

cart correction

Muyao GUO

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```
rm(list=objects()); graphics.off() library(kernlab) data(spam)  
set.seed(12345) test = sample(1:length(spam$type),1536) train = -test train = spam[train, ] #3065 obser-  
vations test = spam[test,] #1536 observations
```

— RF —

```
library(kernlab)  
data(spam)  
dim(spam)  
  
## [1] 4601 58  
  
str(spam)  
  
## 'data.frame': 4601 obs. of 58 variables:  
## $ make : num 0 0.21 0.06 0 0 0 0 0.15 0.06 ...  
## $ address : num 0.64 0.28 0 0 0 0 0 0 0.12 ...  
## $ all : num 0.64 0.5 0.71 0 0 0 0 0 0.46 0.77 ...  
## $ num3d : num 0 0 0 0 0 0 0 0 0 0 ...  
## $ our : num 0.32 0.14 1.23 0.63 0.63 1.85 1.92 1.88 0.61 0.19 ...  
## $ over : num 0 0.28 0.19 0 0 0 0 0 0 0.32 ...  
## $ remove : num 0 0.21 0.19 0.31 0.31 0 0 0 0.3 0.38 ...  
## $ internet : num 0 0.07 0.12 0.63 0.63 1.85 0 1.88 0 0 ...  
## $ order : num 0 0 0.64 0.31 0.31 0 0 0 0.92 0.06 ...  
## $ mail : num 0 0.94 0.25 0.63 0.63 0 0.64 0 0.76 0 ...  
## $ receive : num 0 0.21 0.38 0.31 0.31 0 0.96 0 0.76 0 ...  
## $ will : num 0.64 0.79 0.45 0.31 0.31 0 1.28 0 0.92 0.64 ...  
## $ people : num 0 0.65 0.12 0.31 0.31 0 0 0 0 0.25 ...  
## $ report : num 0 0.21 0 0 0 0 0 0 0 0 ...  
## $ addresses : num 0 0.14 1.75 0 0 0 0 0 0 0.12 ...  
## $ free : num 0.32 0.14 0.06 0.31 0.31 0 0.96 0 0 0 ...  
## $ business : num 0 0.07 0.06 0 0 0 0 0 0 0 ...  
## $ email : num 1.29 0.28 1.03 0 0 0 0.32 0 0.15 0.12 ...  
## $ you : num 1.93 3.47 1.36 3.18 3.18 0 3.85 0 1.23 1.67 ...  
## $ credit : num 0 0 0.32 0 0 0 0 0 0 0.06 ...  
## $ your : num 0.96 1.59 0.51 0.31 0.31 0 0.64 0 2 0.71 ...  
## $ font : num 0 0 0 0 0 0 0 0 0 0 ...  
## $ num000 : num 0 0.43 1.16 0 0 0 0 0 0 0.19 ...
```

```

## $ money      : num 0 0.43 0.06 0 0 0 0 0 0.15 0 ...
## $ hp         : num 0 0 0 0 0 0 0 0 0 0 ...
## $ hpl        : num 0 0 0 0 0 0 0 0 0 0 ...
## $ george     : num 0 0 0 0 0 0 0 0 0 0 ...
## $ num650     : num 0 0 0 0 0 0 0 0 0 0 ...
## $ lab         : num 0 0 0 0 0 0 0 0 0 0 ...
## $ labs        : num 0 0 0 0 0 0 0 0 0 0 ...
## $ telnet      : num 0 0 0 0 0 0 0 0 0 0 ...
## $ num857      : num 0 0 0 0 0 0 0 0 0 0 ...
## $ data         : num 0 0 0 0 0 0 0 0 0.15 0 ...
## $ num415      : num 0 0 0 0 0 0 0 0 0 0 ...
## $ num85       : num 0 0 0 0 0 0 0 0 0 0 ...
## $ technology   : num 0 0 0 0 0 0 0 0 0 0 ...
## $ num1999     : num 0 0.07 0 0 0 0 0 0 0 0 ...
## $ parts        : num 0 0 0 0 0 0 0 0 0 0 ...
## $ pm           : num 0 0 0 0 0 0 0 0 0 0 ...
## $ direct       : num 0 0 0.06 0 0 0 0 0 0 0 ...
## $ cs           : num 0 0 0 0 0 0 0 0 0 0 ...
## $ meeting      : num 0 0 0 0 0 0 0 0 0 0 ...
## $ original     : num 0 0 0.12 0 0 0 0 0 0.3 0 ...
## $ project      : num 0 0 0 0 0 0 0 0 0 0.06 ...
## $ re            : num 0 0 0.06 0 0 0 0 0 0 0 ...
## $ edu           : num 0 0 0.06 0 0 0 0 0 0 0 ...
## $ table         : num 0 0 0 0 0 0 0 0 0 0 ...
## $ conference    : num 0 0 0 0 0 0 0 0 0 0 ...
## $ charSemicolon: num 0 0 0.01 0 0 0 0 0 0 0.04 ...
## $ charRoundbracket: num 0 0.132 0.143 0.137 0.135 0.223 0.054 0.206 0.271 0.03 ...
## $ charSquarebracket: num 0 0 0 0 0 0 0 0 0 0 ...
## $ charExclamation: num 0.778 0.372 0.276 0.137 0.135 0 0.164 0 0.181 0.244 ...
## $ charDollar     : num 0 0.18 0.184 0 0 0 0.054 0 0.203 0.081 ...
## $ charHash        : num 0 0.048 0.01 0 0 0 0 0 0.022 0 ...
## $ capitalAve    : num 3.76 5.11 9.82 3.54 3.54 ...
## $ capitalLong   : num 61 101 485 40 40 15 4 11 445 43 ...
## $ capitalTotal  : num 278 1028 2259 191 191 ...
## $ type          : Factor w/ 2 levels "nonspam","spam": 2 2 2 2 2 2 2 2 2 2 ...

```

```
table(spam$type)
```

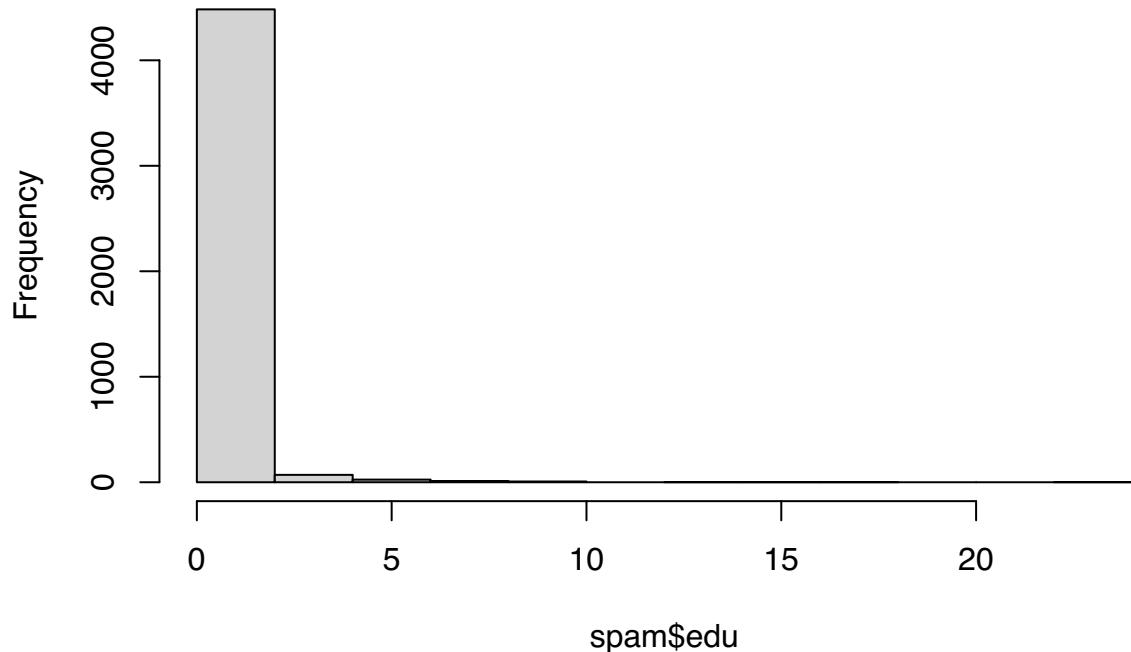
```

##
## nonspam      spam
##    2788      1813

```

```
hist(spam$edu)
```

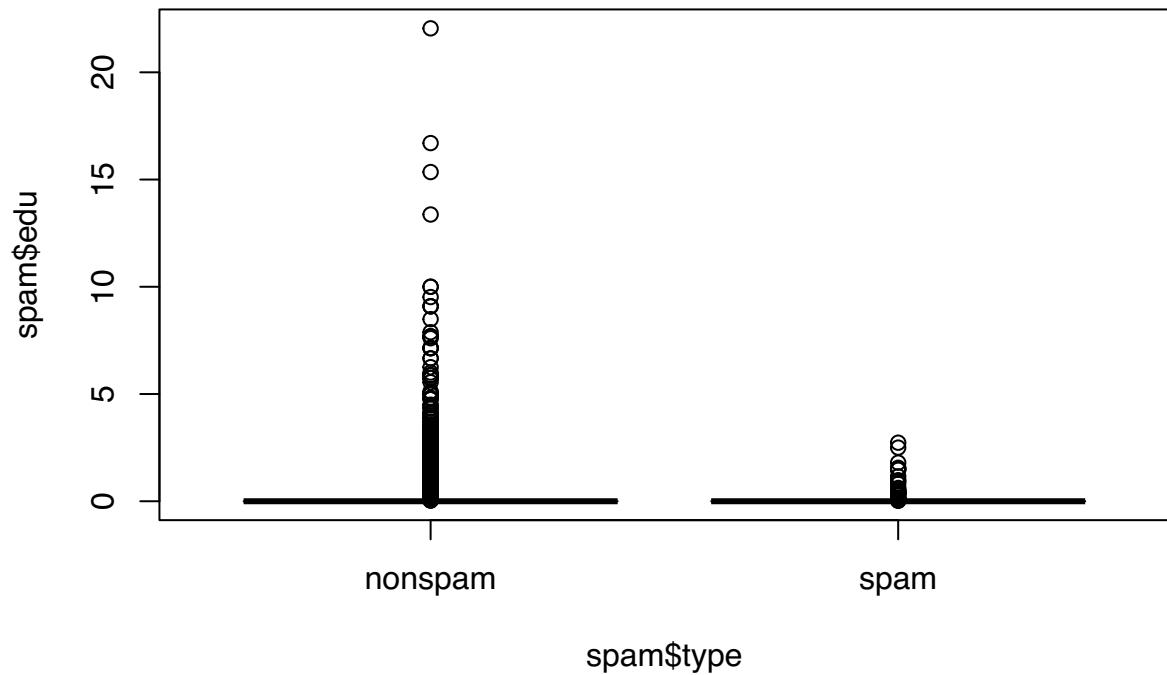
Histogram of spam\$edu



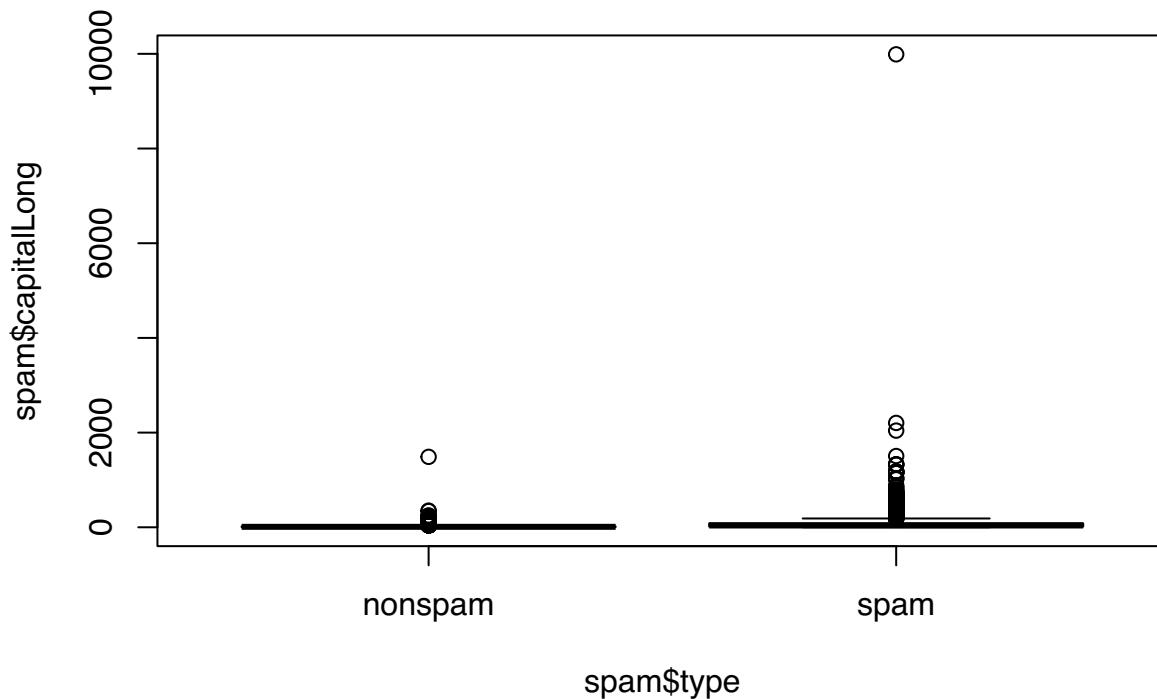
```
summary(spam$edu)
```

```
##      Min. 1st Qu. Median      Mean 3rd Qu.      Max.
## 0.0000 0.0000 0.0000 0.1798 0.0000 22.0500
```

```
boxplot(spam$edu~spam$type)
```



```
boxplot(spam$capitalLong~spam$type)
```



```

library(randomForest)

## randomForest 4.7-1.2

## Type rfNews() to see new features/changes/bug fixes.

set.seed(9170)
test = sample(1:length(spam$type), 1533)
train = -test
train = spam[train, ]
test = spam[test, ]
fit.rf=randomForest(type~, data=train)
fit.rf

##
## Call:
##   randomForest(formula = type ~ ., data = train)
##   Type of random forest: classification
##   Number of trees: 500
##   No. of variables tried at each split: 7
##
##   OOB estimate of  error rate: 4.95%
##   Confusion matrix:
##   nonspam spam class.error
##   nonspam    1789   60  0.03244997
##   spam        92 1127  0.07547170

```

fit.rf 中的参数

```
names(fit.rf)
```

```
## [1] "call"          "type"          "predicted"  
## [5] "confusion"     "votes"          "oob.times"      "err.rate"  
## [9] "importance"    "importanceSD"   "localImportance" "classes"  
## [13] "ntree"          "mtry"           "forest"         "proximity"  
## [17] "test"           "inbag"          "y"              "terms"
```

RF在训练过程中每增加一棵树后的OOB
误差(额外误差)

Erreurs OOB

```
pred.rf=predict(fit.rf,type="class")  
mean(pred.rf!=train$type)
```

直接返回预测类别。

estimatore

```
## [1] 0.04954368
```

[1] 0.04756085 erreur OOB !

```
pred.rf=predict(fit.rf,newdata=train,type="class")  
mean(pred.rf!=train$type)
```

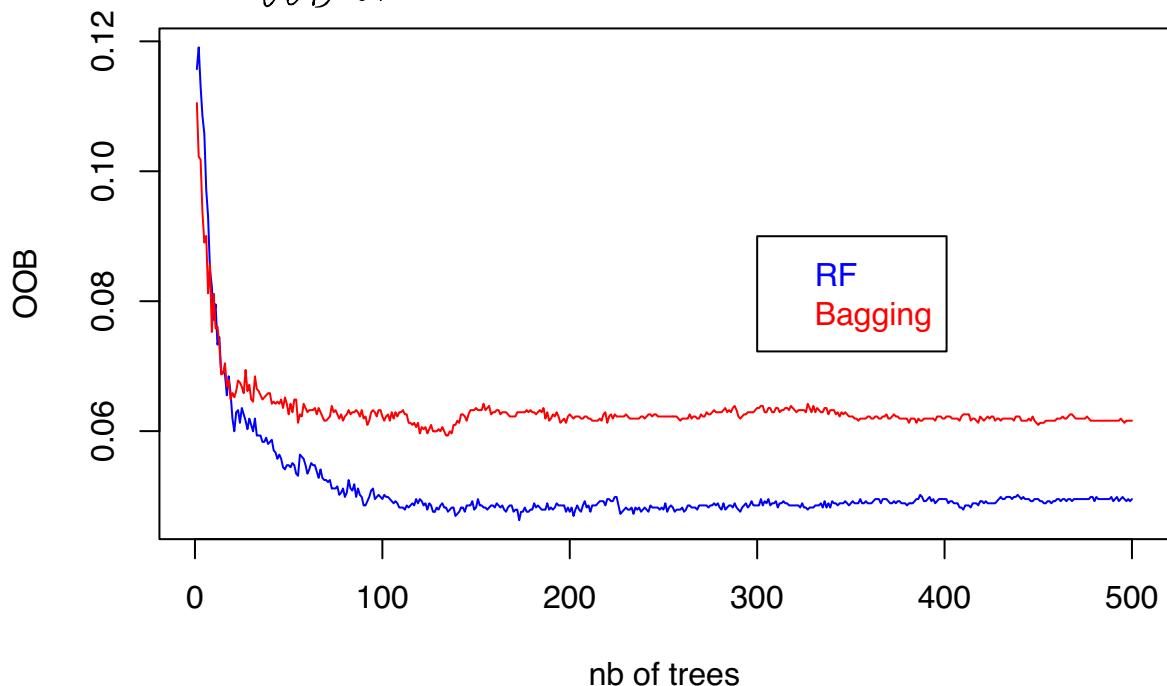
Erreurs
training

```
## [1] 0.003585398
```

[1] 0.003585398 erreur d'apprentissage

```
# calibrartion de mtry et ntree  
plot(1:fit.rf$ntree,fit.rf$err.rate[,1],ylab="OOB",xlab ="nb of trees",type="l", col="blue")  
fit.bag=randomForest(type~., data=train, mtry=57) 分裂时考虑的特征数  
lines(1:fit.bag$ntree,fit.bag$err.rate[,1],col="red")  
legend(x=300,y=0.09,c("RF","Bagging"),text.col=c("blue","red"))
```

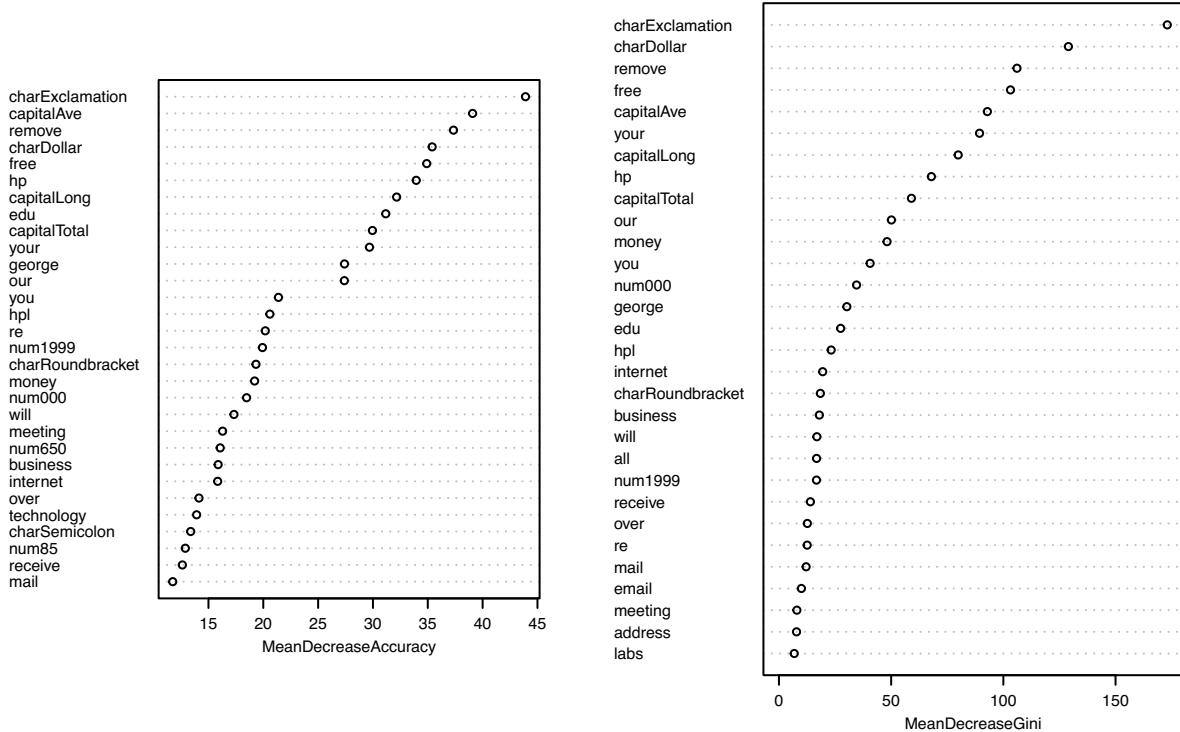
RF会自动进行内部交叉验证 (OOB误差), 不用于手动划分 training, testing
OOB erreur \approx test erreur



```
# on conserve mtry=7 et ntree=500

# importance des variables
fit.rf=randomForest(type~, data=train, importance=T)
varImpPlot(fit.rf, cex=.5)
```

fit.rf

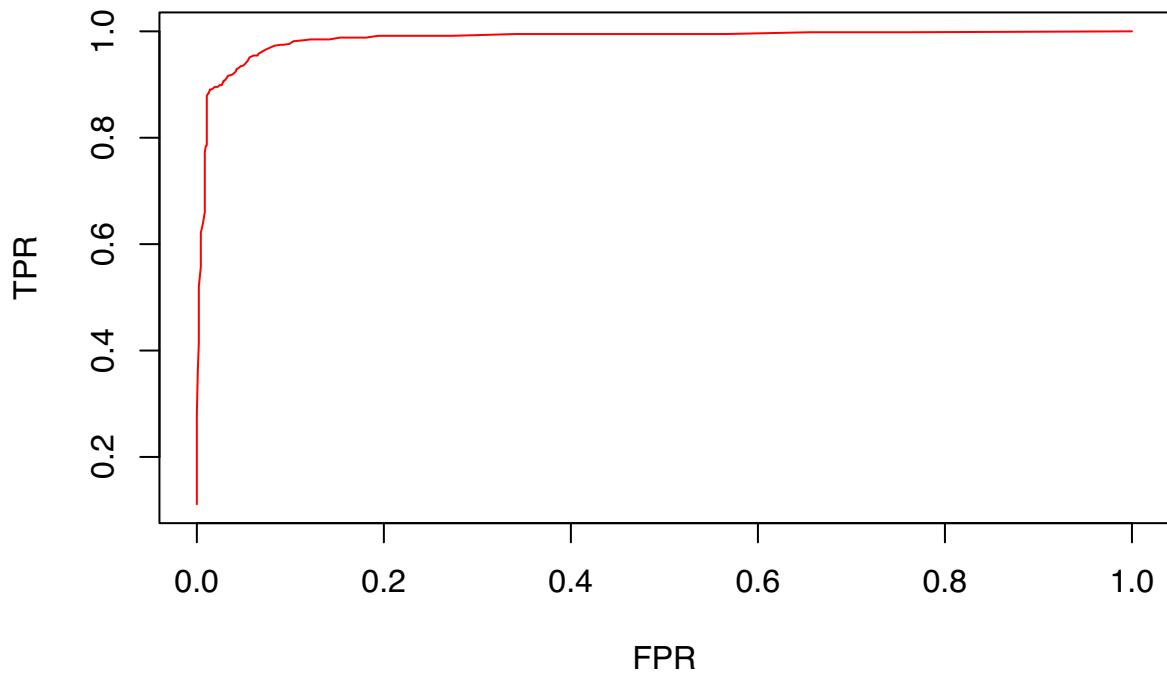


```

# courbe ROC
s=seq(0,1,.01) #seuil de décision s
score.rf=predict(fit.rf,newdata=test,type="prob")
score.rf=score.rf[,2]
absc=numeric(length(s));ordo=numeric(length(s))

# Courbe Roc RF
for (i in 1:length(s)){
  ordo[i]=sum(score.rf>=s[i] & test$type=="spam")/sum(test$type=="spam")
  absc[i]=sum(score.rf>=s[i] & test$type=="nonspam")/sum(test$type=="nonspam")
}
plot(absc,ordo,col="red",type="l",xlab="FPR",ylab="TPR")

```



à comparer avec les courbes ROC de l'arbre CART et de la régression logistique.