.53670802
                      1.5312845 1.51590867
                      1.5148183 1.52806228
## 6
        5 1.52676607
## 7
        2 0.40615803
                      0.4653806 0.39520089
## 8
        0 0.03526087  0.2723005  0.03065944
```



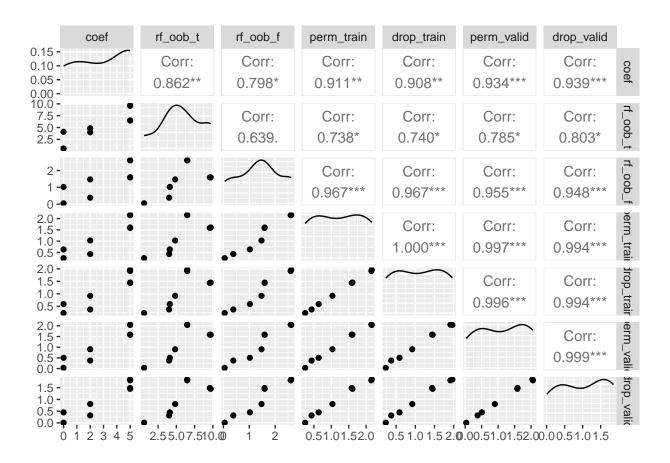
```
##
     coef rf_oob_t rf_oob_f perm_train drop_train perm_valid drop_valid
       5 6.3606136 2.57127292 2.1083661 1.9056720 1.98479411 1.7922914
## 1
## 2
       5 6.3303528 2.55406850 2.0788680
                                         1.8559950 1.98199109
                                                                1.7556795
       2 4.8804718 1.56009270
                               1.0869285
                                          0.9737737 0.97153824
                                                                0.8491810
## 4
       0 4.2505941 1.13945570 0.7248762
                                          0.6523137 0.59327278
                                                                0.5029879
## 5
       5 9.3427657 1.56709721
                               1.5536474
                                          1.4172422 1.52861339
                                                                1.4278303
       5 9.2630867 1.56317803
                               1.5617490
                                          1.4018940 1.55245735
## 6
                                                                1.4607111
## 7
       2 3.9060569 0.38838027 0.4414027
                                          0.3818221 0.39008844
                                                                0.3169906
## 8
       0 0.5722051 0.04906813 0.2560616 0.2363691 0.01315683 0.0000000
```



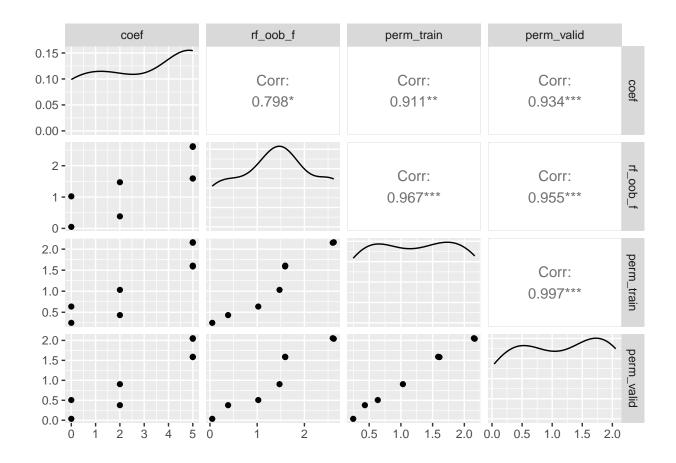
```
##
            rf_oob_f perm_train perm_valid
     coef
## 1
        5 2.57127292 2.1083661 1.98479411
## 2
        5 2.55406850 2.0788680 1.98199109
## 3
        2 1.56009270 1.0869285 0.97153824
## 4
        0 1.13945570  0.7248762  0.59327278
## 5
        5 1.56709721
                      1.5536474 1.52861339
                     1.5617490 1.55245735
## 6
        5 1.56317803
## 7
        2 0.38838027
                      0.4414027 0.39008844
## 8
        0 0.04906813 0.2560616 0.01315683
```



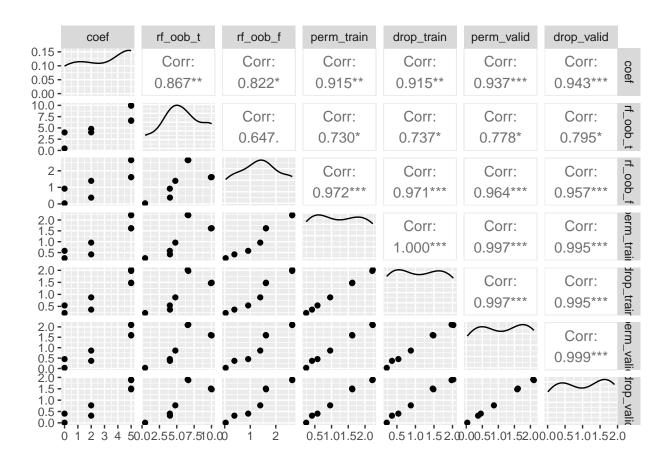
```
rf_oob_f perm_train drop_train perm_valid drop_valid
##
     coef rf_oob_t
       5 6.4880966 2.62160712 2.1637986 1.9650330 2.04136654 1.853377554
## 1
## 2
       5 6.4828871 2.60085518 2.1514157
                                          1.9152415 2.05503429 1.817446919
        2 4.8320427 1.47328089
                                1.0318619
                                           0.9209417 0.90392856 0.804436299
## 4
        0 4.1047103 1.02326883
                                0.6355923
                                           0.5892736 0.50639129 0.447546188
## 5
        5 9.6998637 1.59482042
                                1.6081372
                                           1.4521727 1.58160961 1.454231463
       5 9.5853038 1.59079436
                                1.5880002
                                           1.4373777 1.59021524 1.488282146
## 6
## 7
       2 4.0069279 0.38405539
                                0.4323907
                                           0.3724681 0.37761084 0.315509788
## 8
       0.0.5836146\ 0.04872025\ 0.2484347\ 0.2303589\ 0.03572439\ 0.005784122
```



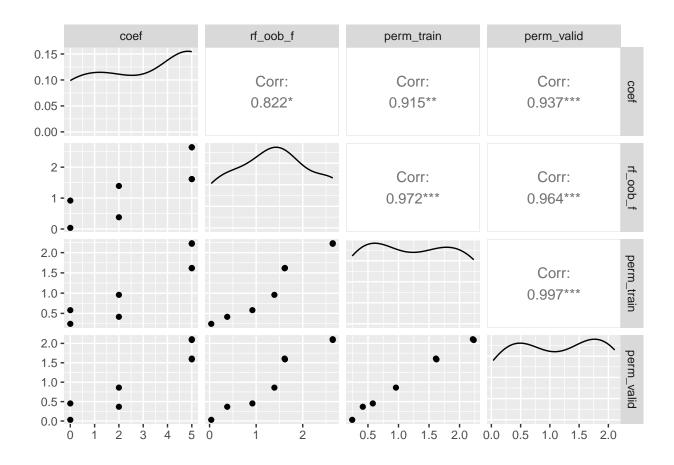
```
##
          rf_oob_f perm_train perm_valid
    coef
       5 2.62160712 2.1637986 2.04136654
## 1
## 2
       5 2.60085518 2.1514157 2.05503429
## 3
                   1.0318619 0.90392856
       2 1.47328089
## 4
       0 1.02326883
                    0.6355923 0.50639129
## 5
       5 1.59482042
                    1.6081372 1.58160961
                    1.5880002 1.59021524
## 6
       5 1.59079436
## 7
       2 0.38405539
                    0.4323907 0.37761084
## 8
```



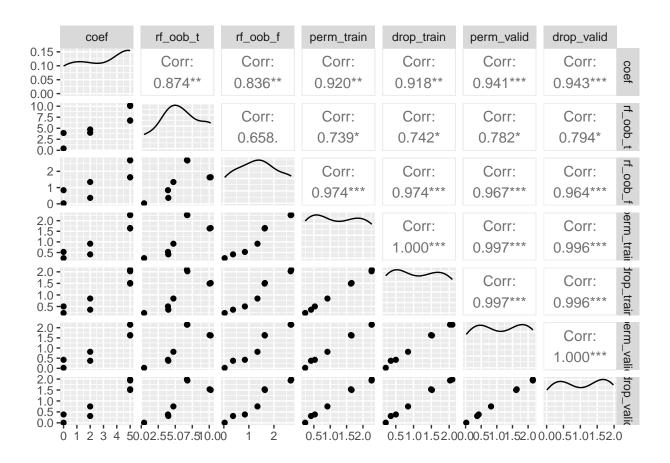
```
rf_oob_t rf_oob_f perm_train drop_train perm_valid drop_valid
##
     coef
          6.5708089 2.6441955 2.2319733 2.0230117 2.08756803 1.910563428
## 1
## 2
       5 6.6595051 2.6432598 2.2181730
                                         1.9753458 2.10764168 1.881175955
## 3
       2 4.7913910 1.3917322 0.9582012
                                        0.8751111 0.86114535 0.770540182
## 4
       0 3.9981802 0.9193707
                               0.5795398
                                          0.5390547 0.45301499 0.406283155
       5 10.0255515 1.6182118
                                          1.4856478 1.58864214 1.478107748
## 5
                              1.6218412
       5 9.9144022 1.6106715
                               1.6129542
                                          1.4674021 1.60844797 1.510298103
## 6
## 7
       2 4.0152416 0.3793012 0.4157964
                                         0.3662116 0.36733935 0.316349299
## 8
       0 0.4390688 0.0363236 0.2421156 0.2246693 0.03074239 0.006873533
```



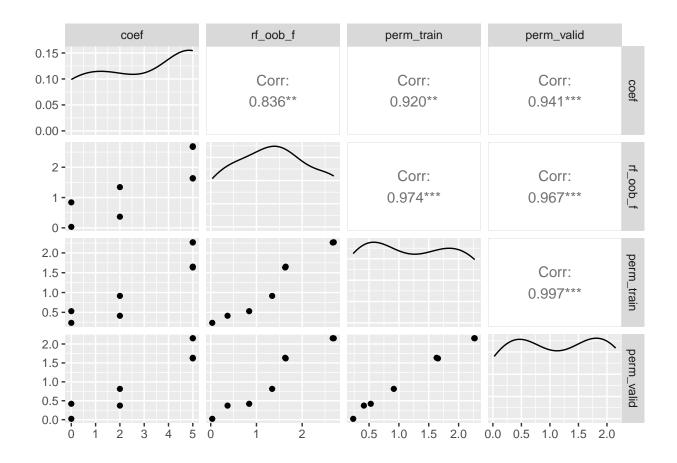
```
##
     coef rf_oob_f perm_train perm_valid
        5 2.6441955 2.2319733 2.08756803
## 1
## 2
        5 2.6432598 2.2181730 2.10764168
        2 1.3917322 0.9582012 0.86114535
## 4
        0 0.9193707
                     0.5795398 0.45301499
## 5
        5 1.6182118
                    1.6218412 1.58864214
                    1.6129542 1.60844797
## 6
        5 1.6106715
## 7
        2 0.3793012 0.4157964 0.36733935
## 8
        0 0.0363236  0.2421156  0.03074239
```



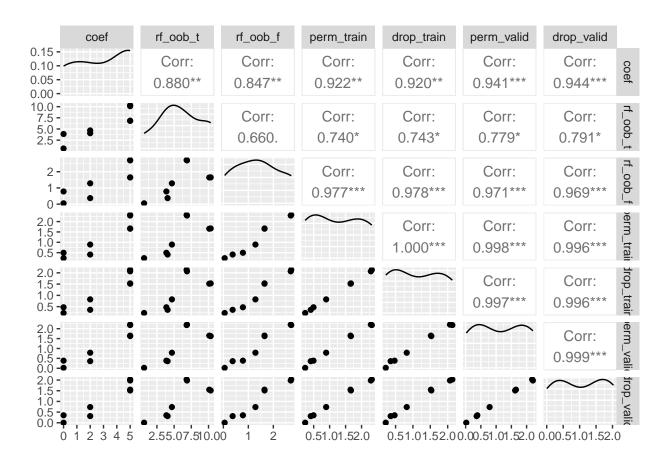
```
rf_oob_t rf_oob_f perm_train drop_train perm_valid drop_valid
##
        5 6.7137916 2.6912684 2.2696316 2.0883836 2.1511109 1.981082008
## 1
## 2
        5 6.7823608 2.6692731 2.2625859
                                             2.0247437
                                                        2.1525692 1.935331070
           4.7242001 1.3436451
                                 0.9151075
                                             0.8446747
                                                        0.8139681 0.749559755
## 4
           3.9220161 0.8408415
                                 0.5291089
                                             0.5027549
                                                        0.4198702 0.382527770
        5 10.2098715 1.6395870
                                                        1.6191902 1.502278095
## 5
                                 1.6535763
                                             1.5159807
                                 1.6322134
        5 10.0524600 1.6286994
                                                        1.6354264 1.532103543
## 6
                                            1.4920606
## 7
        2 3.9745162 0.3676453
                                0.4135532
                                            0.3618604
                                                        0.3720432 0.312272726
## 8
        0 \quad 0.4132125 \quad 0.0331461 \quad 0.2347434 \quad 0.2188792 \quad 0.0225081 \quad 0.006418321
```



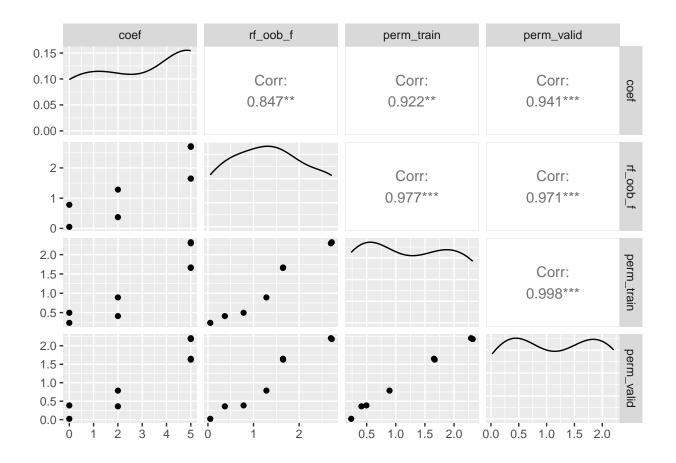
```
##
     coef rf_oob_f perm_train perm_valid
        5 2.6912684 2.2696316
                                2.1511109
## 1
## 2
        5 2.6692731 2.2625859
                                2.1525692
        2 1.3436451
                     0.9151075
                                0.8139681
## 4
        0 0.8408415
                     0.5291089
                                0.4198702
## 5
        5 1.6395870
                     1.6535763
                                1.6191902
## 6
        5 1.6286994
                     1.6322134
                                1.6354264
## 7
        2 0.3676453
                     0.4135532
                                0.3720432
## 8
        0 0.0331461 0.2347434
                                0.0225081
```



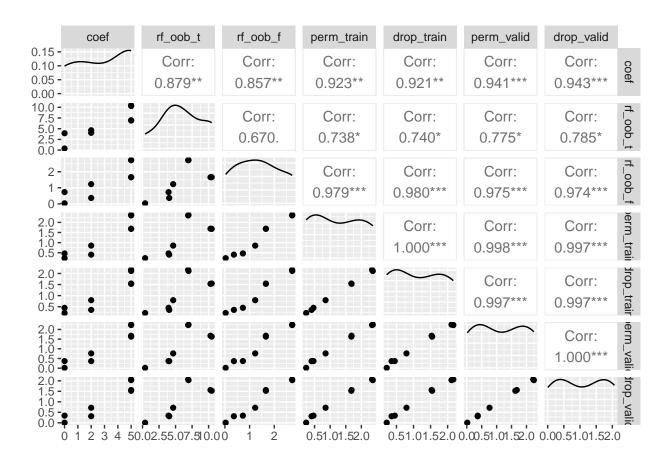
```
rf_oob_t rf_oob_f perm_train drop_train perm_valid drop_valid
##
     coef
       5 6.8174930 2.71612279 2.3207404 2.1342472 2.18323374 2.02778880
## 1
## 2
       5 6.8693700 2.69740396 2.2922895 2.0664034 2.20544572 1.98021114
       2 4.6802243 1.28314993
                                0.8919948
                                          0.8222686 0.78598095 0.73575245
## 4
       0 3.8747358 0.78231840
                                0.4952265
                                           0.4717550 0.38459796 0.35096506
       5 10.3141009 1.64851580
                                           1.5302844 1.62511056 1.51304754
## 5
                                1.6677458
       5 10.1119874 1.64568691
                                           1.5174340 1.64950173 1.55018004
## 6
                                1.6558245
## 7
       2 4.0513190 0.37187688
                                0.4100156
                                           0.3599206 0.36027523 0.31259289
## 8
       0 0.6390598 0.05141346 0.2347242 0.2175952 0.02136585 0.00308643
```



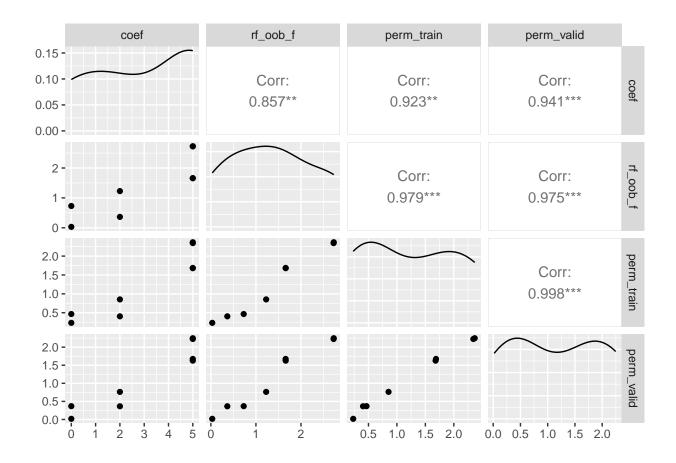
```
##
            rf_oob_f perm_train perm_valid
     coef
        5 2.71612279 2.3207404 2.18323374
## 1
## 2
        5 2.69740396 2.2922895 2.20544572
        2 1.28314993
                      0.8919948 0.78598095
## 4
        0 0.78231840
                      0.4952265 0.38459796
## 5
        5 1.64851580
                      1.6677458 1.62511056
## 6
        5 1.64568691
                      1.6558245 1.64950173
## 7
        2 0.37187688
                      0.4100156 0.36027523
## 8
        0 0.05141346  0.2347242  0.02136585
```



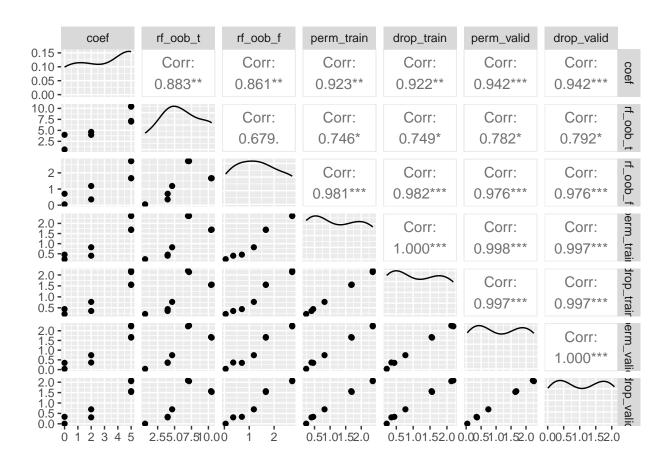
```
rf_oob_t rf_oob_f perm_train drop_train perm_valid drop_valid
##
       5 6.9058957 2.72389632 2.3433426 2.1669046 2.22601791 2.063774829
## 1
                               2.3669543 2.1128130 2.24743511 2.033363005
## 2
       5 6.9672482 2.72748948
## 3
       2 4.6384375 1.22696082
                                0.8531060
                                          0.7943170 0.76295965 0.717846137
## 4
          3.9371956 0.72881817
                                0.4658053
                                           0.4509495 0.36811361 0.341270925
       5 10.4700523 1.66088762
                                           1.5460709 1.62769077 1.524241777
## 5
                                1.6794615
## 6
       5 10.2881458 1.65948106
                                1.6867202
                                          1.5325478 1.67468059 1.561598250
## 7
       2 4.0362461 0.36498896
                                0.4047672 0.3574144 0.36508893 0.312745296
## 8
       0 0.3873326 0.03067535 0.2321874 0.2159703 0.01782771 0.004845259
```



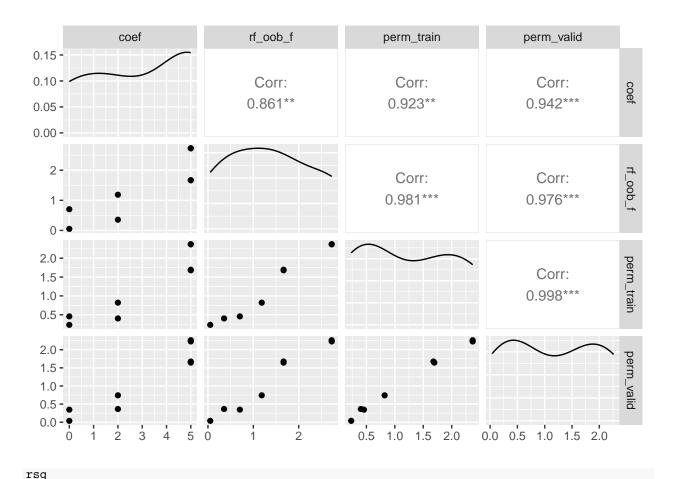
```
##
         rf_oob_f perm_train perm_valid
    coef
      5 2.72389632 2.3433426 2.22601791
## 1
## 2
      5 2.72748948 2.3669543 2.24743511
      ## 4
      0 0.72881817
                 0.4658053 0.36811361
## 5
      5 1.66088762
                 1.6794615 1.62769077
                 1.6867202 1.67468059
## 6
      5 1.65948106
## 7
      2 0.36498896
                 0.4047672 0.36508893
## 8
```



```
rf_oob_t rf_oob_f perm_train drop_train perm_valid drop_valid
##
       5 6.9888291 2.72831584 2.3700187 2.1896874 2.22826367 2.083359283
## 1
## 2
       5 7.1423652 2.72646639
                                2.3692144 2.1312496 2.26221131 2.050820354
          4.6450102 1.18575131
                                0.8208566
                                           0.7693898 0.74189573 0.696502954
## 4
          3.9866866 0.70327887
                                0.4568263
                                           0.4411822 0.34706820 0.336389319
       5 10.4846720 1.66660597
                                           1.5590400 1.64463793 1.531967474
## 5
                                1.6951411
       5 10.3907685 1.66711242
                                           1.5456231 1.67429284 1.568635633
## 6
                                1.6789708
## 7
       2 3.9733702 0.35546257
                                0.4025704 0.3551615 0.36431457 0.309874802
## 8
       0 0.6489715 0.05110907 0.2327085 0.2167247 0.03833951 0.005449022
```



```
##
            rf_oob_f perm_train perm_valid
     coef
        5 2.72831584 2.3700187 2.22826367
## 1
## 2
        5 2.72646639 2.3692144 2.26221131
                      0.8208566 0.74189573
        2 1.18575131
## 4
        0 0.70327887
                      0.4568263 0.34706820
## 5
        5 1.66660597
                      1.6951411 1.64463793
                      1.6789708 1.67429284
## 6
        5 1.66711242
## 7
        2 0.35546257
                      0.4025704 0.36431457
## 8
        0 0.05110907 0.2327085 0.03833951
```

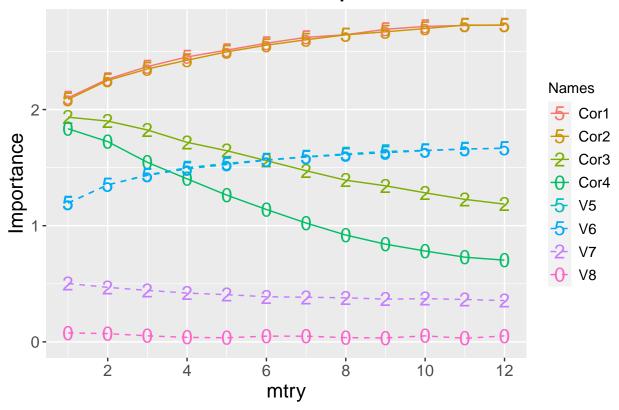


[1] 0.8121291 0.8676367 0.8839176 0.8921492 0.8968934 0.8999322 0.9024276 ## [8] 0.9046362 0.9065682 0.9071677 0.9078156 0.9076545

```
Names = c("Cor1", "Cor2", "Cor3", "Cor4", "V5", "V6", "V7", "V8")
mag <- ifelse(Names %in% c("Cor1", "Cor2", "V5", "V6"), 5,</pre>
                    ifelse(Names %in% c("Cor3", "V7"), 2, 0))
Names <- factor(Names,</pre>
                 levels = c("Cor1", "Cor2", "Cor3", "Cor4",
                            "V5","V6","V7","V8"), ordered = T)
Names <- factor(Names, ordered = F)</pre>
rf_oob_f1 = data.frame(rf_oob_f, Names, mag)
\#rf_pdp1 = data.frame(rf_pdp, Names, mag)
perm_train1 = data.frame(perm_train, Names, mag)
drop_valid1 = data.frame(drop_valid, Names, mag)
perm_valid1 = data.frame(perm_valid, Names, mag)
colnames(rf_oob_f1)[1:12] <- 1:12</pre>
rf_oob_f1 <- rf_oob_f1 %>% pivot_longer(!c(Names,mag), names_to = "mtry",
                                          values_to = "Imp")
rf_oob_f1$mtry <- as.numeric(rf_oob_f1$mtry)</pre>
```

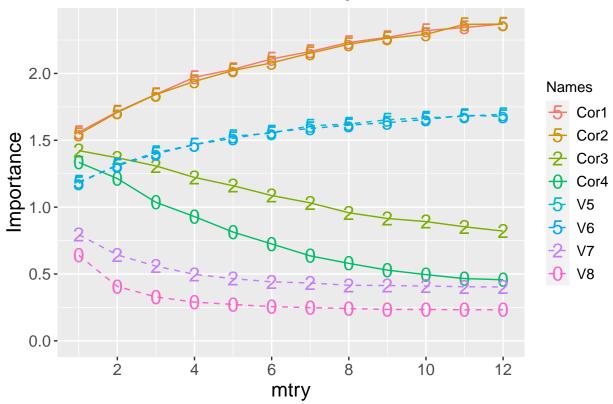
```
\# colnames(rf_pdp1)[1:12] \leftarrow 1:12
# rf_pdp1 <- rf_pdp1 %>% pivot_longer(!c(Names,mag), names_to = "mtry",
                                            values_to = "Imp")
# rf_pdp1$mtry <- as.numeric(rf_pdp1$mtry)</pre>
colnames(perm_train1)[1:12] <- 1:12</pre>
perm_train1 <- perm_train1 %>%
 pivot longer(!c(Names,mag), names to = "mtry", values to = "Imp")
perm_train1$mtry <- as.numeric(perm_train1$mtry)</pre>
colnames(drop_valid1)[1:12] <- 1:12</pre>
drop_valid1 <- drop_valid1 %>%
  pivot longer(!c(Names,mag), names to = "mtry", values to = "Imp")
drop_valid1$mtry <- as.numeric(drop_valid1$mtry)</pre>
colnames(perm_valid1)[1:12] <- 1:12</pre>
perm_valid1 <- perm_valid1 %>%
  pivot_longer(!c(Names,mag), names_to = "mtry", values_to = "Imp")
perm_valid1$mtry <- as.numeric(perm_valid1$mtry)</pre>
gr <- rf_oob_f1 %>%
  ggplot(aes(x = mtry, y = Imp, color = Names,
             group = Names, linetype = Names,
             shape = Names)) +
  geom line() +
  scale_x_continuous(limits = c(1,12), breaks = seq(2,12,by=2)) +
  scale_y_continuous(limits = c(0,max(rf_oob_f1$Imp))) +
  ggtitle("OOB PaP Variable Importance") +
  geom_point(size = 5) +
  scale_linetype_manual(values = rep(c(1, 2), each = 4)) +
  scale_shape_manual(values = c(53,53,50,48,53,53,50,48)) +
  scale_size(range = c(6,6)) +
  ylab("Importance") +
  guides(size = "none") +
  theme(axis.text = element_text(size = 12),
        axis.title = element_text(size = 15),
        plot.title = element_text(size = 14, face = "bold")) +
  easy_center_title() + easy_plot_legend_size(size = 11)
```

OOB PaP Variable Importance



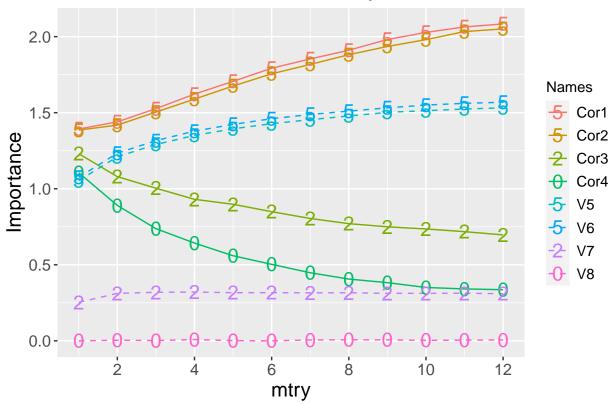
```
gp <- perm_train1 %>%
  ggplot(aes(x = mtry, y = Imp, color = Names,
             group = Names, linetype = Names,
             shape = Names)) +
  geom_line() +
  scale_x_continuous(limits = c(1,12), breaks = seq(2,12,by=2)) +
  scale_y_continuous(limits = c(0,max(perm_train1$Imp))) +
  ggtitle("Train PaP Variable Importance") +
  geom_point(size = 5) +
  scale_linetype_manual(values = rep(c(1, 2), each = 4)) +
  scale_shape_manual(values = c(53,53,50,48,53,53,50,48)) +
  scale_size(range = c(6,6)) +
  ylab("Importance") +
  guides(size = "none") +
  theme(axis.text = element_text(size = 12),
        axis.title = element text(size = 15),
        plot.title = element_text(size = 14, face = "bold")) +
  easy_center_title() + easy_plot_legend_size(size = 11)
gp
```

Train PaP Variable Importance



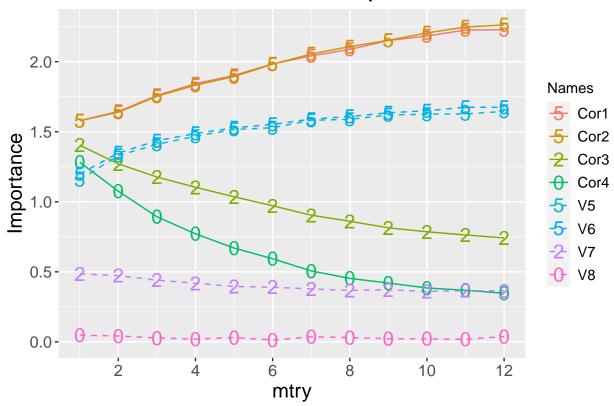
```
gd <- drop_valid1 %>%
  ggplot(aes(x = mtry, y = Imp, color = Names,
             group = Names, linetype = Names,
             shape = Names)) +
  geom_line() +
  scale_x_continuous(limits = c(1,12), breaks = seq(2,12,by=2)) +
  scale_y_continuous(limits = c(0,max(drop_valid1$Imp))) +
  ggtitle("Validation DaP Variable Importance") +
  geom_point(size = 5) +
  scale_linetype_manual(values = rep(c(1, 2), each = 4)) +
  scale_shape_manual(values = c(53,53,50,48,53,53,50,48)) +
  scale_size(range = c(6,6)) +
  ylab("Importance") +
  guides(size = "none") +
  theme(axis.text = element_text(size = 12),
        axis.title = element text(size = 15),
       plot.title = element_text(size = 14, face = "bold")) +
  easy_center_title() + easy_plot_legend_size(size = 11)
gd
```

Validation DaP Variable Importance

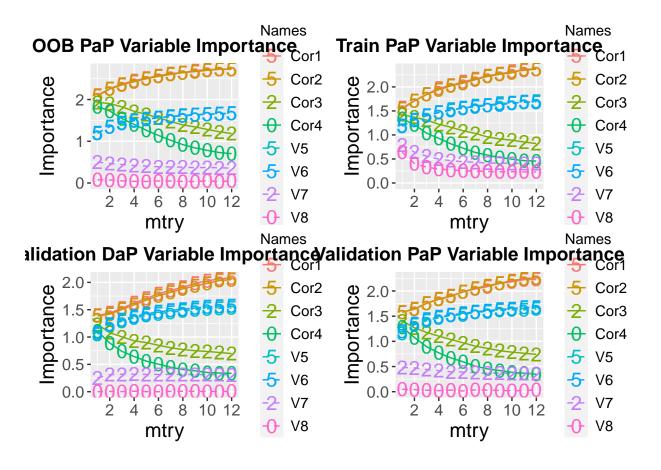


```
gv <- perm_valid1 %>%
  ggplot(aes(x = mtry, y = Imp, color = Names,
             group = Names, linetype = Names,
             shape = Names)) +
  geom_line() +
  scale_x_continuous(limits = c(1,12), breaks = seq(2,12,by=2)) +
  scale_y_continuous(limits = c(0,max(perm_valid1$Imp))) +
  ggtitle("Validation PaP Variable Importance") +
  geom_point(size = 5) +
  scale_linetype_manual(values = rep(c(1, 2), each = 4)) +
  scale_shape_manual(values = c(53,53,50,48,53,53,50,48)) +
  scale_size(range = c(6,6)) +
  ylab("Importance") +
  guides(size = "none") +
  theme(axis.text = element_text(size = 12),
        axis.title = element text(size = 15),
       plot.title = element_text(size = 14, face = "bold")) +
  easy_center_title() + easy_plot_legend_size(size = 11)
gv
```

Validation PaP Variable Importance



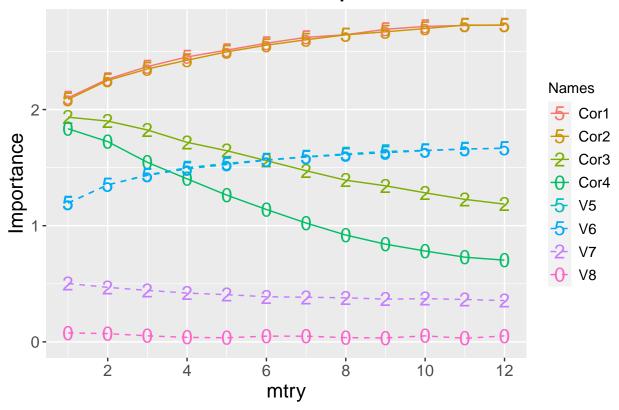
```
# gpp <- rf_pdp1 %>%
    ggplot(aes(x = mtry, y = Imp, color = Names,
#
               group = Names, linetype = Names,
#
               shape = Names)) +
#
    geom_line() +
    scale_x\_continuous(limits = c(1,12), breaks = seq(2,12,by=2)) +
#
    scale_y\_continuous(limits = c(0, max(rf\_pdp1\$Imp))) +
    ggtitle("PDP Variable Importance") +
#
    geom\_point(size = 5) +
#
#
    scale\_linetype\_manual(values = rep(c(1, 2), each = 4)) +
    scale\_shape\_manual(values = c(53, 53, 50, 48, 53, 53, 50, 48)) +
#
    scale\_size(range = c(6,6)) +
#
    ylab("Importance") +
#
    guides(size = "none") +
#
    theme(axis.text = element_text(size = 12),
#
          axis.title = element text(size = 15),
#
          plot.title = element_text(size = 14, face = "bold")) +
    easy_center_title() + easy_plot_legend_size(size = 11)
# gpp
library(patchwork)
gr + gp + gd + gv
```



```
ggsave("x2_all_zoom.pdf", plot = gr + gp + gd + gv, dpi = 2400,
    width = 9, height = 9)
```

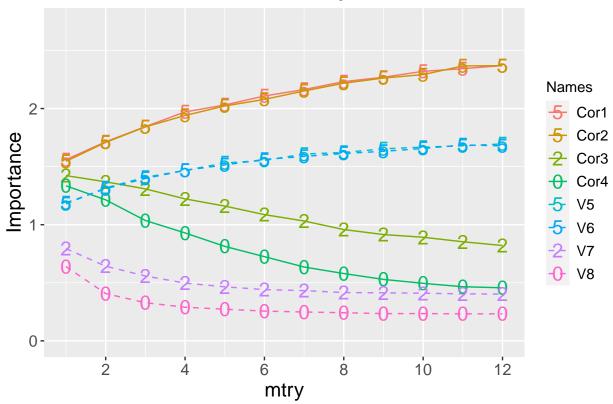
```
ma = max(rf_oob_f1$Imp, perm_train1$Imp, perm_valid1$Imp, drop_valid1$Imp)
# mp = max(rf_pdp1\$Imp)
gr <- rf_oob_f1 %>%
  ggplot(aes(x = mtry, y = Imp, color = Names,
             group = Names, linetype = Names,
             shape = Names)) +
  geom line() +
  scale_x_continuous(limits = c(1,12), breaks = seq(2,12,by=2)) +
  scale_y_continuous(limits = c(0,ma)) +
  ggtitle("00B PaP Variable Importance") +
  geom_point(size = 5) +
  scale linetype manual(values = rep(c(1, 2), each = 4)) +
  scale\_shape\_manual(values = c(53,53,50,48,53,53,50,48)) +
  scale_size(range = c(6,6)) +
  ylab("Importance") +
  guides(size = "none") +
  theme(axis.text = element_text(size = 12),
        axis.title = element text(size = 15),
        plot.title = element_text(size = 14, face = "bold")) +
  easy_center_title() + easy_plot_legend_size(size = 11)
gr
```

OOB PaP Variable Importance



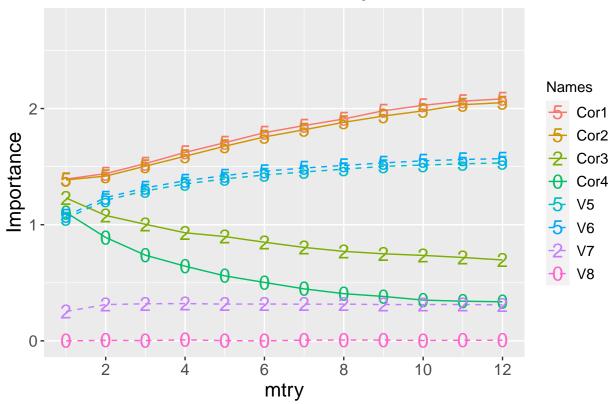
```
gp <- perm_train1 %>%
  ggplot(aes(x = mtry, y = Imp, color = Names,
             group = Names, linetype = Names,
             shape = Names)) +
  geom_line() +
  scale_x_continuous(limits = c(1,12), breaks = seq(2,12,by=2)) +
  scale_y_continuous(limits = c(0,ma)) +
  ggtitle("Train PaP Variable Importance") +
  geom_point(size = 5) +
  scale_linetype_manual(values = rep(c(1, 2), each = 4)) +
  scale_shape_manual(values = c(53,53,50,48,53,53,50,48)) +
  scale_size(range = c(6,6)) +
  ylab("Importance") +
  guides(size = "none") +
  theme(axis.text = element_text(size = 12),
        axis.title = element text(size = 15),
        plot.title = element_text(size = 14, face = "bold")) +
  easy_center_title() + easy_plot_legend_size(size = 11)
gp
```

Train PaP Variable Importance



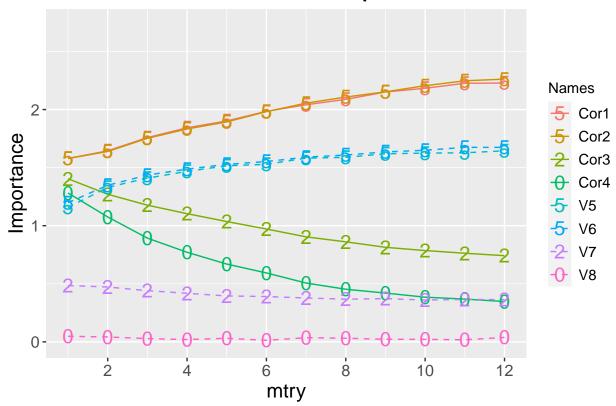
```
gd <- drop_valid1 %>%
  ggplot(aes(x = mtry, y = Imp, color = Names,
             group = Names, linetype = Names,
             shape = Names)) +
  geom_line() +
  scale_x_continuous(limits = c(1,12), breaks = seq(2,12,by=2)) +
  scale_y_continuous(limits = c(0,ma)) +
  ggtitle("Validation DaP Variable Importance") +
  geom_point(size = 5) +
  scale_linetype_manual(values = rep(c(1, 2), each = 4)) +
  scale_shape_manual(values = c(53,53,50,48,53,53,50,48)) +
  scale_size(range = c(6,6)) +
  ylab("Importance") +
  guides(size = "none") +
  theme(axis.text = element_text(size = 12),
        axis.title = element text(size = 15),
       plot.title = element_text(size = 14, face = "bold")) +
  easy_center_title() + easy_plot_legend_size(size = 11)
gd
```

Validation DaP Variable Importance

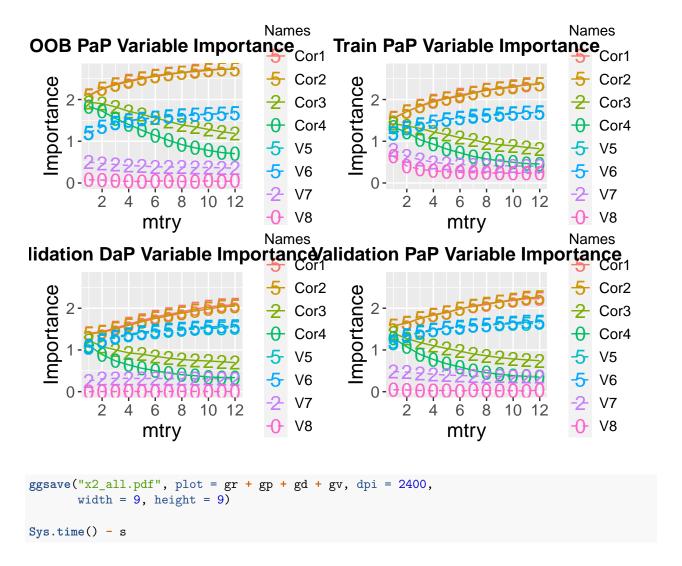


```
gv <- perm_valid1 %>%
  ggplot(aes(x = mtry, y = Imp, color = Names,
             group = Names, linetype = Names,
             shape = Names)) +
  geom_line() +
  scale_x_continuous(limits = c(1,12), breaks = seq(2,12,by=2)) +
  scale_y_continuous(limits = c(0,ma)) +
  ggtitle("Validation PaP Variable Importance") +
  geom_point(size = 5) +
  scale_linetype_manual(values = rep(c(1, 2), each = 4)) +
  scale_shape_manual(values = c(53,53,50,48,53,53,50,48)) +
  scale_size(range = c(6,6)) +
  ylab("Importance") +
  guides(size = "none") +
  theme(axis.text = element_text(size = 12),
        axis.title = element text(size = 15),
       plot.title = element_text(size = 14, face = "bold")) +
  easy_center_title() + easy_plot_legend_size(size = 11)
gv
```

Validation PaP Variable Importance



```
# gpp <- rf_pdp1 %>%
    ggplot(aes(x = mtry, y = Imp, color = Names,
#
               group = Names, linetype = Names,
#
               shape = Names)) +
#
    geom_line() +
    scale_x\_continuous(limits = c(1,12), breaks = seq(2,12,by=2)) +
#
    scale_y\_continuous(limits = c(0,mp)) +
    ggtitle("PDP Variable Importance") +
#
   geom\_point(size = 5) +
#
#
   scale\_linetype\_manual(values = rep(c(1, 2), each = 4)) +
   scale\_shape\_manual(values = c(53,53,50,48,53,53,50,48)) +
#
    scale\_size(range = c(6,6)) +
#
    ylab("Importance") +
#
   guides(size = "none") +
#
    theme(axis.text = element_text(size = 12),
#
          axis.title = element text(size = 15),
#
          plot.title = element_text(size = 14, face = "bold")) +
    easy_center_title() + easy_plot_legend_size(size = 11)
# gpp
library(patchwork)
gr + gp + gd + gv
```



Time difference of 20.56767 mins