R Notebook

Parametros:

Measure = Matthews correlation coefficient
Columns = sampling, weight_space, underbagging, learner
Performance = tuning_measure
Filter keys = NULL
Filter values = NULL

```
library("scmamp")
library(dplyr)
```

Tratamento dos dados

Carregando data set compilado

```
ds = read.csv("/home/rodrigo/Dropbox/UNICAMP/IC/estudo_cost_learning/SummaryResults/summary_compilation_

ds = filter(ds, learner != "classif.rusboost")
summary(ds)
```

```
##                  learner      weight_space
##  classif.ksvm        :17100   Mode :logical
##  classif.randomForest:17100   FALSE:41040
##  classif.rusboost    :    0   TRUE :10260
##  classif.xgboost     :17100   NA's :0
##
##
##
##                             measure        sampling     underbagging
##  Accuracy                       :10260   ADASYN:10260   Mode :logical
##  Area under the curve           :10260   FALSE :30780   FALSE:41040
##  F1 measure                     :10260   SMOTE :10260   TRUE :10260
##  G-mean                         :10260                  NA's :0
##  Matthews correlation coefficient:10260
##
##
##  tuning_measure    holdout_measure   holdout_measure_residual
##  Min.   :-0.1277   Min.   :-0.2120   Min.   :-0.4658
##  1st Qu.: 0.6911   1st Qu.: 0.4001   1st Qu.: 0.1994
##  Median : 0.9700   Median : 0.8571   Median : 0.5581
##  Mean   : 0.7903   Mean   : 0.6718   Mean   : 0.5298
##  3rd Qu.: 0.9975   3rd Qu.: 0.9900   3rd Qu.: 0.8755
##  Max.   : 1.0000   Max.   : 1.0000   Max.   : 1.0000
##  NA's   :1077      NA's   :1077      NA's   :1077
##  iteration_count                      dataset        imba.rate
##  Min.   :1       abalone                 :  900   Min.   :0.0010
##  1st Qu.:1       adult                   :  900   1st Qu.:0.0100
##  Median :2       bank                    :  900   Median :0.0300
##  Mean   :2       car                     :  900   Mean   :0.0286
```

```
##  3rd Qu.:3       cardiotocography-10clases:  900   3rd Qu.:0.0500
##  Max.   :3       cardiotocography-3clases :  900   Max.   :0.0500
##  NA's   :1077    (Other)                  :45900
```

Filtrando pela metrica

```
ds = filter(ds, measure == params$measure)
```

Filtrando o data set

```
if(params$filter_keys != 'NULL' && !is.null(params$filter_keys)){
  dots = paste0(params$filter_keys," == '",params$filter_values,"'")
  ds = filter_(ds, .dots = dots)
}

summary(ds)
```

```
##                  learner     weight_space
##  classif.ksvm        :3420   Mode :logical
##  classif.randomForest:3420   FALSE:8208
##  classif.rusboost    :   0   TRUE :2052
##  classif.xgboost     :3420   NA's :0
##
##
##
##                             measure        sampling    underbagging
##  Accuracy                       :    0   ADASYN:2052   Mode :logical
##  Area under the curve           :    0   FALSE :6156   FALSE:8208
##  F1 measure                     :    0   SMOTE :2052   TRUE :2052
##  G-mean                         :    0                 NA's :0
##  Matthews correlation coefficient:10260
##
##
##  tuning_measure    holdout_measure   holdout_measure_residual
##  Min.   :-0.1277   Min.   :-0.2120   Min.   :-0.46576
##  1st Qu.: 0.3307   1st Qu.: 0.0000   1st Qu.: 0.03886
##  Median : 0.8174   Median : 0.4907   Median : 0.21377
##  Mean   : 0.6548   Mean   : 0.4657   Mean   : 0.30966
##  3rd Qu.: 0.9890   3rd Qu.: 0.8152   3rd Qu.: 0.53139
##  Max.   : 1.0000   Max.   : 1.0000   Max.   : 1.00000
##  NA's   :225       NA's   :225       NA's   :225
##  iteration_count                      dataset       imba.rate
##  Min.   :1       abalone                  : 180   Min.   :0.0010
##  1st Qu.:1       adult                    : 180   1st Qu.:0.0100
##  Median :2       bank                     : 180   Median :0.0300
##  Mean   :2       car                      : 180   Mean   :0.0286
##  3rd Qu.:3       cardiotocography-10clases: 180   3rd Qu.:0.0500
##  Max.   :3       cardiotocography-3clases : 180   Max.   :0.0500
##  NA's   :225     (Other)                  :9180
```

Computando as médias das iteracoes

```
ds = group_by(ds, learner , weight_space , measure , sampling , underbagging , dataset , imba.rate)
ds = summarise(ds, tuning_measure = mean(tuning_measure), holdout_measure = mean(holdout_measure),
               holdout_measure_residual = mean(holdout_measure_residual))

ds = as.data.frame(ds)
```

Criando dataframe

```
# Dividindo o ds em n, um para cada técnica
splited_df = ds %>% group_by_at(.vars = params$columns) %>% do(vals = as.data.frame(.)) %>% select(vals)

# Juntando cada uma das partes horizontalmente em um data set
df_tec_wide = do.call("cbind", splited_df)

# Renomeando duplicacao de nomes
colnames(df_tec_wide) = make.unique(colnames(df_tec_wide))

# Selecionando apenas as medidas da performance escolhida
df_tec_wide_residual = select(df_tec_wide, matches(paste("^", params$performance, "$|", params$performa

# Renomeando colunas
new_names = NULL
for(i in (1:length(splited_df))){
  id = toString(sapply(splited_df[[i]][1, params$columns], as.character))
  new_names = c(new_names, id)
}
colnames(df_tec_wide_residual) = new_names

# Verificando a dimensao do df
dim(df_tec_wide_residual)
```

```
## [1] 228  15
```

```
# Renomeando a variavel
df = df_tec_wide_residual

head(df)
```

```
##   ADASYN, FALSE, FALSE, classif.ksvm
## 1                          0.9711549
## 2                          0.9711549
## 3                          0.9202676
## 4                          0.8927019
## 5                          0.9840938
## 6                          0.9840938
##   ADASYN, FALSE, FALSE, classif.randomForest
## 1                                  0.9639089
## 2                                  0.9639089
## 3                                  0.9103009
## 4                                  0.8782120
## 5                                  0.9843147
## 6                                  0.9834259
##   ADASYN, FALSE, FALSE, classif.xgboost FALSE, FALSE, FALSE, classif.ksvm
## 1                            0.9729427                        -0.00331073
## 2                            0.9729427                        -0.00331073
## 3                            0.9344153                         0.02820236
## 4                            0.9147539                         0.08104013
## 5                            0.9882984                         0.03130559
## 6                            0.9882984                         0.03130559
##   FALSE, FALSE, FALSE, classif.randomForest
## 1                                0.00000000
## 2                                0.00000000
```

```
## 3                                0.02094578
## 4                                0.00000000
## 5                                0.37926532
## 6                                        NA
##   FALSE, FALSE, FALSE, classif.xgboost FALSE, FALSE, TRUE, classif.ksvm
## 1                          0.000000000                         0.03775174
## 2                          0.000000000                         0.03775174
## 3                          0.005814705                         0.11727958
## 4                          0.023309858                         0.10888103
## 5                          0.398092630                         0.09124314
## 6                          0.398092630                         0.09124314
##   FALSE, FALSE, TRUE, classif.randomForest
## 1                              0.04138595
## 2                              0.04138595
## 3                              0.12340753
## 4                              0.15998927
## 5                              0.16003091
## 6                              0.16003091
##   FALSE, FALSE, TRUE, classif.xgboost FALSE, TRUE, FALSE, classif.ksvm
## 1                          0.05606272                       -0.002739151
## 2                          0.05606272                       -0.002739151
## 3                          0.11122935                        0.017467773
## 4                          0.15929430                        0.075901705
## 5                          0.15758863                        0.043297878
## 6                          0.15758863                        0.043297878
##   FALSE, TRUE, FALSE, classif.randomForest
## 1                                       0
## 2                                       0
## 3                                       0
## 4                                       0
## 5                                      NA
## 6                                      NA
##   FALSE, TRUE, FALSE, classif.xgboost SMOTE, FALSE, FALSE, classif.ksvm
## 1                          0.00000000                           0.9694672
## 2                          0.00000000                           0.9694672
## 3                          0.05558296                           0.9235585
## 4                          0.02060981                           0.8913934
## 5                          0.41553378                           0.9861198
## 6                          0.41553378                           0.9861198
##   SMOTE, FALSE, FALSE, classif.randomForest
## 1                                 0.9644783
## 2                                 0.9644783
## 3                                 0.9052261
## 4                                 0.8809365
## 5                                        NA
## 6                                 0.9842461
##   SMOTE, FALSE, FALSE, classif.xgboost
## 1                            0.9745849
## 2                            0.9745849
## 3                            0.9357333
## 4                            0.9077481
## 5                            0.9895432
## 6                            0.9895432
```

```r
summary(df)
```

```
##  ADASYN, FALSE, FALSE, classif.ksvm
##  Min.   :0.5483
##  1st Qu.:0.9557
##  Median :0.9899
##  Mean   :0.9620
##  3rd Qu.:0.9975
##  Max.   :1.0000
##  NA's   :7
##  ADASYN, FALSE, FALSE, classif.randomForest
##  Min.   :0.4102
##  1st Qu.:0.9716
##  Median :0.9934
##  Mean   :0.9723
##  3rd Qu.:0.9984
##  Max.   :1.0000
##  NA's   :25
##  ADASYN, FALSE, FALSE, classif.xgboost FALSE, FALSE, FALSE, classif.ksvm
##  Min.   :0.4273                        Min.   :-0.003311
##  1st Qu.:0.9683                        1st Qu.: 0.000000
##  Median :0.9883                        Median : 0.210174
##  Mean   :0.9665                        Mean   : 0.310733
##  3rd Qu.:0.9974                        3rd Qu.: 0.565760
##  Max.   :1.0000                        Max.   : 1.000000
##
##  FALSE, FALSE, FALSE, classif.randomForest
##  Min.   :0.0000
##  1st Qu.:0.1832
##  Median :0.5472
##  Mean   :0.5307
##  3rd Qu.:0.8672
##  Max.   :1.0000
##  NA's   :6
##  FALSE, FALSE, FALSE, classif.xgboost FALSE, FALSE, TRUE, classif.ksvm
##  Min.   :-0.004855                    Min.   :0.01683
##  1st Qu.: 0.242927                    1st Qu.:0.15656
##  Median : 0.643131                    Median :0.39562
##  Mean   : 0.570498                    Mean   :0.41145
##  3rd Qu.: 0.855521                    3rd Qu.:0.64835
##  Max.   : 1.000000                    Max.   :1.00000
##
##  FALSE, FALSE, TRUE, classif.randomForest
##  Min.   :0.006784
##  1st Qu.:0.221089
##  Median :0.395617
##  Mean   :0.440705
##  3rd Qu.:0.637303
##  Max.   :1.000000
##  NA's   :6
##  FALSE, FALSE, TRUE, classif.xgboost FALSE, TRUE, FALSE, classif.ksvm
##  Min.   :0.004119                    Min.   :-0.002739
##  1st Qu.:0.198170                    1st Qu.: 0.000000
##  Median :0.366367                    Median : 0.199159
```

```
##  Mean   :0.405539                    Mean   : 0.304707
##  3rd Qu.:0.579288                    3rd Qu.: 0.536926
##  Max.   :1.000000                    Max.   : 1.000000
##
##  FALSE, TRUE, FALSE, classif.randomForest
##  Min.   :-0.002022
##  1st Qu.: 0.157423
##  Median : 0.527450
##  Mean   : 0.527645
##  3rd Qu.: 0.873868
##  Max.   : 1.000000
##  NA's   :11
##  FALSE, TRUE, FALSE, classif.xgboost SMOTE, FALSE, FALSE, classif.ksvm
##  Min.   :-0.001833                   Min.   :0.5423
##  1st Qu.: 0.245642                   1st Qu.:0.9570
##  Median : 0.633868                   Median :0.9905
##  Mean   : 0.570643                   Mean   :0.9616
##  3rd Qu.: 0.859893                   3rd Qu.:0.9988
##  Max.   : 1.000000                   Max.   :1.0000
##
##  SMOTE, FALSE, FALSE, classif.randomForest
##  Min.   :0.4552
##  1st Qu.:0.9708
##  Median :0.9926
##  Mean   :0.9729
##  3rd Qu.:0.9989
##  Max.   :1.0000
##  NA's   :20
##  SMOTE, FALSE, FALSE, classif.xgboost
##  Min.   :0.3909
##  1st Qu.:0.9702
##  Median :0.9899
##  Mean   :0.9715
##  3rd Qu.:0.9974
##  Max.   :1.0000
##
```

Verificando a média de cada coluna selecionada

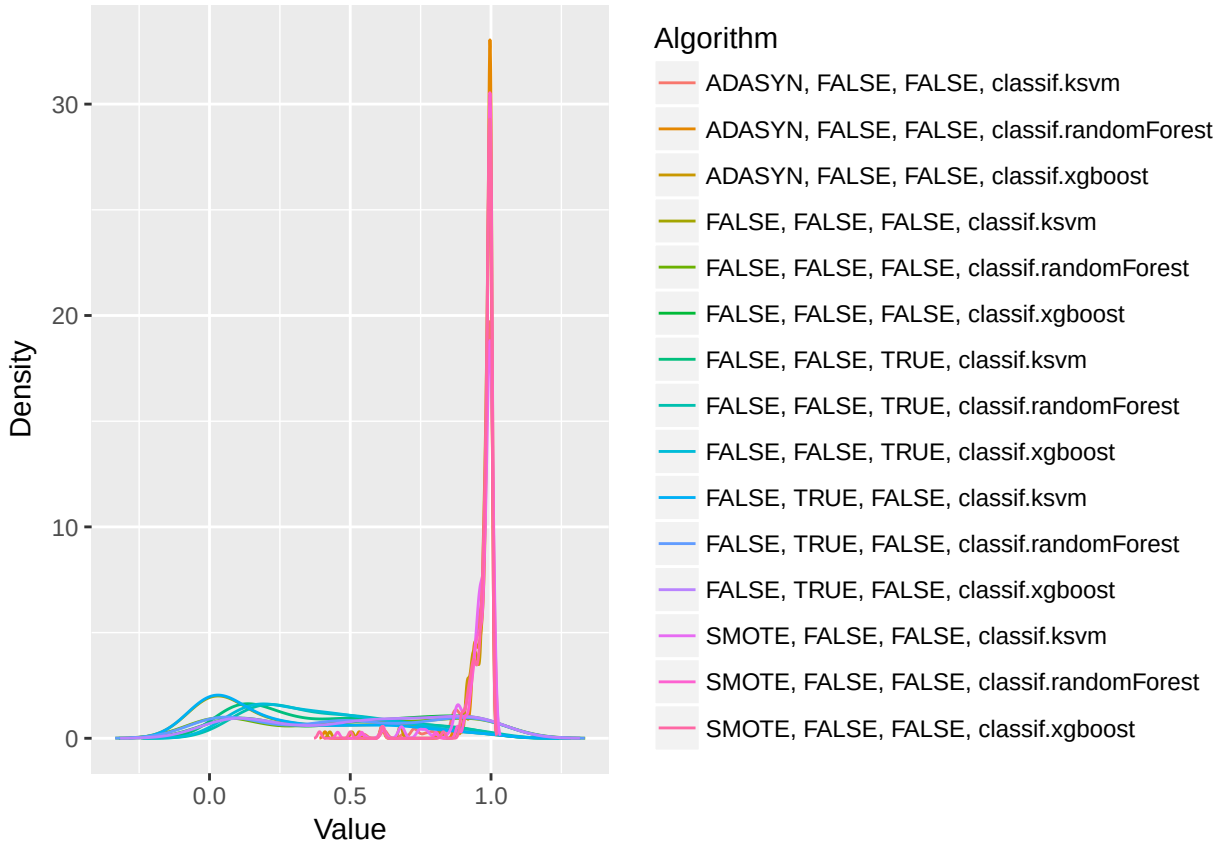
```
for(i in (1:dim(df)[2])){
  print(paste("Media da coluna ", colnames(df)[i], " = ", mean(df[,i], na.rm = TRUE), sep=""))
}
```

```
## [1] "Media da coluna ADASYN, FALSE, FALSE, classif.ksvm = 0.961994214551935"
## [1] "Media da coluna ADASYN, FALSE, FALSE, classif.randomForest = 0.972321766303781"
## [1] "Media da coluna ADASYN, FALSE, FALSE, classif.xgboost = 0.966487678836997"
## [1] "Media da coluna FALSE, FALSE, FALSE, classif.ksvm = 0.310732475445047"
## [1] "Media da coluna FALSE, FALSE, FALSE, classif.randomForest = 0.530722387890025"
## [1] "Media da coluna FALSE, FALSE, FALSE, classif.xgboost = 0.570498273934176"
## [1] "Media da coluna FALSE, FALSE, TRUE, classif.ksvm = 0.411452317406682"
## [1] "Media da coluna FALSE, FALSE, TRUE, classif.randomForest = 0.440704888393628"
## [1] "Media da coluna FALSE, FALSE, TRUE, classif.xgboost = 0.405539345310321"
```

```
## [1] "Media da coluna FALSE, TRUE, FALSE, classif.ksvm = 0.304706805868436"
## [1] "Media da coluna FALSE, TRUE, FALSE, classif.randomForest = 0.5276454220385"
## [1] "Media da coluna FALSE, TRUE, FALSE, classif.xgboost = 0.570643543424285"
## [1] "Media da coluna SMOTE, FALSE, FALSE, classif.ksvm = 0.961561133969507"
## [1] "Media da coluna SMOTE, FALSE, FALSE, classif.randomForest = 0.972927544506485"
## [1] "Media da coluna SMOTE, FALSE, FALSE, classif.xgboost = 0.971525555426833"
```

Fazendo teste de normalidade

```
plotDensities(data = na.omit(df))
```



Testando as diferencas

```
friedmanTest(df)
```

```
##
##  Friedman's rank sum test
##
## data:  df
## Friedman's chi-squared = 1939.3, df = 14, p-value < 2.2e-16
```

Testando as diferencas par a par

```
test <- nemenyiTest (df, alpha=0.05)
abs(test$diff.matrix) > test$statistic
```

```
##       ADASYN, FALSE, FALSE, classif.ksvm
##  [1,]                               FALSE
##  [2,]                               FALSE
##  [3,]                               FALSE
##  [4,]                                TRUE
##  [5,]                                TRUE
##  [6,]                                TRUE
##  [7,]                                TRUE
##  [8,]                                TRUE
##  [9,]                                TRUE
## [10,]                                TRUE
## [11,]                                TRUE
## [12,]                                TRUE
## [13,]                               FALSE
## [14,]                               FALSE
## [15,]                               FALSE
##       ADASYN, FALSE, FALSE, classif.randomForest
##  [1,]                                      FALSE
##  [2,]                                      FALSE
##  [3,]                                      FALSE
##  [4,]                                       TRUE
##  [5,]                                       TRUE
##  [6,]                                       TRUE
##  [7,]                                       TRUE
##  [8,]                                       TRUE
##  [9,]                                       TRUE
## [10,]                                       TRUE
## [11,]                                       TRUE
## [12,]                                       TRUE
## [13,]                                      FALSE
## [14,]                                      FALSE
## [15,]                                      FALSE
##       ADASYN, FALSE, FALSE, classif.xgboost
##  [1,]                                 FALSE
##  [2,]                                 FALSE
##  [3,]                                 FALSE
##  [4,]                                  TRUE
##  [5,]                                  TRUE
##  [6,]                                  TRUE
##  [7,]                                  TRUE
##  [8,]                                  TRUE
##  [9,]                                  TRUE
## [10,]                                  TRUE
## [11,]                                  TRUE
## [12,]                                  TRUE
## [13,]                                 FALSE
## [14,]                                 FALSE
## [15,]                                 FALSE
```

```
##       FALSE, FALSE, FALSE, classif.ksvm
##  [1,]                              TRUE
##  [2,]                              TRUE
##  [3,]                              TRUE
##  [4,]                             FALSE
##  [5,]                              TRUE
##  [6,]                              TRUE
##  [7,]                             FALSE
##  [8,]                              TRUE
##  [9,]                             FALSE
## [10,]                             FALSE
## [11,]                              TRUE
## [12,]                              TRUE
## [13,]                              TRUE
## [14,]                              TRUE
## [15,]                              TRUE
##       FALSE, FALSE, FALSE, classif.randomForest
##  [1,]                                       TRUE
##  [2,]                                       TRUE
##  [3,]                                       TRUE
##  [4,]                                       TRUE
##  [5,]                                      FALSE
##  [6,]                                      FALSE
##  [7,]                                      FALSE
##  [8,]                                      FALSE
##  [9,]                                       TRUE
## [10,]                                       TRUE
## [11,]                                      FALSE
## [12,]                                      FALSE
## [13,]                                       TRUE
## [14,]                                       TRUE
## [15,]                                       TRUE
##       FALSE, FALSE, FALSE, classif.xgboost
##  [1,]                                 TRUE
##  [2,]                                 TRUE
##  [3,]                                 TRUE
##  [4,]                                 TRUE
##  [5,]                                FALSE
##  [6,]                                FALSE
##  [7,]                                 TRUE
##  [8,]                                 TRUE
##  [9,]                                 TRUE
## [10,]                                 TRUE
## [11,]                                FALSE
## [12,]                                FALSE
## [13,]                                 TRUE
## [14,]                                 TRUE
## [15,]                                 TRUE
##       FALSE, FALSE, TRUE, classif.ksvm
##  [1,]                             TRUE
##  [2,]                             TRUE
##  [3,]                             TRUE
##  [4,]                            FALSE
##  [5,]                            FALSE
```

```
##  [6,]                            TRUE
##  [7,]                           FALSE
##  [8,]                           FALSE
##  [9,]                           FALSE
## [10,]                            TRUE
## [11,]                           FALSE
## [12,]                            TRUE
## [13,]                            TRUE
## [14,]                            TRUE
## [15,]                            TRUE
##       FALSE, FALSE, TRUE, classif.randomForest
##  [1,]                                     TRUE
##  [2,]                                     TRUE
##  [3,]                                     TRUE
##  [4,]                                     TRUE
##  [5,]                                    FALSE
##  [6,]                                     TRUE
##  [7,]                                    FALSE
##  [8,]                                    FALSE
##  [9,]                                    FALSE
## [10,]                                     TRUE
## [11,]                                    FALSE
## [12,]                                     TRUE
## [13,]                                     TRUE
## [14,]                                     TRUE
## [15,]                                     TRUE
##       FALSE, FALSE, TRUE, classif.xgboost FALSE, TRUE, FALSE, classif.ksvm
##  [1,]                                TRUE                               TRUE
##  [2,]                                TRUE                               TRUE
##  [3,]                                TRUE                               TRUE
##  [4,]                               FALSE                              FALSE
##  [5,]                                TRUE                               TRUE
##  [6,]                                TRUE                               TRUE
##  [7,]                               FALSE                               TRUE
##  [8,]                               FALSE                               TRUE
##  [9,]                               FALSE                              FALSE
## [10,]                               FALSE                              FALSE
## [11,]                               FALSE                               TRUE
## [12,]                                TRUE                               TRUE
## [13,]                                TRUE                               TRUE
## [14,]                                TRUE                               TRUE
## [15,]                                TRUE                               TRUE
##       FALSE, TRUE, FALSE, classif.randomForest
##  [1,]                                     TRUE
##  [2,]                                     TRUE
##  [3,]                                     TRUE
##  [4,]                                     TRUE
##  [5,]                                    FALSE
##  [6,]                                    FALSE
##  [7,]                                    FALSE
##  [8,]                                    FALSE
##  [9,]                                    FALSE
## [10,]                                     TRUE
## [11,]                                    FALSE
```

```
## [12,]                                    FALSE
## [13,]                                     TRUE
## [14,]                                     TRUE
## [15,]                                     TRUE
##       FALSE, TRUE, FALSE, classif.xgboost
##  [1,]                                   TRUE
##  [2,]                                   TRUE
##  [3,]                                   TRUE
##  [4,]                                   TRUE
##  [5,]                                  FALSE
##  [6,]                                  FALSE
##  [7,]                                   TRUE
##  [8,]                                   TRUE
##  [9,]                                   TRUE
## [10,]                                   TRUE
## [11,]                                  FALSE
## [12,]                                  FALSE
## [13,]                                   TRUE
## [14,]                                   TRUE
## [15,]                                   TRUE
##       SMOTE, FALSE, FALSE, classif.ksvm
##  [1,]                                FALSE
##  [2,]                                FALSE
##  [3,]                                FALSE
##  [4,]                                 TRUE
##  [5,]                                 TRUE
##  [6,]                                 TRUE
##  [7,]                                 TRUE
##  [8,]                                 TRUE
##  [9,]                                 TRUE
## [10,]                                 TRUE
## [11,]                                 TRUE
## [12,]                                 TRUE
## [13,]                                FALSE
## [14,]                                FALSE
## [15,]                                FALSE
##       SMOTE, FALSE, FALSE, classif.randomForest
##  [1,]                                      FALSE
##  [2,]                                      FALSE
##  [3,]                                      FALSE
##  [4,]                                       TRUE
##  [5,]                                       TRUE
##  [6,]                                       TRUE
##  [7,]                                       TRUE
##  [8,]                                       TRUE
##  [9,]                                       TRUE
## [10,]                                       TRUE
## [11,]                                       TRUE
## [12,]                                       TRUE
## [13,]                                      FALSE
## [14,]                                      FALSE
## [15,]                                      FALSE
##       SMOTE, FALSE, FALSE, classif.xgboost
##  [1,]                                 FALSE
```

```
##  [2,]                                FALSE
##  [3,]                                FALSE
##  [4,]                                 TRUE
##  [5,]                                 TRUE
##  [6,]                                 TRUE
##  [7,]                                 TRUE
##  [8,]                                 TRUE
##  [9,]                                 TRUE
## [10,]                                 TRUE
## [11,]                                 TRUE
## [12,]                                 TRUE
## [13,]                                FALSE
## [14,]                                FALSE
## [15,]                                FALSE
```

Plotando os ranks

```
print(colMeans(rankMatrix(df)))
```

```
##         ADASYN, FALSE, FALSE, classif.ksvm
##                                   4.074561
## ADASYN, FALSE, FALSE, classif.randomForest
##                                   4.557018
##      ADASYN, FALSE, FALSE, classif.xgboost
##                                   4.096491
##          FALSE, FALSE, FALSE, classif.ksvm
##                                  12.491228
##  FALSE, FALSE, FALSE, classif.randomForest
##                                   9.776316
##       FALSE, FALSE, FALSE, classif.xgboost
##                                   8.760965
##           FALSE, FALSE, TRUE, classif.ksvm
##                                  11.074561
##   FALSE, FALSE, TRUE, classif.randomForest
##                                  10.734649
##        FALSE, FALSE, TRUE, classif.xgboost
##                                  11.357456
##           FALSE, TRUE, FALSE, classif.ksvm
##                                  12.543860
##   FALSE, TRUE, FALSE, classif.randomForest
##                                  10.067982
##        FALSE, TRUE, FALSE, classif.xgboost
##                                   8.690789
##          SMOTE, FALSE, FALSE, classif.ksvm
##                                   3.526316
##  SMOTE, FALSE, FALSE, classif.randomForest
##                                   4.274123
##       SMOTE, FALSE, FALSE, classif.xgboost
##                                   3.973684
```

Plotando grafico de Critical Diference

```
result = tryCatch({
    plotCD(df, alpha=0.05, cex = 0.35)
}, error = function(e) {})
```