

TP Note 1

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```
# importation des données
df <- read.table("/Users/peter/Desktop/Master 2 /UFC/Apprentissage/Goga/TP/graisse2.txt", header = TRUE)
```

R Markdown

```
str(df)
```

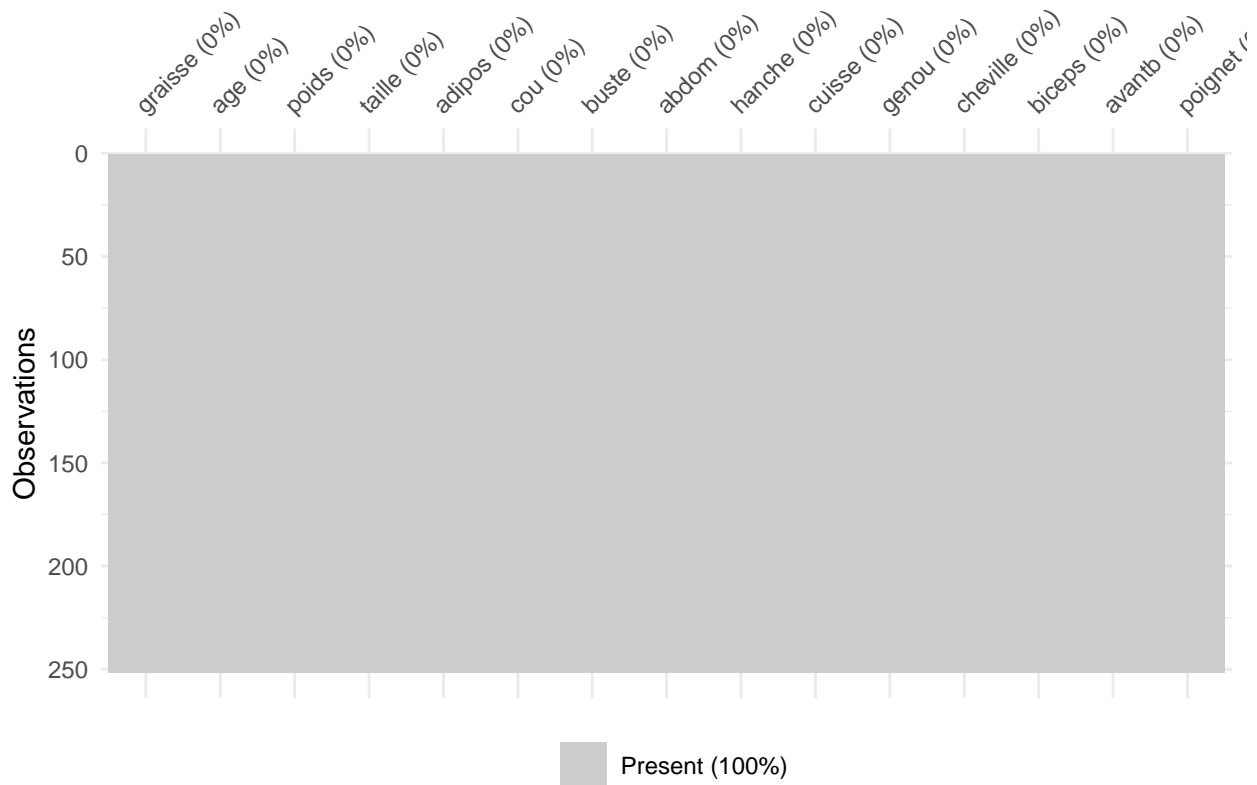
```
## 'data.frame': 251 obs. of 15 variables:
## $ graisse : num 12.6 6.9 24.6 10.9 27.8 20.6 19 12.8 5.1 12 ...
## $ age : int 23 22 22 26 24 24 26 25 25 23 ...
## $ poids : num 154 173 154 185 184 ...
## $ taille : num 67.8 72.2 66.2 72.2 71.2 ...
## $ adipos : num 23.7 23.4 24.7 24.9 25.6 26.5 26.2 23.6 24.6 25.8 ...
## $ cou : num 36.2 38.5 34 37.4 34.4 39 36.4 37.8 38.1 42.1 ...
## $ buste : num 93.1 93.6 95.8 101.8 97.3 ...
## $ abdom : num 85.2 83 87.9 86.4 100 94.4 90.7 88.5 82.5 88.6 ...
## $ hanche : num 94.5 98.7 99.2 101.2 101.9 ...
## $ cuisse : num 59 58.7 59.6 60.1 63.2 66 58.4 60 62.9 63.1 ...
## $ genou : num 37.3 37.3 38.9 37.3 42.2 42 38.3 39.4 38.3 41.7 ...
## $ cheville: num 21.9 23.4 24 22.8 24 25.6 22.9 23.2 23.8 25 ...
## $ biceps : num 32 30.5 28.8 32.4 32.2 35.7 31.9 30.5 35.9 35.6 ...
## $ avantb : num 27.4 28.9 25.2 29.4 27.7 30.6 27.8 29 31.1 30 ...
## $ poignet : num 17.1 18.2 16.6 18.2 17.7 18.8 17.7 18.8 18.2 19.2 ...
```

```
summary(df)
```

```
##      graisse      age      poids      taille
## Min.   : 0.00   Min.   :22.00   Min.   :118.5   Min.   :64.00
## 1st Qu.:12.80   1st Qu.:35.50   1st Qu.:158.8   1st Qu.:68.25
## Median :19.00   Median :43.00   Median :176.2   Median :70.00
## Mean   :18.89   Mean   :44.89   Mean   :178.8   Mean   :70.31
## 3rd Qu.:24.55   3rd Qu.:54.00   3rd Qu.:196.9   3rd Qu.:72.25
## Max.   :45.10   Max.   :81.00   Max.   :363.1   Max.   :77.75
##      adipos      cou      buste      abdom
## Min.   :18.10   Min.   :31.10   Min.   : 79.3   Min.   : 69.40
## 1st Qu.:23.10   1st Qu.:36.40   1st Qu.: 94.3   1st Qu.: 84.55
## Median :25.00   Median :38.00   Median : 99.6   Median : 90.90
## Mean   :25.42   Mean   :38.00   Mean   :100.8   Mean   : 92.51
## 3rd Qu.:27.30   3rd Qu.:39.45   3rd Qu.:105.3   3rd Qu.: 99.20
## Max.   :48.90   Max.   :51.20   Max.   :136.2   Max.   :148.10
##      hanche      cuisse      genou      cheville
## Min.   : 85.00   Min.   :47.20   Min.   :33.00   Min.   :19.1
## 1st Qu.: 95.50   1st Qu.:56.00   1st Qu.:36.95   1st Qu.:22.0
```

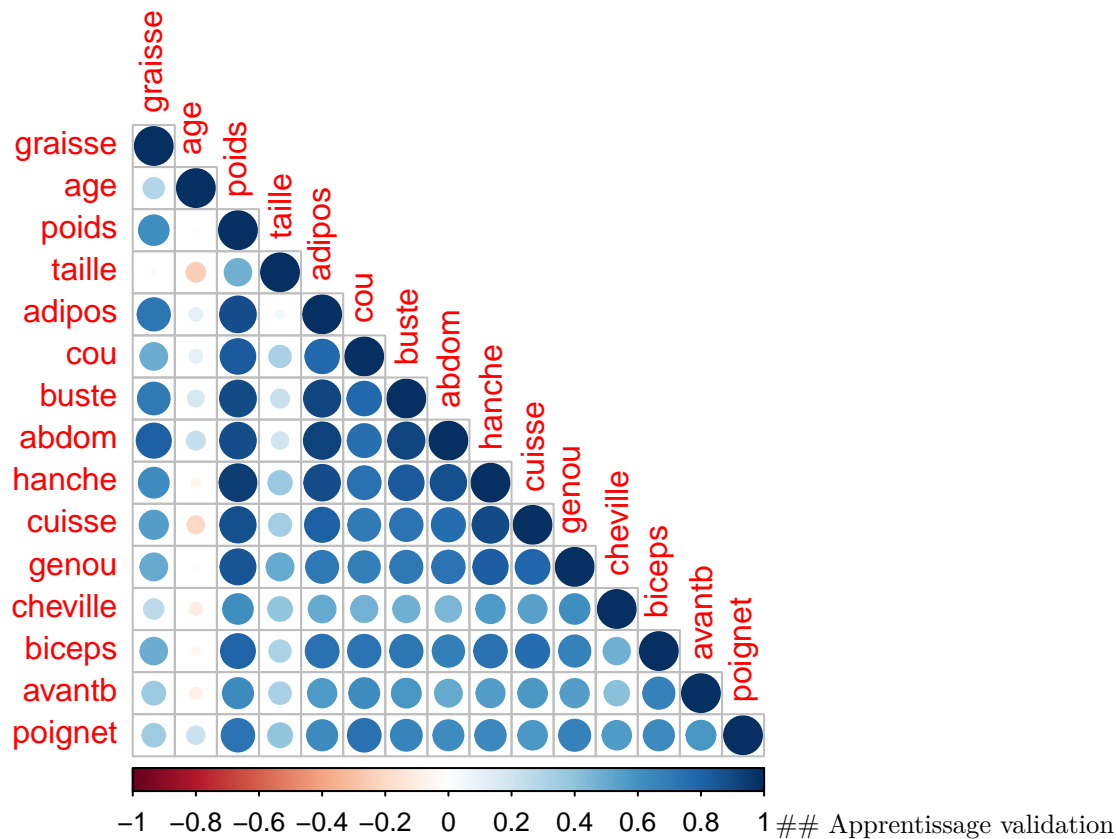
```
## Median : 99.30    Median :59.00    Median :38.50    Median :22.8
## Mean   : 99.84    Mean   :59.36    Mean   :38.57    Mean   :23.1
## 3rd Qu.:103.35    3rd Qu.:62.30    3rd Qu.:39.90    3rd Qu.:24.0
## Max.   :147.70    Max.   :87.30    Max.   :49.10    Max.   :33.9
##      biceps      avantb      poignet
## Min.   :24.80    Min.   :21.00    Min.   :15.80
## 1st Qu.:30.20    1st Qu.:27.30    1st Qu.:17.60
## Median :32.00    Median :28.70    Median :18.30
## Mean   :32.27    Mean   :28.66    Mean   :18.23
## 3rd Qu.:34.35    3rd Qu.:30.00    3rd Qu.:18.80
## Max.   :45.00    Max.   :34.90    Max.   :21.40
```

```
library(naniar)
vis_miss(df)
```



Including Plots

```
correlation <- cor(df)
corrplot::corrplot(correlation, method = "circle", type = "lower")
```



```
X <- model.matrix(graisse~., df)[,-1]
y <- df$graisse

set.seed(22)
train <- sample(1:nrow(X), nrow(X)/2)
ytest <- y[-train]
Xtest <- X[-train,]

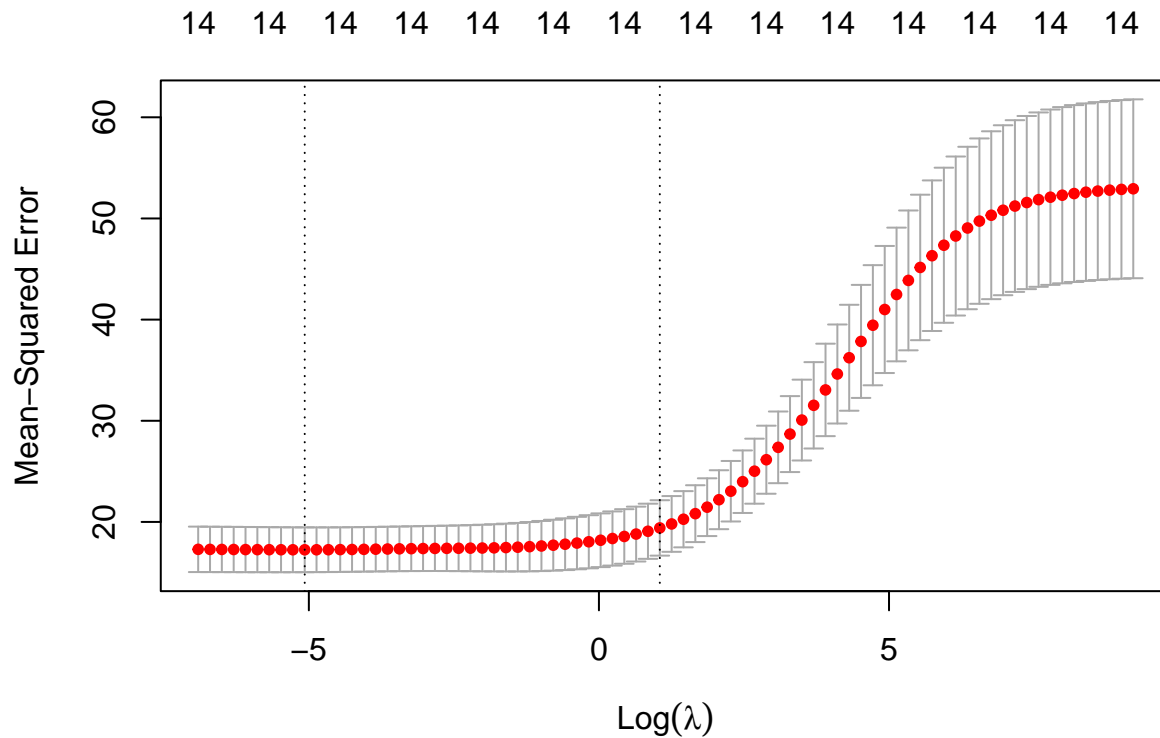
vect.lambda <- 10^seq(-3, 4, length= 80)

library(glmnet)

## Loading required package: Matrix
## Loaded glmnet 4.1-8
model.ridge.train <- glmnet(X[train,], y[train], alpha = 0, lambda = vect.lambda)
```

determinons le meilleur avec la validation croisé par bloc

```
model.ridge.cv <- cv.glmnet(X[train,], y[train], alpha=0, lambda = vect.lambda)
plot(model.ridge.cv)
```



```
lambda.optimal <- model.ridge.cv$lambda.min

ypred <- predict(model.ridge.cv, newx = Xtest, s = "lambda.min" )
mean((ytest - ypred)^2)

## [1] 18.9714
```

Methode 2

```
pred <- predict(model.ridge.train, newx = Xtest)
Y <- rep(ytest, length(vect.lambda))
r <- (Y-pred)^2
MSE <- apply(r, 2, mean )
lambda.opt <- model.ridge.train$lambda[which.min(MSE)]
```

Ici pour determiner la meilleur λ_{opt} on calcule le $MSE(MeanSquaredError)$ sur le groupe de validation pour évaluer la performance du modèle. Le MSE minimal MSE_{min} correspond la valeur optimale de λ .