Exploratory Data Mining via Search Strategies Lab #3

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Outline

This script will go over Decision Trees and generalizations in R.
Resources:
Basic intro to Decision Trees: `http://www.statmethods.net/advstats/cart.html`
Full list of data mining packages in R:
`http://cran.r-project.org/web/views/MachineLearning.html`
Two packages will be used and their caret equivalents:

- **rpart** (tree accomplishes very similar thing):`http://cran.r-project.org/web/packages/rpart/vignettes/longintro.pdf`

- **party**:
  `http://cran.r-project.org/web/packages/party/vignettes/party.pdf`

  In **caret**, method =
- "rpart" – tuning = cp (complexity parameter)
- "rpart2" – tuning = maxdepth
- "rpartCost" – tuning = cp and cost
- "ctree" – tuning = mincriterion (p value thresholds)
- "ctree2" – tuning = maxdepth

Lets load the main packages

```
library(caret)
library(rpart)
library(pROC)
library(randomForest)
library(gbm)
library(ISLR)
library(party)
library(MASS) # for boston data
data(Boston)
```

Regression

Regression (continous outcome)

Use rpart first with the Boston data use regression first – predicting median value of homes

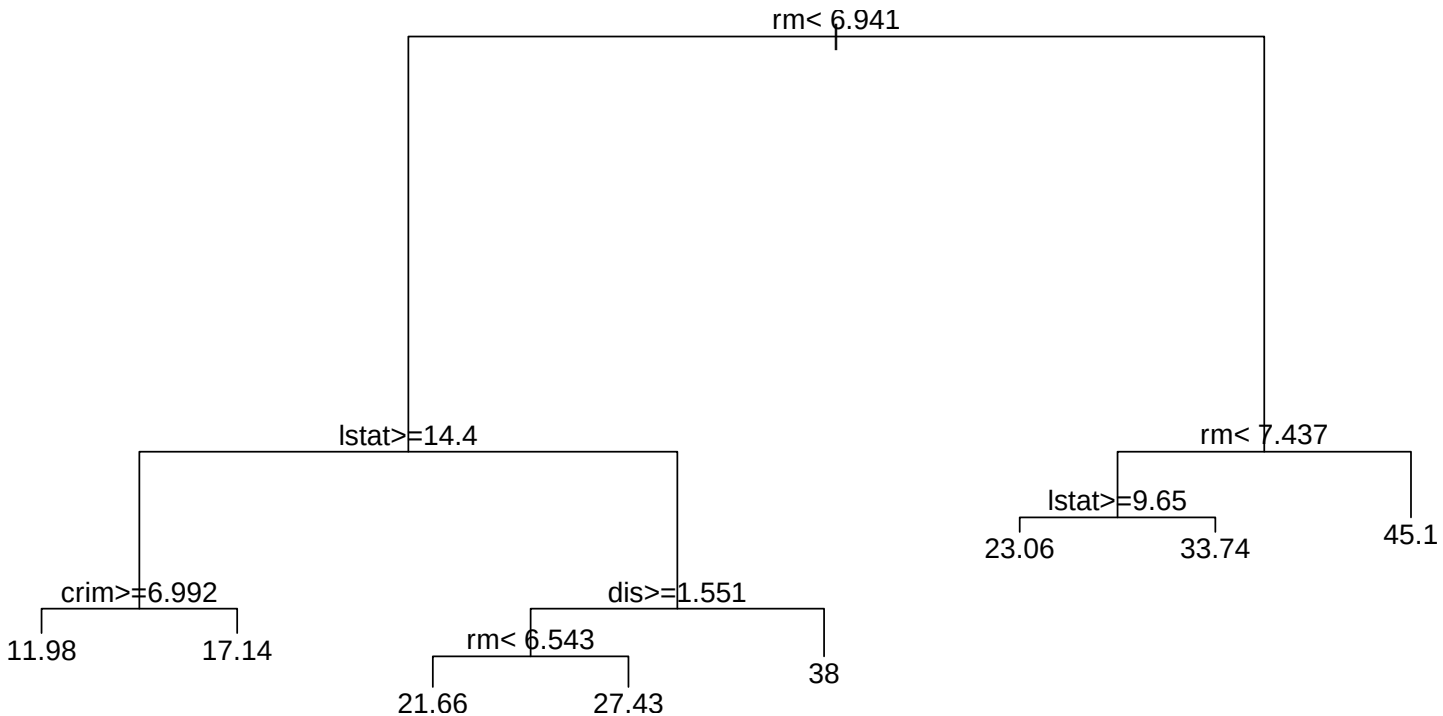
```
#str(Boston)

# lets get a baseline with linear regression
lm.Boston <- lm(medv ~., data=Boston)
#summary(lm.Boston)
```

We do pretty well with linear regression R-squared of .74

CART

How about if we just blindly apply Decision Trees

```
rpart.Boston <- rpart(medv ~., data=Boston)
#summary(rpart.Boston)
plot(rpart.Boston);text(rpart.Boston)
```



CART Continued

```
pred1 <- predict(rpart.Boston)
cor(pred1,Boston$medv)**2
```

```
## [1] 0.8075721
```

Doing really well – Rsquared = 0.81

```
# this can be hard to interpret, so I like to look at a different output
rpart.Boston
```

```
## n= 506
##
## node), split, n, deviance, yval
##       * denotes terminal node
##
##  1) root 506 42716.3000 22.53281
##    2) rm< 6.941 430 17317.3200 19.93372
##      4) lstat>=14.4 175  3373.2510 14.95600
##        8) crim>=6.99237 74  1085.9050 11.97838 *
##        9) crim< 6.99237 101  1150.5370 17.13762 *
##      5) lstat< 14.4 255  6632.2170 23.34980
##       10) dis>=1.5511 248  3658.3930 22.93629
##         20) rm< 6.543 193  1589.8140 21.65648 *
##         21) rm>=6.543 55  643.1691 27.42727 *
##       11) dis< 1.5511 7  1429.0200 38.00000 *
##    3) rm>=6.941 76  6059.4190 37.23816
##      6) rm< 7.437 46  1899.6120 32.11304
```

Lasso Regression

What if we tried regularized (penalized) regression instead?
Note: for glmnet, both the x's and y have to be in separate matrices
– and all class = numeric
– don't worry about response, doesn't have to be factor for logistic
—— just specify "binomial"

```
y.B <- Boston$medv
x.B <- sapply(Boston[,-14],as.numeric)

# alpha =1 for lasso, 0 for ridge
library(glmnet)
cv <- cv.glmnet(x.B,y.B,alpha=1)
lasso.reg <- glmnet(x.B,y.B,alpha=1,family="gaussian",lambda=cv$lambda.min)

lasso.resp <- predict(lasso.reg,newx=x.B)
cor(y.B,lasso.resp)**2
```

```
##                s0
## [1,] 0.7403028
```

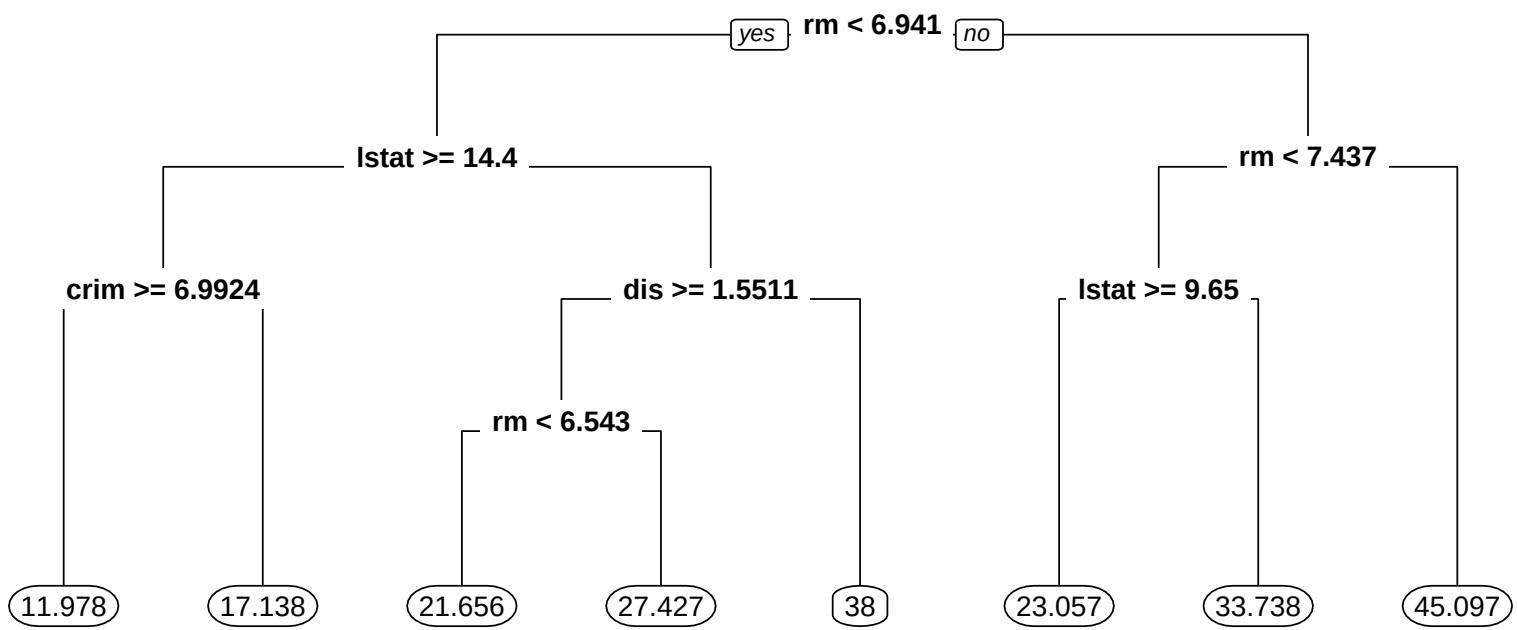
Taking into account cross-validation, we do worse compared to linear regression with no tuning.
CART Plots So the plot for rpart didn'tcome out that well.
Good news, there are better options for plotting.

http://blog.revolutionanalytics.com/2013/06/

CART Plotting Continued

Note, prp() offers many additional capabilities for tweaking the plot For instance:

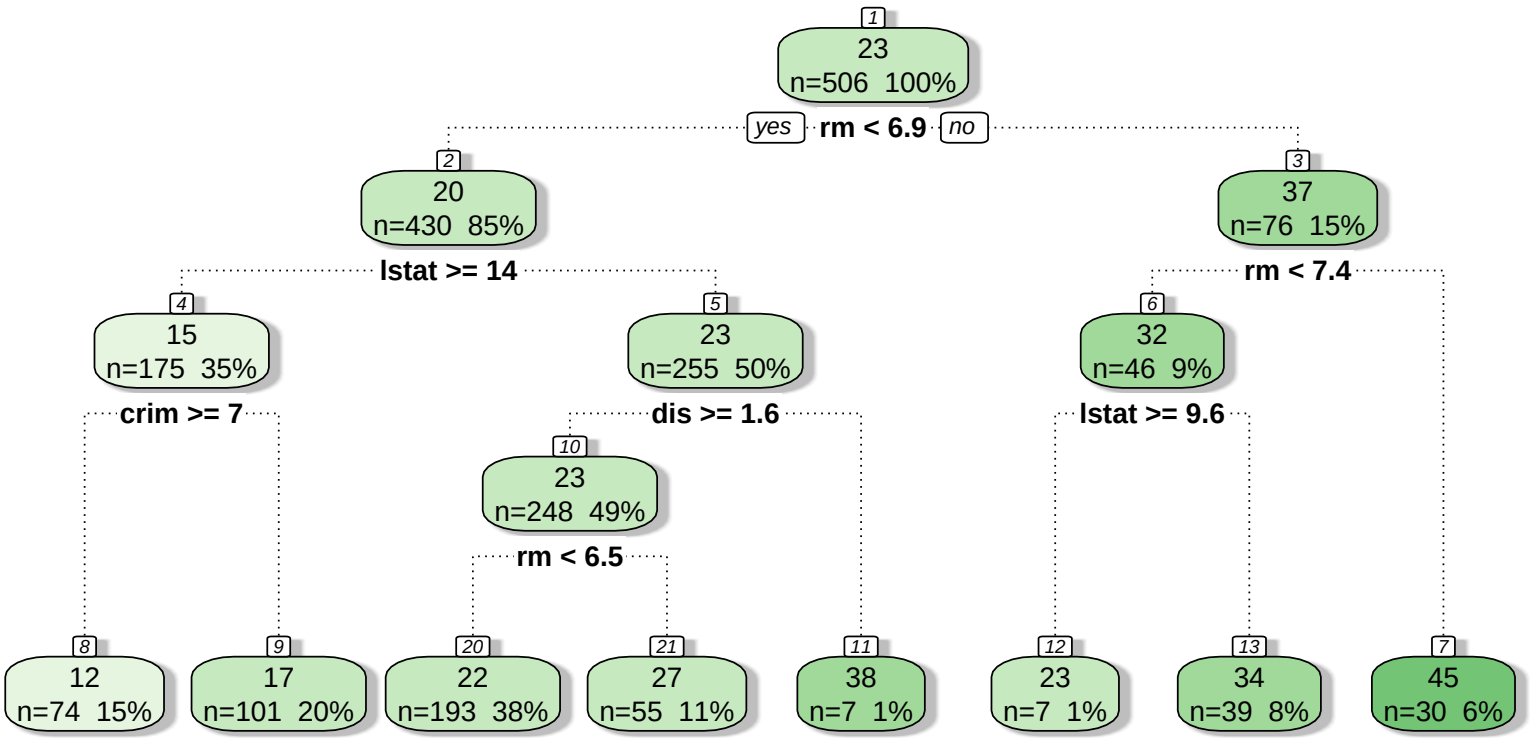
```
# ?prp
prp(rpart.Boston,varlen=10,digits=5,fallen.leaves=T)
```



CART Plotting Continued

Probably my favorite, fancyRpartPlot()

```
#fancyRpartPlot(); from rattle
fancyRpartPlot(rpart.Boston)
```



Conditional Inference Trees

So what about with conditional inference trees?
What if we want a smaller tree? This can be accomplished a number of ways. We can prespecify the maxdepth, the minimum number of people per node, as well as making more restrictive splitting criterion.
Example of prespecifying the depth with ctree()

```
ctree.Boston <- ctree(medv ~., data=Boston)
#plot(ctree.Boston) # too big of a tree
pred2 <- predict(ctree.Boston)
cor(pred2,Boston$medv)**2
```

```
## [1] 0.8746338
```

We do better than rpart, Rsquared $= 0.87$

Conditional Inference Trees Continued

Biggest difference between ctree() and rpart() is that ctree() does not demonstrate bias with respect to the number of response options, and supposedly had less of a propensity to overfit than rpart().
Note: the models are not optimizing based on Rsquared, most likely MSE

So what do we think now? Are we happy with results? Remember, decision trees are generally quite robust, so it may not be necessary to check assumptions. – See Table 10.1 ESL

But what about generalizability?

Although not as serious as with SVM for instance, Decision Trees have a propensity to overfit, meaning the tree structure won't generalize well

So let's try just creating a simple Training and Test datasets

```
train = sample(dim(Boston)[1], dim(Boston)[1]/2) # half of sample
Boston.train = Boston[train, ]
Boston.test = Boston[-train, ]
```

Linear Regression with CV

```
lm.train <- lm(medv ~., data=Boston.train)

pred.lmTest <- predict(lm.train,Boston.test)
cor(pred.lmTest,Boston.test$medv)**2
```

```
## [1] 0.6758267
```

Note: we are taking our lm object trained on the train dataset, and using these fixed coefficients to predict values on the test dataset.

In SEM, this is referred to as a tight replication strategy No difference in using a test dataset – both Rsq are 0.74

How about with rpart?

CART CV

```
rpart.train <- rpart(medv ~., data=Boston.train)

pred.rpartTest <- predict(rpart.train,Boston.test)
cor(pred.rpartTest,Boston.test$medv)**2
```

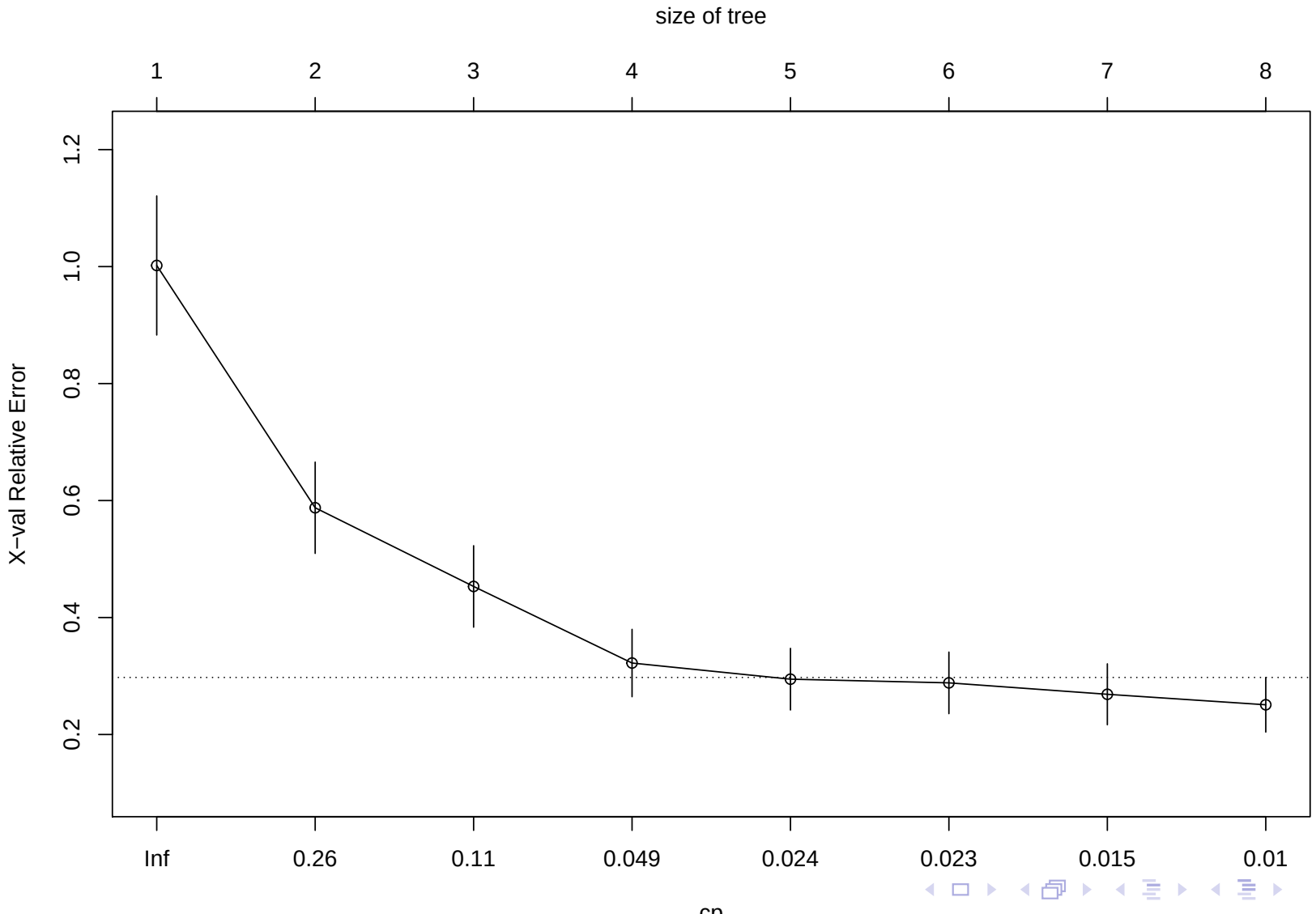
```
## [1] 0.626727
```

Not as good – drops from 0.81 to 0.76 – still better than lm()
But with rpart, it is common to prune trees back. What if we try this, is there less of a drop in R^2?
Note: rpart automatically does internal CV, varying the complexity paramter (cp). If you use the tree package instead, you will have to use cv.tree()

CART Pruning

With plotcp() we are going to choose the error within 1 SE of the lowest cross-validated error. This will be used to prune

```
plotcp(rpart.train)
```



CART Pruning Continued

```
printcp(rpart.train)
```

```
##
## Regression tree:
## rpart(formula = medv ~ ., data = Boston.train)
##
## Variables actually used in tree construction:
## [1] lstat nox   rm
##
## Root node error: 22701/253 = 89.729
##
## n= 253
##
##         CP nsplit rel error  xerror     xstd
## 1 0.528260      0   1.00000 1.00190 0.118933
## 2 0.126864      1   0.47174 0.58767 0.078030
## 3 0.092769      2   0.34488 0.45316 0.069667
## 4 0.025368      3   0.25211 0.32219 0.057586
## 5 0.022786      4   0.22674 0.29462 0.052714
## 6 0.022269      5   0.20395 0.28830 0.052644
## 7 0.010327      6   0.18168 0.26877 0.052106
## 8 0.010000      7   0.17136 0.25086 0.046704
```

What is xerror and other error?

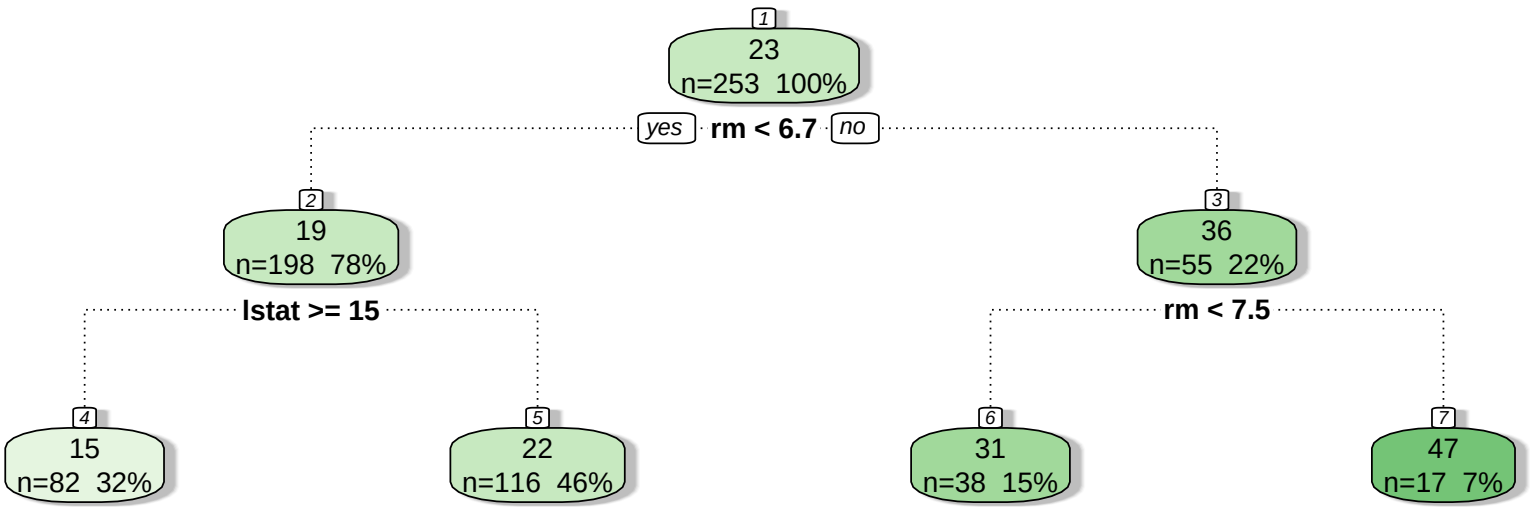
CART Pruning Continued

```
# rsq.rpart(rpart.train) ## another way to get cp plots
prune.Bos <- prune(rpart.train,0.053)

pred.prune <- predict(prune.Bos,Boston.test)
cor(pred.prune,Boston.test$medv)
```

```
## [1] 0.7505047
```

Plot Pruned Tree

```
#plot(prune.Bos);text(prune.Bos)
fancyRpartPlot(prune.Bos)
```



CTree CV

```
ctree.train <- ctree(medv ~., data=Boston.train)
#plot(ctree.train) # huge tree
pred.ctreeTest <- predict(ctree.train,Boston.test)
cor(pred.ctreeTest,Boston.test$medv)**2
```

```
## [1] 0.7080777
```

It is worth noting how much more of an effect there was for using a test dataset with the tree methods as compared to lm(), this is pretty typical, and much more important with more "flexible" methods such as random forests, gbm, svm etc. . .

Classification

Classification

Two Biggest Things To Remember:
1. Make sure functions outcome variable is categorical; as.factor(outcome)
2. Using predict() changes. Variable across packages

As a baseline, we will use logistic regression.

```
library(ISLR)
data(Default)
#head(Default)
str(Default)
```

```
## 'data.frame':    10000 obs. of  4 variables:
##  $ default: Factor w/ 2 levels "No","Yes": 1 1 1 1 1 1 1 1 1 1 ...
##  $ student: Factor w/ 2 levels "No","Yes": 1 2 1 1 1 2 1 2 1 1 ...
##  $ balance: num  730 817 1074 529 786 ...
##  $ income : num  44362 12106 31767 35704 38463 ...
```

My favorite function in R is str(), as it gives the class of each variable and other summary characteristics. Most important thing to note is that the "default" variable is already coded as a factor variable, meaning that R now knows it is categorical, and will change the cost function (thus estimator) accordingly.This is really important because rpart,randomForest and other packages do not automatically detect whether it is a regression or classification problem. If you don't change the outcome variable to its proper class, you could get a suboptimal answer (use the wrong estimator i.e. regression instead of logistic regression)
Logistic Regression Now let's do logistic regression

ROC Curves

good intro to using ROC:
https://ccrma.stanford.edu/workshops/mir2009/references/ROCintro.pdf
These plots are a balanace of sensitivity and specificity. Ideally the curve gets as close as possible to the upper left corner.

To get this plot, we need to get our predictions from our logistic model.

```
glm.probs=predict(lr.out,type="response")
#glm.pred00=ifelse(glm.probs>0.5,1,0)

rocCurve <- roc(Default$default,glm.probs)
pROC::auc(rocCurve)
```

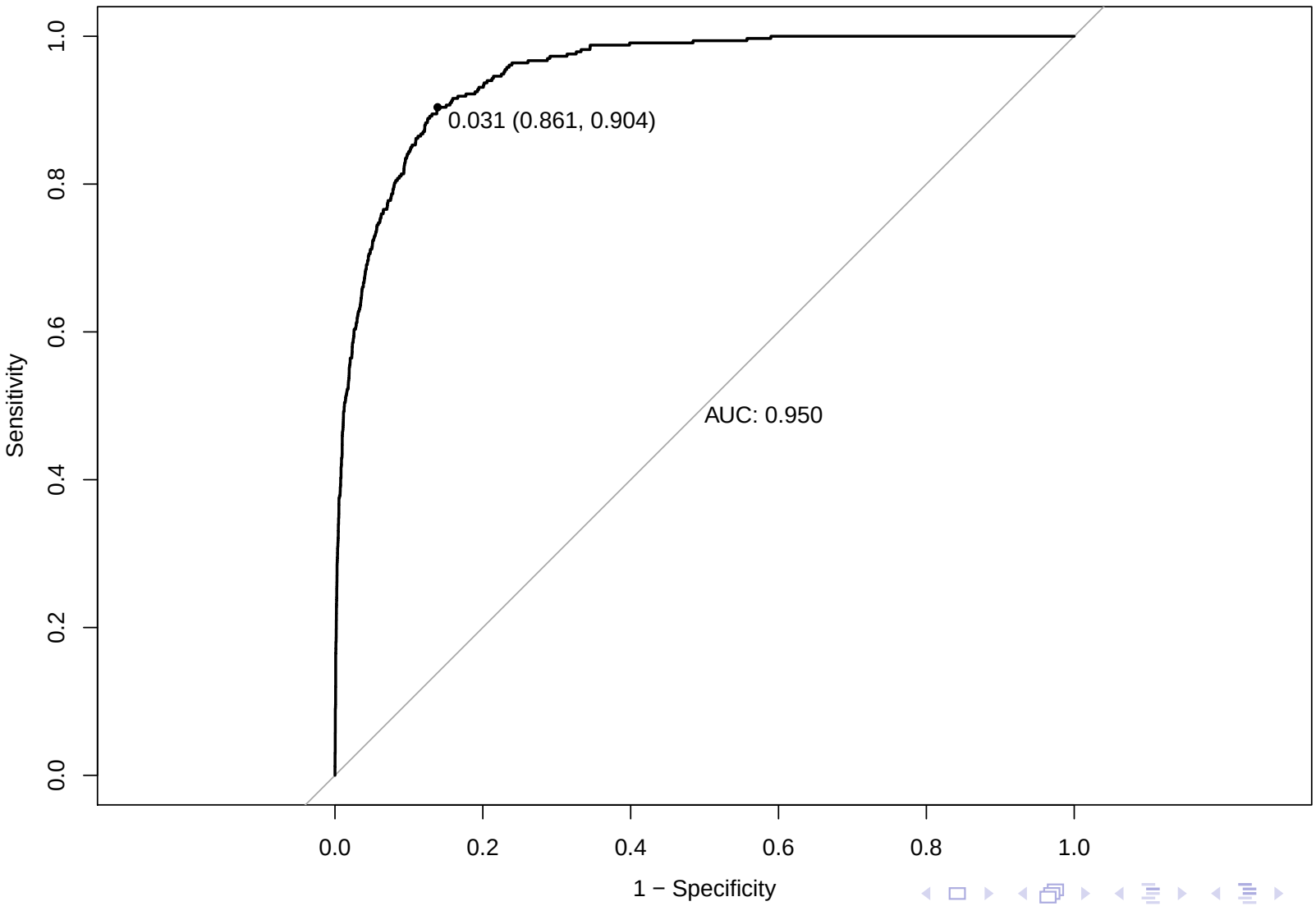
```
## Area under the curve: 0.9496
```

```
pROC::ci(rocCurve)
```

```
## 95% CI: 0.9402-0.959 (DeLong)
```

Plot ROC Curve

```
# quartz()
plot(rocCurve, legacy.axes = TRUE,print.thres=T,print.auc=T)
```



Lasso Logistic Regression

How about lasso logistic regression?

```
library(glmnet)
yy = as.numeric(Default$default)
xx = sapply(Default[,2:4],as.numeric)
lasso.out <- cv.glmnet(xx,yy,family="binomial",alpha=1,nfolds=10) #alpha=1 ==
# find best lambda
ll <- lasso.out$lambda.min

lasso.probs <- predict(lasso.out,newx=xx,s=ll,type="response")
```

Results from lasso using CV

```
rocCurve.lasso <- roc(Default$default,lasso.probs)
pROC::auc(rocCurve.lasso)
```

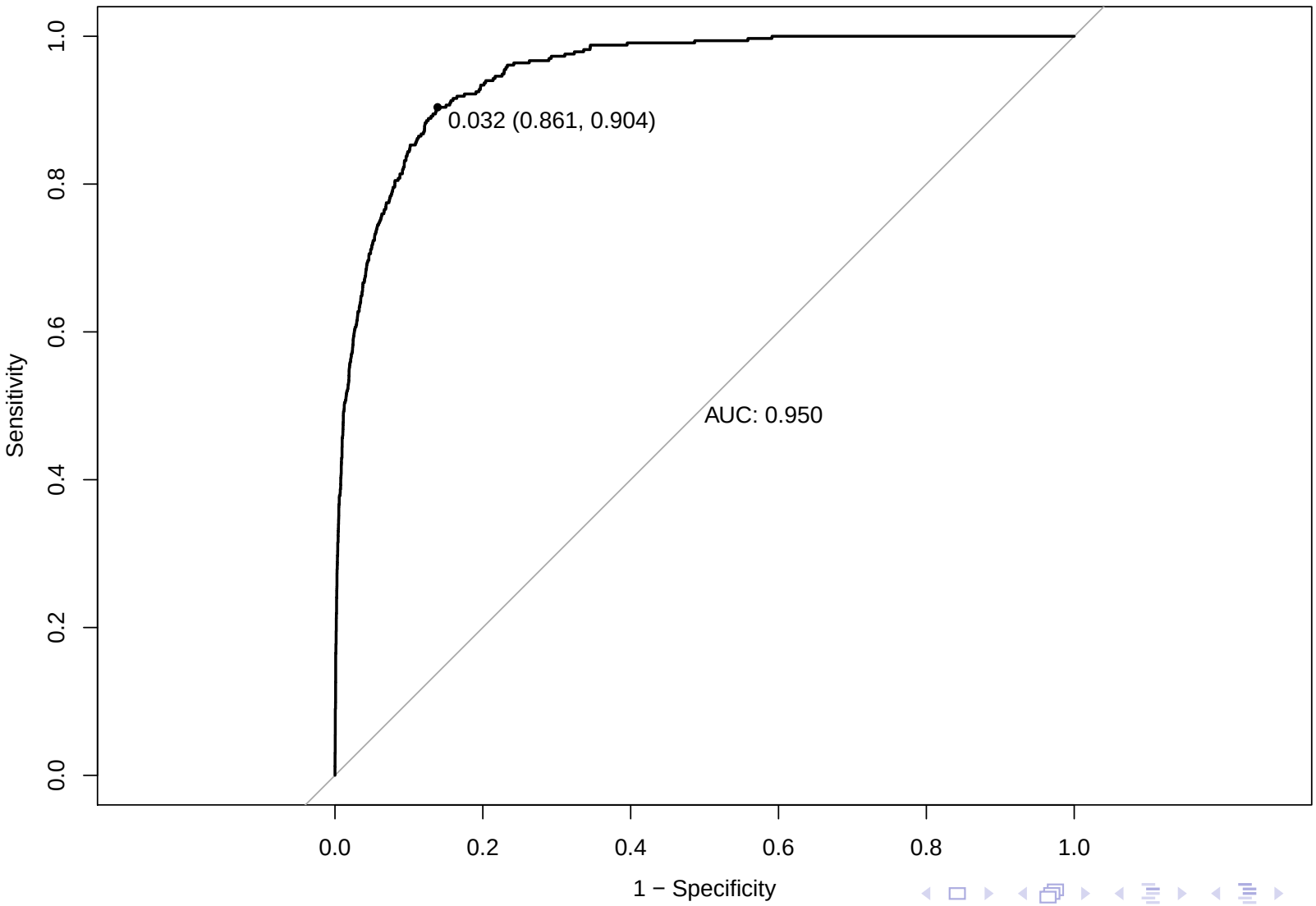
```
## Area under the curve: 0.9496
```

```
pROC::ci(rocCurve.lasso)
```

```
## 95% CI: 0.9401-0.959 (DeLong)
```

Plot ROC

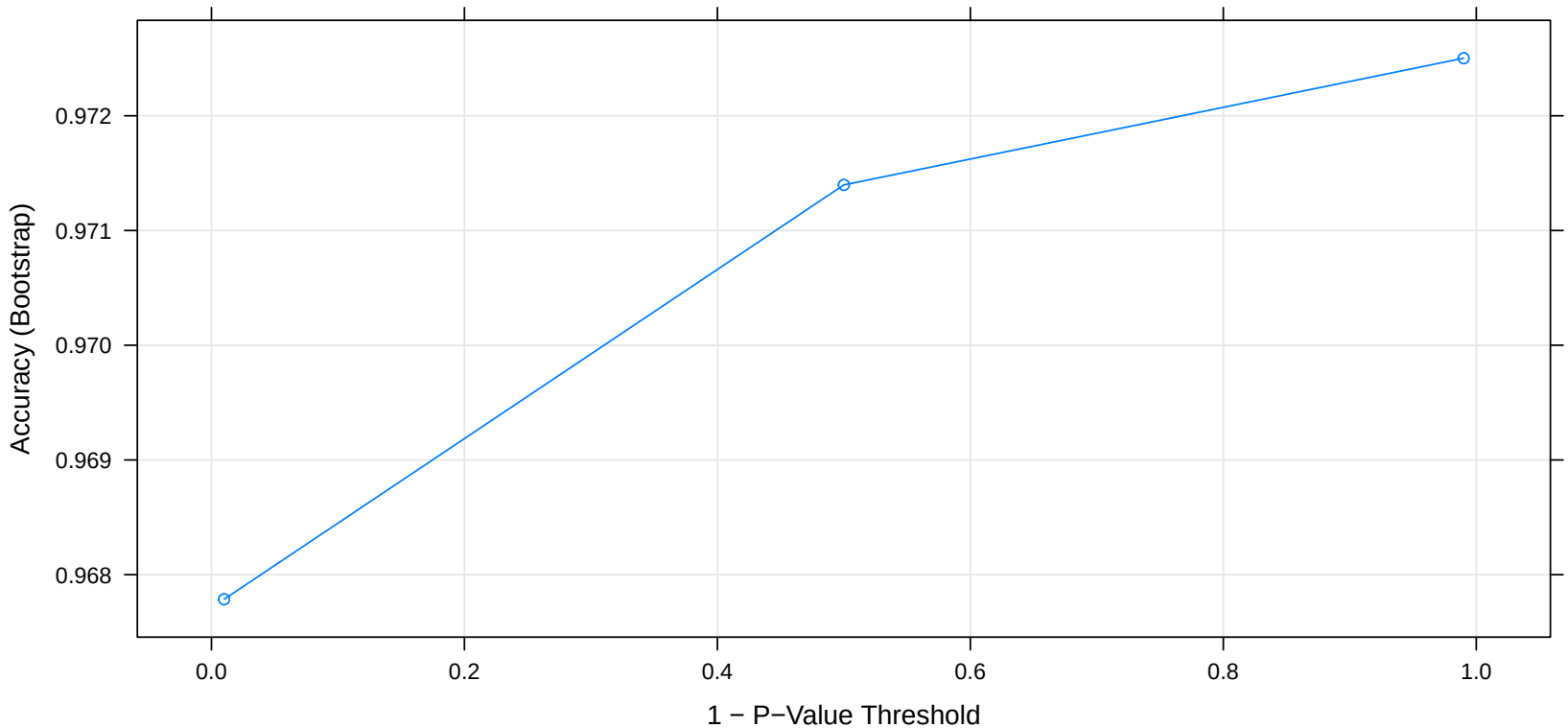
```
# quartz()
plot(rocCurve.lasso, legacy.axes = TRUE,print.thres=T,print.auc=T)
```



Using Decision Trees for Classification

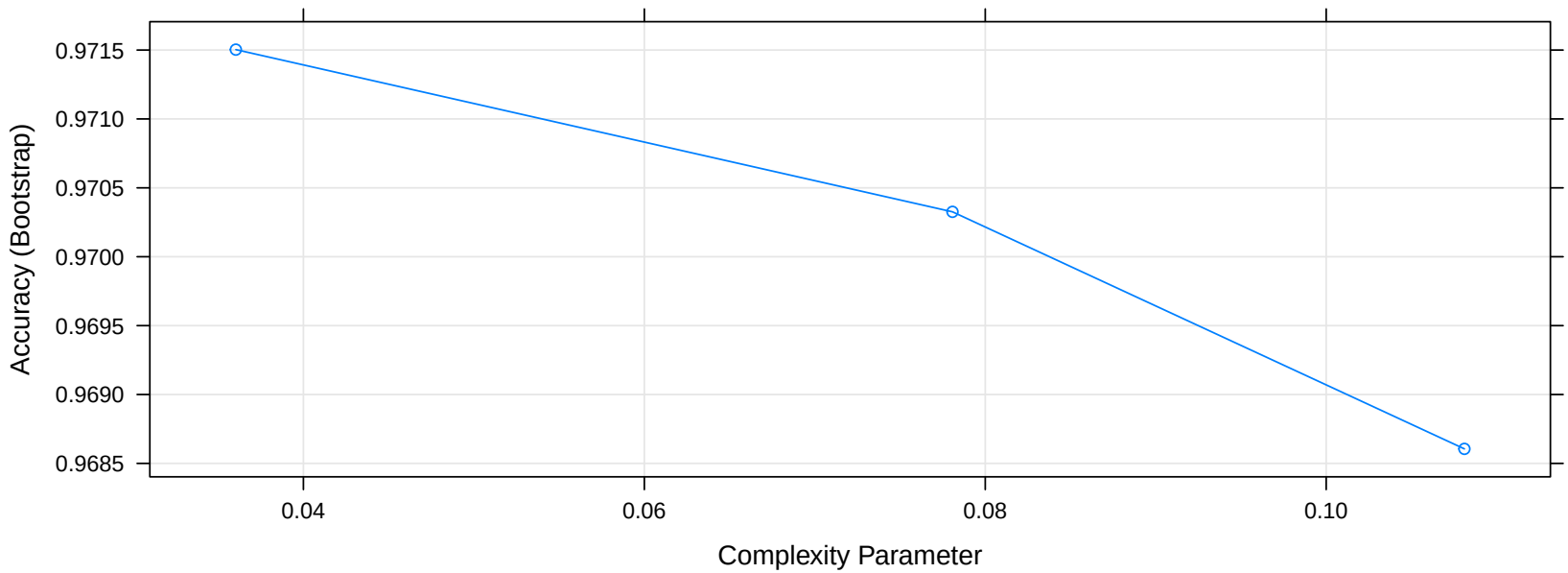
Instead of demonstrating how to use rpart() or ctree(), I prefer to use the train() from caret. This makes it much easier to test out multiple different methods, as well as automatically vary the tuning parameters such as depth, complexity etc..
train() for ctree

```
train.ctree <- train(as.factor(default)~student+balance+income,data=Default,metl
plot(train.ctree)
```



train() for rpart

```
train.rpart <- train(as.factor(default)~student+balance+income,data=Default,metl
plot(train.rpart)
```



train() Continued

In train() and through trainControl() you can see that it automatically varies different tuning parameters (see caret documentation for the different options for each method), while defaulting to bootstrap estimation to test out each. This is a great way to prevent overfitting.
In examining both plots, it seems as both methods do comparably well, while also they both have different tuning parameters (X-axis). Based on these plots, I would increase the number of values for the tuning parameters, as the accuracy did not reach a maximum necessarily outside of the tails. (tuneLength $= 3$ is default)

using a confusion matrix

```
train.class <- predict(train.rpart,Default,type="raw")
confusionMatrix(train.class,Default$default)
```

```
## Confusion Matrix and Statistics
##
##           Reference
## Prediction   No  Yes
##        No  9639  243
##        Yes   28   90
##
##                Accuracy : 0.9729
##                  95% CI : (0.9695, 0.976)
##     No Information Rate : 0.9667
##     P-Value [Acc > NIR] : 0.0002082
##
##                   Kappa : 0.3885
##  Mcnemar's Test P-Value : < 2.2e-16
##
##             Sensitivity : 0.9971
##             Specificity : 0.2703
##          Pos Pred Value : 0.9754
##          Neg Pred Value : 0.7627
##              Prevalence : 0.9667
##          Detection Rate : 0.9639
##    Detection Prevalence : 0.9882
##       Balanced Accuracy : 0.6337
```

table()

The typical way of getting a table of classification results:

```
table(train.class,Default$default)
```

```
##
## train.class   No  Yes
##         No  9639  243
##         Yes   28   90
```

I use confusionMatrix() because I am lazy and don't want to calculate all of the other statistics

Changing the cutoff for class assignment

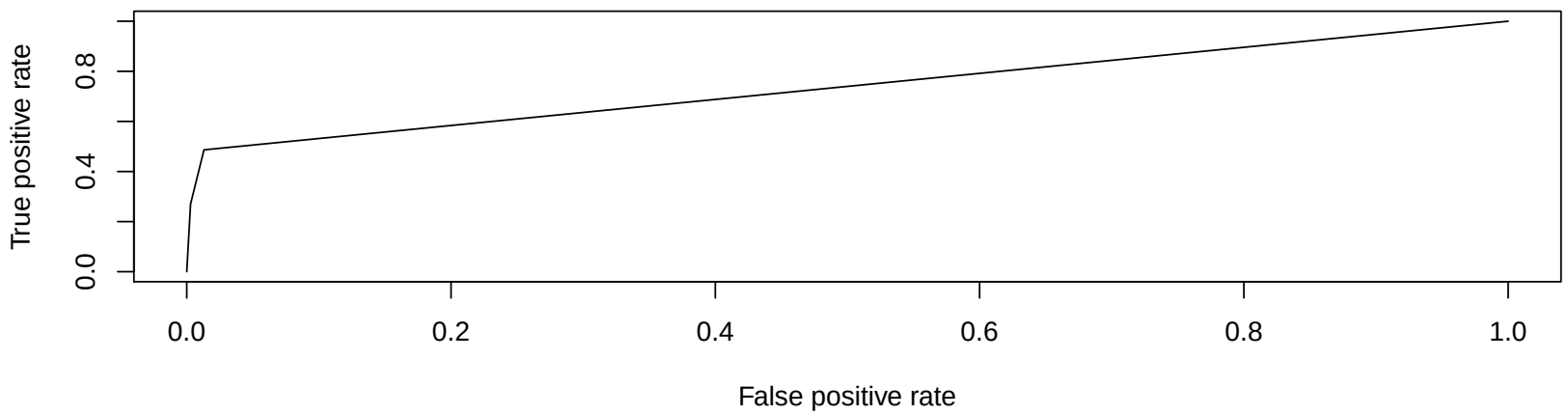
This uses the optimal cutoff from the pROC plot

```
train.prob <- predict(train.rpart,Default,type="prob")[,2]
train.class2 <- ifelse(train.prob > .031,1,0)
confusionMatrix(as.numeric(Default$default)-1,train.class2,positive="1")
```

```
## Confusion Matrix and Statistics
##
##           Reference
## Prediction    0    1
##          0 9541  126
##          1  171  162
##
##                Accuracy : 0.9703
##                  95% CI : (0.9668, 0.9735)
##     No Information Rate : 0.9712
##     P-Value [Acc > NIR] : 0.71715
##
##                   Kappa : 0.5065
##  Mcnemar's Test P-Value : 0.01068
##
##             Sensitivity : 0.5625
##             Specificity : 0.9824
##          Pos Pred Value : 0.4865
##          Neg Pred Value : 0.9870
##              Prevalence : 0.0288
```

Another Way to Get Optimal Threshold

```
library(ROCR)
pred <- prediction(train.prob,as.numeric(Default$default)-1)
perf <- performance(pred,"tpr","fpr")
#str(perf)
plot(perf)
```




```
cutoffs <- data.frame(cut=perf@alpha.values[[1]], fpr=perf@x.values[[1]],
                      tpr=perf@y.values[[1]])
```

Boosting and Random Forests

Boosting and RF Setup

For this, we will use the **caret** package as an interface to both the **gbm** and **randomForest** packages.

Because gbm and random forests take much longer to run, we could set up parallelization through caret and other packages.
`http://topepo.github.io/caret/parallel.html`

In my experience, unless your dataset is huge, parallelization with random forests tends to take longer than setting up only serial computation.

In caret, randomForest has two implementations, method="rf" and method="parRF" with parRF being the parallel version. The only tuning parameter for both is mtry.

Note, that using the train() will take longer, as it is using different tuning parameters and by default using bootstrap sampling to prevent overfitting.

To let train() pick the values of mtry, just set tuneLength to however many different values you want it to try. Default is 3.

Run Random Forest

```
#library(snowfall);#sfInit(parallel=T,cpus=4)
cont <- trainControl(allowParallel=TRUE,method="cv")
```

```
train.rf1 <- train(medv ~ ., data=Boston.train,method="rf",
                   trControl=cont,
                   importance=T,tuneLength=3)

train.rf1
```

```
## Random Forest
##
## 253 samples
##  13 predictor
##
## No pre-processing
## Resampling: Cross-Validated (10 fold)
## Summary of sample sizes: 228, 229, 229, 228, 228, 226, ...
## Resampling results across tuning parameters:
##
##   mtry  RMSE      Rsquared
##    2    3.960851  0.8413567
##    7    3.693020  0.8483497
##   13    3.878621  0.8250668
##
## RMSE was used to select the optimal model using  the smallest value.
## The final value used for the model was mtry = 7.
```

Performance on a holdout

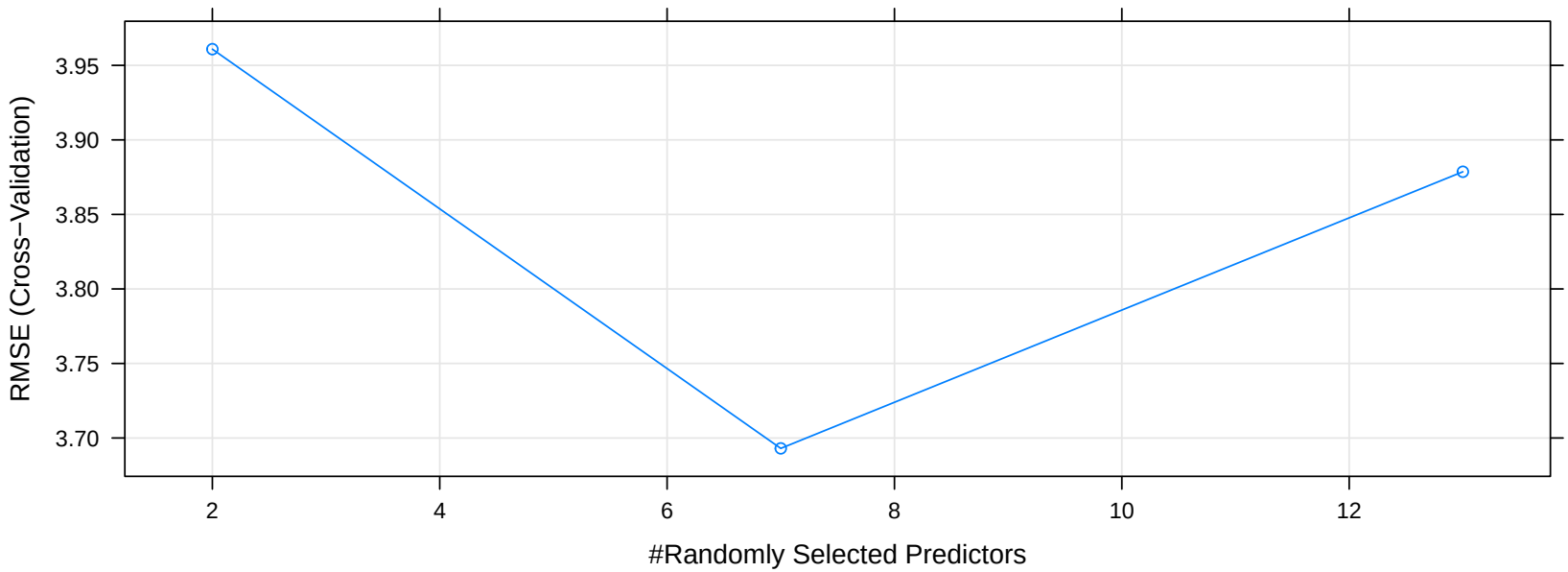
```
# see how we do on hold out sample
# automatically chooses best model for prediction
pred.test1 <- predict(train.rf1,Boston.test)
cor(pred.test1,Boston.test$medv)**2
```

```
## [1] 0.8537847
```

Best practice is to only do this with one model. I.e. choose between best random forest and boosting models, take this one model and check performance on test dataset and report.

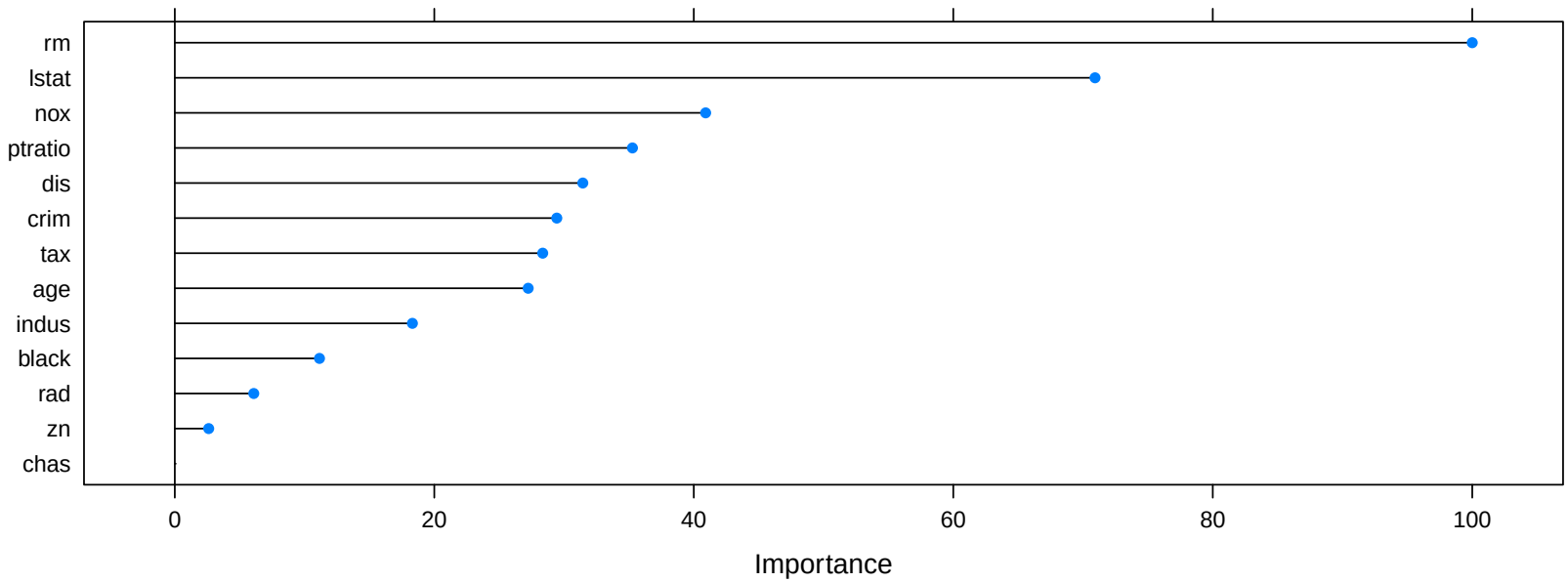
Plot Performance

```
plot(train.rf1)
```



Variable Importance

```
#rf <- train.rf1$finalModel
imp <-varImp(train.rf1)
plot(imp)
```



Cforest

cforest is implemented as method="cforest" with the only tuning parameter being mtry

```
train.cf1 <- train(medv ~., data=Boston.train,method="cforest")
#train.cf1

#plot(train.cf1)

#varImp(train.cf1)

# see how we do on hold out sample
pred.test2 <- predict(train.cf1,Boston.test)
cor(pred.test2,Boston.test$medv)**2
```

```
## [1] 0.7941036
```

Classification

For classification, a couple other things to use paired with train()

```
# set up data
data(Carseats)
#attach(Carseats)
#hist(Carseats$Sales)
High=ifelse(Carseats$Sales<=8,"No","Yes")
Carseats=data.frame(Carseats, High)
Carseats$Sales <- NULL
Carseats$ShelveLoc <- as.numeric(Carseats$ShelveLoc)


train2 = sample(dim(Carseats)[1], dim(Carseats)[1]/2) # half of sample
Carseats.train = Carseats[train2, ]
Carseats.test = Carseats[-train2, ]
```

Now run random forests

```
train.rf2 <- train(as.factor(High) ~ .,
                   data=Carseats.train,method="rf",trControl=cont)
#train.rf2
rf.probs=predict(train.rf2,newdata=Carseats.test,type="prob")[,2]
rocCurve22 <- roc(Carseats.test$High,rf.probs)
#auc(rocCurve22);#
rf.class=predict(train.rf2,newdata=Carseats.train)
confusionMatrix(Carseats.train$High,rf.class)
```

```
## Confusion Matrix and Statistics
##
##           Reference
## Prediction  No Yes
##        No  121   0
##        Yes   0  79
##
##                Accuracy : 1
##                  95% CI : (0.9817, 1)
##     No Information Rate : 0.605
##     P-Value [Acc > NIR] : < 2.2e-16
##
##                   Kappa : 1
##  Mcnemar's Test P-Value : NA
##
##             Sensitivity : 1.000
```

Confusion Matrix on Test Data

```
#auc(rocCurve4);#ci(rocCurve4);#plot(rocCurve4)
rf.classTest=predict(train.rf2,Carseats.test)
confusionMatrix(Carseats.test$High,rf.classTest)
```

```
## Confusion Matrix and Statistics
##
##           Reference
## Prediction No Yes
##        No  98  17
##        Yes 22  63
##
##                Accuracy : 0.805
##                  95% CI : (0.7432, 0.8575)
##     No Information Rate : 0.6
##     P-Value [Acc > NIR] : 4.573e-10
##
##                   Kappa : 0.5979
##  Mcnemar's Test P-Value : 0.5218
##
##             Sensitivity : 0.8167
##             Specificity : 0.7875
##          Pos Pred Value : 0.8522
##          Neg Pred Value : 0.7412
##              Prevalence : 0.6000
##          Detection Rate : 0.4900
```

cforest for binary

automatically knows it is binary, unlike randomForest

```
train.cf2 <- train(High ~ .,
            data=Carseats.train,method="cforest",trControl=cont)
#train.cf2
cf.probs=predict(train.cf2)
rocCurve33 <- roc(Carseats.train$High,as.numeric(cf.probs));#auc(rocCurve33)
#plot(rocCurve33,add=T,col=3)
cf.class=predict(train.cf2$finalModel)
confusionMatrix(Carseats.train$High,cf.class) # no errors
```

```
## Confusion Matrix and Statistics
##
##           Reference
## Prediction  No Yes
##        No  111  10
##        Yes  14  65
##
##                Accuracy : 0.88
##                  95% CI : (0.8267, 0.9216)
##     No Information Rate : 0.625
##     P-Value [Acc > NIR] : 5.874e-16
##
##                   Kappa : 0.7467
##  Mcnemar's Test P-Value : 0.5403
```

CForest on Test Data

```
cf.classTest=predict(train.cf2,newdata=Carseats.test)
cf.probs2=predict(train.cf2,newdata=Carseats.test,type="prob")[,2]
rocCurve333 <- roc(Carseats.test$High,as.numeric(cf.probs2));#auc(rocCurve33)
#plot(rocCurve333,add=T,col=3)
```

CForest Test Confusion Matrix

```
confusionMatrix(Carseats.test$High,cf.classTest)
```

```
## Confusion Matrix and Statistics
##
##           Reference
## Prediction No Yes
##        No  98  17
##        Yes 30  55
##
##                Accuracy : 0.765
##                  95% CI : (0.7, 0.8219)
##     No Information Rate : 0.64
##     P-Value [Acc > NIR] : 9.97e-05
##
##                   Kappa : 0.5094
##  Mcnemar's Test P-Value : 0.08005
##
##             Sensitivity : 0.7656
##             Specificity : 0.7639
##          Pos Pred Value : 0.8522
##          Neg Pred Value : 0.6471
##              Prevalence : 0.6400
##          Detection Rate : 0.4900
##    Detection Prevalence : 0.5750
##       Balanced Accuracy : 0.7648
```

Boosting

packages: “gbm” and “ada” – both can be accessed through caret
Example tuning parameters for “gbm:
`http://topepo.github.io/caret/training.html`
For this, I am going to use method=“ada” which is one of the forms of boosting.
Currently, problem with method=“gbm”
Basic set up to compare results to RF:

```
#modelLookup("ada")
train.gbm <- train(as.factor(High) ~ ., verbose=F,
                   data=Carseats.train,method="gbm",trControl=cont)
#train.gbm

gbm.probs=predict(train.gbm,newdata=Carseats.test,type="prob")[,2]
rocCurve3 <- roc(Carseats.test$High,gbm.probs)
#auc(rocCurve3)
#ci(rocCurve3)
```

Compare ROC Curves

```
plot(rocCurve22,col=c(1)) # color black is rf
plot(rocCurve333,add=T,col=c(2)) # color red is cforest
plot(rocCurve3,add=T,col=c(3)) # color green is gbm
```